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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

Columbus Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 99937 Employer's ID Number 31-1191427

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

Country of Domicile United States of America

Incorporated/Organized 09/08/1986 Commenced Business 07/01/1988

Statutory Home Office 400 East 4th Street (Street and Number) , Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 East 4th Street (Street and Number)

Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code) , 513-361-6700 (Area Code) (Telephone Number)

Mail Address 400 East 4th Street (Street and Number or P.O. Box) , Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 East 4th Street (Street and Number)

Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code) , 513-361-6700 (Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

Chairman of the Board	John Finn Barrett	Senior VP & Chf Actuary	Nora Eyre Moushey
President & CEO	Jimmy Joe Miller	Secretary and Counsel	Donald Joseph Wuebbling

OTHER

James Howard Acton Jr. VP	Karen Ann Chamberlain # Sr VP, Chf Information Off	Kim Rehling Chiodi Sr VP
Daniel Wayne Harris VP	Noreen Joyce Hayes Sr VP	David Todd Henderson VP & Chief Risk Officer
Bradley Joseph Hunkler VP, Chief Accounting Officer	Phillip Earl King VP & Auditor	Daniel Roger Larsen VP, Taxes
Constance Marie Maccarone Sr VP	Jonathan David Niemeyer Sr VP & Gen Counsel	Mario Joseph San Marco VP
Steven Joseph Sanders # Sr VP	Nicholas Peter Sargen Sr VP & Chf Inv Off	Lawrence Robert Silverstein # VP
James Joseph Vance VP & Treasurer	Robert Lewis Walker Sr VP & Chf Fin Officer	

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Bryan Chalmer Dunn
Jimmy Joe Miller	Joseph Henry Seaman	Jerry Bruce Stillwell
Robert Blair Truitt	Robert Lewis Walker	

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.

Jimmy Joe Miller 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	2,605,831,220	0	2,605,831,220	2,577,083,877
2. Stocks:				
2.1 Preferred stocks	5,223,500	0	5,223,500	0
2.2 Common stocks	107,188,653	7,149,587	100,039,066	98,819,072
3. Mortgage loans on real estate:				
3.1 First liens	112,891,776	0	112,891,776	110,459,300
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ ... encumbrances)			0	
4.2 Properties held for the production of income (less $ ... encumbrances)			0	
4.3 Properties held for sale (less $ ... encumbrances)			0	
5. Cash ($ (8,857,629)), cash equivalents ($ 44,285,473) and short-term investments ($ 18,391,294)	53,819,138	0	53,819,138	20,006,928
6. Contract loans (including $ ... premium notes)	66,364,396	0	66,364,396	65,533,892
7. Derivatives	7,161,347	0	7,161,347	8,131,590
8. Other invested assets	116,464,618	0	116,464,618	115,476,620
9. Receivables for securities	993,612	0	993,612	712,823
10. Securities lending reinvested collateral assets	14,696,067	0	14,696,067	5,594,210
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,090,634,327	7,149,587	3,083,484,740	3,001,818,312
13. Title plants less $ ... charged off (for Title insurers only)			0	
14. Investment income due and accrued	34,494,076	0	34,494,076	29,757,333
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	572,212	0	572,212	757,615
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ... earned but unbilled premiums)	8,637,839		8,637,839	8,900,670
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,643,168	0	5,643,168	5,812,425
16.2 Funds held by or deposited with reinsured companies			0	
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	461,425	0	461,425	0
18.2 Net deferred tax asset	50,815,112	27,763,746	23,051,366	24,050,860
19. Guaranty funds receivable or on deposit	1,174,209	0	1,174,209	1,187,727
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	1,262,728	1,262,728	0	0
25. Aggregate write-ins for other than invested assets	20,265,105	0	20,265,105	20,068,589
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,213,960,201	36,176,061	3,177,784,140	3,092,353,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	108,284,481	0	108,284,481	106,593,724
28. Total (Lines 26 and 27)	3,322,244,682	36,176,061	3,286,068,621	3,198,947,255
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. Deferred Compensation Plan	17,367,895	0	17,367,895	17,197,030
2502. CSV of Corporate Owned Life Insurance	2,411,958	0	2,411,958	2,400,794
2503. Employee Split Dollar	440,320	0	440,320	440,458
2598. Summary of remaining write-ins for Line 25 from overflow page	44,932	0	44,932	30,307
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,265,105	0	20,265,105	20,068,589

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,560,180,974 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,560,180,974	2,528,684,455
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	2,260,132	2,301,725
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	161,467,515	162,432,076
4.	Contract claims:		
	4.1 Life	17,957,546	12,551,703
	4.2 Accident and health	41,769	41,769
5.	Policyholders' dividends $ 3,884 and coupons $ .... due and unpaid	3,884	6,378
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)	11,472,518	11,460,015
	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	143,997	107,904
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 3,632,050 ceded	3,632,050	4,283,860
	9.4 Interest Maintenance Reserve	5,906,425	6,068,158
10.	Commissions to agents due or accrued-life and annuity contracts $ 271,781, accident and health $ .... and deposit-type contract funds $	271,781	
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	187,500	750,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,920,831) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(8,405,391)	(8,369,935)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,357,313	2,069,789
15.1	Current federal and foreign income taxes, including $ 1,145,063 on realized capital gains (losses)		184,388
15.2	Net deferred tax liability		
16.	Unearned investment income	1,870,998	1,883,152
17.	Amounts withheld or retained by company as agent or trustee	90,879	30,974
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	405,751	1,104,524
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	26,618,870	26,563,391
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	40,931,088	39,163,908
	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	2,990,327	1,915,966
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	1,588,200	2,492,570
	24.09 Payable for securities	16,595,692	669,679
	24.10 Payable for securities lending	82,866,085	43,759,141
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,226,905	1,432,192
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,931,662,808	2,841,587,782
27.	From Separate Accounts Statement	108,284,481	106,593,724
28.	Total liabilities (Lines 26 and 27)	3,039,947,289	2,948,181,506
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	131,816,437	131,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	104,304,895	108,949,312
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)	236,121,332	240,765,749
38.	Totals of Lines 29, 30 and 37	246,121,332	250,765,749
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,286,068,621	3,198,947,255
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment to low income housing tax credit property	910,067	910,067
2502.	Outstanding disbursement checks written awaiting booking	143,586	327,594
2503.	Uncashed drafts and checks that are pending escheatment to the state	173,252	186,316
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	8,215
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,226,905	1,432,192
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	59,497,160	48,814,182	228,588,372
2.	Considerations for supplementary contracts with life contingencies	180,012	410,974	756,727
3.	Net investment income	37,207,909	35,885,687	144,858,971
4.	Amortization of Interest Maintenance Reserve (IMR)	211,103	275,488	1,316,566
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6.	Commissions and expense allowances on reinsurance ceded		5	5
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	360,982	359,934	1,514,827
	8.2 Charges and fees for deposit-type contracts	177,797	177,281	671,564
	8.3 Aggregate write-ins for miscellaneous income	41,973	62,782	255,893
9.	Totals (Lines 1 to 8.3)	97,676,936	85,986,333	377,962,925
10.	Death benefits	26,141,739	23,762,540	91,432,932
11.	Matured endowments (excluding guaranteed annual pure endowments)	165,822	72,540	595,866
12.	Annuity benefits	6,640,115	6,451,301	19,228,968
13.	Disability benefits and benefits under accident and health contracts	313,633	279,762	1,263,386
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	20,363,840	21,830,359	80,082,024
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	864,741	1,279,006	4,759,633
18.	Payments on supplementary contracts with life contingencies	239,495	226,363	899,040
19.	Increase in aggregate reserves for life and accident and health contracts	32,567,592	10,413,748	129,610,706
20.	Totals (Lines 10 to 19)	87,296,977	64,315,619	327,872,555
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,215,854	5,220,686	24,411,374
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	8,783,288	8,060,017	31,445,155
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,036,353	1,047,611	4,368,826
25.	Increase in loading on deferred and uncollected premiums	172,490	19,742	(574,566)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	557,815	42,925	1,039,549
27.	Aggregate write-ins for deductions	625,699	1,338,939	4,328,820
28.	Totals (Lines 20 to 27)	104,688,476	80,045,539	392,891,713
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(7,011,540)	5,940,794	(14,928,788)
30.	Dividends to policyholders	2,733,987	2,612,194	11,259,717
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(9,745,527)	3,328,600	(26,188,505)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,606,489)	756,743	(3,726,170)
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)	(8,139,038)	2,571,857	(22,462,335)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,118,479 (excluding taxes of $ 26,584 transferred to the IMR)	1,773,946	72,960	(2,386,837)
35.	Net income (Line 33 plus Line 34)	(6,365,092)	2,644,817	(24,849,172)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	250,765,750	214,773,278	214,773,280
37.	Net income (Line 35)	(6,365,092)	2,644,817	(24,849,172)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,467,858	2,711,372	4,849,543	20,619,788
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	2,793,941	1,154,672	11,722,459
41.	Change in nonadmitted assets	(2,017,459)	(2,493,930)	(11,132,149)
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	(1,767,180)	(1,361,182)	(10,368,457)
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		50,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(4,644,418)	4,793,920	35,992,469
55.	Capital and surplus, as of statement date (Lines 36 + 54)	246,121,332	219,567,198	250,765,749
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	41,973	62,782	255,893
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	41,973	62,782	255,893
2701.	Benefits for employees not included elsewhere	585,576	1,307,912	4,213,453
2702.	Securities Lending Interest Expense	40,124	31,027	115,367
2703.				
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)	625,700	1,338,939	4,328,820
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	59,989,009	47,855,544	228,972,974
2. Net investment income	34,987,028	31,506,633	153,009,104
3. Miscellaneous income	580,752	602,993	2,442,289
4. Total (Lines 1 to 3)	95,556,789	79,965,170	384,424,367
5. Benefit and loss related payments	50,918,761	59,026,109	199,123,939
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	593,271	(344,074)	1,731,175
7. Commissions, expenses paid and aggregate write-ins for deductions	17,650,871	9,583,382	63,219,199
8. Dividends paid to policyholders	2,723,978	2,665,038	11,458,874
9. Federal and foreign income taxes paid (recovered) net of $ 1,145,063 tax on capital gains (losses)	184,387	(1,177,224)	(3,848,552)
10. Total (Lines 5 through 9)	72,071,268	69,753,231	271,684,635
11. Net cash from operations (Line 4 minus Line 10)	23,485,521	10,211,939	112,739,732
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	62,047,207	98,685,302	476,606,897
12.2 Stocks	2,744,179	0	5,201,585
12.3 Mortgage loans	1,432,335	5,861,794	12,372,878
12.4 Real estate	0	0	0
12.5 Other invested assets	337,436	869,627	3,411,280
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	872	0	1,692
12.7 Miscellaneous proceeds	18,199,340	7,176,803	2,486,190
12.8 Total investment proceeds (Lines 12.1 to 12.7)	84,761,369	112,593,526	500,080,522
13. Cost of investments acquired (long-term only):			
13.1 Bonds	92,309,172	115,478,712	525,753,230
13.2 Stocks	5,298,987	0	49,325,189
13.3 Mortgage loans	3,864,811	11,100,000	34,138,144
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	1,072
13.6 Miscellaneous applications	10,682,366	13,198,128	4,139,267
13.7 Total investments acquired (Lines 13.1 to 13.6)	112,155,336	139,776,840	613,356,902
14. Net increase (or decrease) in contract loans and premium notes	830,504	(1,704,158)	(2,920,099)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(28,224,471)	(25,479,156)	(110,356,281)
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	987,711
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(964,561)	(188,369)	(4,940,145)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	39,515,721	8,317,542	6,635,353
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	38,551,160	8,129,173	2,682,919
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)	33,812,210	(7,138,044)	5,066,370
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	20,006,928	14,940,558	14,940,558
19.2 End of period (Line 18 plus Line 19.1)	53,819,138	7,802,514	20,006,928

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	44,046,865	44,246,869	188,096,918
3.	Ordinary individual annuities	25,182,219	13,783,506	81,760,822
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	29,650	34,940	132,513
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	69,258,734	58,065,315	269,990,253
12.	Deposit-type contracts	700,555		666,490
13.	Total	69,959,289	58,065,315	270,656,743
	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 Columbus Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

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

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

		State of Domicile	2014	2013
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ (6,365,092)	$ (24,849,172)
(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	$ (6,365,092)	$ (24,849,172)
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 246,121,331	$ 250,765,749
(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	$ 246,121,331	$ 250,765,749

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 $4,711,582
2. 12 months or longer $2,844,742

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

1. Less than 12 months $140,282,295
2. 12 months or longer $34,436,543

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

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

NOTES TO FINANCIAL STATEMENTS

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

E. Repurchase Agreements and/or Securities Lending Transactions.

(3)

	Fair Value
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 87,427,924

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 $200 million. 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	$4,516,823	$4,516,823	-
Membership Stock - Class B	-	-	-
Activity Stock	$1,994,077	$1,994,077	-
Excess Stock	-	-	-
Aggregate Total	$6,510,900	$6,510,900	-
Actual or estimated Borrowing Capacity as Determined by the Insurer	$200,000,000	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account
Membership Stock - Class A	$4,516,823	$4,516,823	-
Membership Stock - Class B	-	-	-
Activity Stock	$1,994,077	$1,994,077	-
Excess Stock	-	-	-
Aggregate Total	$6,510,900	$6,510,900	-
Actual or estimated Borrowing Capacity as Determined by the Insurer	$150,000,000	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	$4,516,823	$4,516,823	-	-	-	-
Class A	$4,516,823	$4,516,823	-	-	-	-
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	$120,628,580	$122,056,876	$84,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$120,628,580	$122,056,876	$84,000,000

3. Current Year Separate Account

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

NOTES TO FINANCIAL STATEMENTS

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$115,235,287	$116,771,233	$84,000,000

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	$120,628,580	$122,056,876	$84,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$120,628,580	$122,056,876	$84,000,000

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	$115,235,287	$116,771,233	$84,000,000

(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	$84,000,000	$84,000,000	-	$84,025,347
Other	-	-	-	XXXXXX
Aggregate Total	$84,000,000	$84,000,000	-	$84,025,347

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	-	-	-	XXXXXX
Funding Agreements	$84,000,000	$84,000,000	-	$84,025,398
Other	-	-	-	XXXXXX
Aggregate Total	$84,000,000	$84,000,000	-	$84,025,398

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
Debt	$10,000,000	$10,000,000	-
Funding Agreements	$84,000,000	$84,000,000	-
Other	-	-	-
Aggregate Total	$94,000,000	$94,000,000	-

c. FHLB – Prepayment Obligations

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

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. No change.

NOTES TO FINANCIAL STATEMENTS

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	-	1,674,570	-	1,674,570
RMBS	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 1,674,570	$ -	$ 1,674,570
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 93,528,166	$ -	$ -	$ 93,528,166
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 93,528,166	$ -	$ -	$ 93,528,166
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	7,161,347	-	7,161,347
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ 7,161,347	$ -	$ 7,161,347
Separate account assets*	$ 34,242,740	$ -	$ -	$ 34,242,740
Total assets at fair value	$ 127,770,906	$ 8,835,917	$ -	$ 136,606,823

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ (1,588,200)	$ -	$ (1,588,200)
Total liabilities at fair value	$ -	$ (1,588,200)	$ -	$ (1,588,200)

* Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

(2) Not applicable.

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

B. Not applicable.

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 2,842,328,896	$ 2,605,831,220	$ 6,313,440	$2,722,136,655	$ 113,878,801	$ -
Common stock:						
Unaffiliated**	100,039,066	100,039,066	100,039,066	-	-	-
Mutual Funds	-	-	-	-	-	-
Preferred stock	5,463,920	5,223,500	-	5,463,920	-	-
Mortgage loans	121,239,395	112,891,776	-	-	121,239,395	-
Cash, cash equivalents and short term investments	53,818,769	53,819,138	53,818,769	-	-	-
Other invested assets, surplus notes	19,667,553	16,102,679	-	19,667,553	-	-
Securities lending reinvested collateral assets	14,696,067	14,696,067	14,696,067	-	-	-
Derivative assets	7,161,347	7,161,347	-	7,161,347	-	-
Separate account assets	111,728,615	108,284,481	42,931,866	68,796,749	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (890,025,585)	$ (866,845,000)	$ -	$ -	$(890,025,585)	$ -
Derivative liabilities	(5,877,361)	(1,588,200)	-	(1,588,200)	(4,289,161)	-
Securities lending liability	(82,866,085)	(82,866,085)	-	(82,866,085)	-	-
Separate acct. liabilities*	(69,194,551)	(67,171,000)	-	-	(69,194,551)	-

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs. The fair values interest rate swaps qualifying for hedge accounting treatment are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

NOTES TO FINANCIAL STATEMENTS

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	$ 7,161,347	$ 8,131,591
Gross amounts offset	-	-
Net amount of assets	$ 7,161,347	$ 8,131,591
Derivative Liabilities		
Gross amount of recognized liabilities	$ (1,588,200)	$ (2,492,570)
Gross amounts offset	-	-
Net amount of liabilities	$ (1,588,200)	$ (2,492,570)

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: $ 15,691,025

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	$ 7,390,434	$ 7,149,587
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 83,660,381	$ 85,886,731
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 91,050,815	$ 93,036,318
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.	$ 87,427,924
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 87,430,851
16.3	Total payable for securities lending reported on the liability page.	$ 82,866,085

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	$ 112,485,679
	1.14 Total Mortgages in Good Standing	$ 112,485,679
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 406,097
	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)	$ 112,891,776
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	344.600 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	32.300 %
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	331,081	341,050	168		672,299	
2.	Alaska AK	L	9,505				9,505	
3.	Arizona AZ	L	689,092	137,705	24		826,821	
4.	Arkansas AR	L	76,366	22,056			98,422	
5.	California CA	L	5,140,444	349,421	700		5,490,565	
6.	Colorado CO	L	470,857	23,194	69		494,120	
7.	Connecticut CT	L	559,906		174		560,080	
8.	Delaware DE	L	186,258	150	131		186,539	
9.	District of Columbia DC	L	58,941		52		58,993	
10.	Florida FL	L	2,613,264	2,120,070	2,493		4,735,827	
11.	Georgia GA	L	1,536,958	274,465	277		1,811,700	
12.	Hawaii HI	L	27,897				27,897	
13.	Idaho ID	L	102,384				102,384	
14.	Illinois IL	L	839,743	1,102,597	1,006		1,943,346	
15.	Indiana IN	L	2,532,910	1,481,172	738		4,014,820	
16.	Iowa IA	L	365,320	164,000	32		529,352	569,000
17.	Kansas KS	L	133,116	1,288,705	16		1,421,837	
18.	Kentucky KY	L	444,102	330,640	14		774,756	
19.	Louisiana LA	L	27,288	325			27,613	
20.	Maine ME	L	22,164				22,164	
21.	Maryland MD	L	744,900	270,896	447		1,016,243	
22.	Massachusetts MA	L	747,829	495,075	1,447		1,244,351	
23.	Michigan MI	L	1,791,611	1,152,340	1,149		2,945,100	
24.	Minnesota MN	L	3,544,336		(166)		3,544,170	
25.	Mississippi MS	L	95,957		84		96,041	
26.	Missouri MO	L	383,133	9,931,118	32		10,314,283	
27.	Montana MT	L	54,438	150	308		54,896	
28.	Nebraska NE	L	421,529		46		421,575	
29.	Nevada NV	L	187,614				187,614	
30.	New Hampshire NH	L	81,552				81,552	
31.	New Jersey NJ	L	1,796,850	554,566	5,026		2,356,442	
32.	New Mexico NM	L	85,443	10,088	146		95,677	
33.	New York NY	N	278,483	2,000	22		280,505	
34.	North Carolina NC	L	718,753	792,333	73		1,511,159	
35.	North Dakota ND	L	11,704				11,704	
36.	Ohio OH	L	5,414,532	1,106,302	4,878		6,525,712	
37.	Oklahoma OK	L	304,884	449,939			754,823	
38.	Oregon OR	L	204,332	37,703			242,035	
39.	Pennsylvania PA	L	1,963,858	916,230	1,869		2,881,957	
40.	Rhode Island RI	L	40,691				40,691	
41.	South Carolina SC	L	269,343	675	275		270,293	
42.	South Dakota SD	L	610,622				610,622	
43.	Tennessee TN	L	881,800		780		882,580	
44.	Texas TX	L	2,140,175	277,906	300		2,418,381	
45.	Utah UT	L	882,446	1,342,352	25		2,224,823	
46.	Vermont VT	L	72,160				72,160	
47.	Virginia VA	L	534,402	2,240	365		537,007	
48.	Washington WA	L	870,497	202,956	399		1,073,852	131,555
49.	West Virginia WV	L	67,873	1,500	235		69,608	
50.	Wisconsin WI	L	210,057	300	48		210,405	
51.	Wyoming WY	L	40,896				40,896	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	278				278	
55.	U.S. Virgin Islands VI	N	390				390	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	172,291	0	0	0	172,291	0
59.	Subtotal	(a) 50	41,793,255	25,182,219	23,682	0	66,999,156	700,555
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,087,172				2,087,172	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	166,438		5,968		172,406	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	44,046,865	25,182,219	29,650	0	69,258,734	700,555
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	44,046,865	25,182,219	29,650	0	69,258,734	700,555
98.	Less Reinsurance Ceded	XXX	10,101,549				10,101,549	
99.	Totals (All Business) less Reinsurance Ceded	XXX	33,945,316	25,182,219	29,650	0	59,157,185	700,555
	DETAILS OF WRITE-INS							
58001.	Other Foreign	XXX	172,291				172,291	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	172,291	0	0	0	172,291	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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	DS	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	DS	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	RE	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	DS	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	26-3806629				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	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	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	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-5542652				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	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	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	IA	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?	YES

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid dividends	44,932		44,932	30,307
2597. Summary of remaining write-ins for Line 25 from overflow page	44,932	0	44,932	30,307

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous	0	8,215
2597. Summary of remaining write-ins for Line 25 from overflow page	0	8,215

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	110,459,299	88,699,244
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	814,710	30,677,350
	2.2 Additional investment made after acquisition	3,050,101	3,460,794
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,432,335	12,372,878
8.	Deduct amortization of premium and mortgage interest points and commitment fees		5,211
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)	112,891,775	110,459,299
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	112,891,775	110,459,299
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	112,891,775	110,459,299

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	115,476,619	117,311,835
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		1,072
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	(138)	24
5.	Unrealized valuation increase (decrease)	1,330,814	1,590,717
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	337,436	3,411,280
8.	Deduct amortization of premium and depreciation	5,242	15,749
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)	116,464,617	115,476,619
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	116,464,617	115,476,619

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	2,683,293,392	2,534,370,421
2.	Cost of bonds and stocks acquired	97,608,159	624,090,708
3.	Accrual of discount	291,439	2,115,691
4.	Unrealized valuation increase (decrease)	2,352,464	17,966,485
5.	Total gain (loss) on disposals	1,664,422	1,583,272
6.	Deduct consideration for bonds and stocks disposed of	64,791,379	481,808,482
7.	Deduct amortization of premium	2,175,113	8,923,894
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		6,100,809
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,718,243,384	2,683,293,392
11.	Deduct total nonadmitted amounts	7,149,587	7,390,435
12.	Statement value at end of current period (Line 10 minus Line 11)	2,711,093,797	2,675,902,957

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)	1,548,696,440	165,182,472	150,121,698	28,851,799	1,592,609,013	0	0	1,548,696,440
2. NAIC 2 (a)	876,566,969	597,873,874	545,795,898	(22,017,921)	906,627,024	0	0	876,566,969
3. NAIC 3 (a)	101,889,937	3,612,259	5,908,828	(9,642,988)	89,950,380	0	0	101,889,937
4. NAIC 4 (a)	66,443,659	12,625,793	7,306,549	1,364,911	73,127,814	0	0	66,443,659
5. NAIC 5 (a)	5,456,221	1	479,963	(457,093)	4,519,166	0	0	5,456,221
6. NAIC 6 (a)	1,900,315	0	152,101	(73,644)	1,674,570	0	0	1,900,315
7. Total Bonds	2,600,953,541	779,294,399	709,765,037	(1,974,936)	2,668,507,967	0	0	2,600,953,541
PREFERRED STOCK								
8. NAIC 1	0	5,223,500	0	0	5,223,500	0	0	
9. NAIC 2	0		0	0	0	0	0	
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	0	5,223,500	0	0	5,223,500	0	0	0
15. Total Bonds and Preferred Stock	2,600,953,541	784,517,899	709,765,037	(1,974,936)	2,673,731,467	0	0	2,600,953,541

(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 $ 60,878,404 ; NAIC 2 $ 1,798,363 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	18,391,294	XXX	18,422,006	195	34,861

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	17,372,531	20,594,007
2. Cost of short-term investments acquired	78,952,633	384,112,996
3. Accrual of discount	8	6
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		427
6. Deduct consideration received on disposals	77,898,581	387,271,284
7. Deduct amortization of premium	35,297	63,621
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)	18,391,294	17,372,531
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	18,391,294	17,372,531

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)	5,639,019
2.	Cost Paid/(Consideration Received) on additions	826,405
3.	Unrealized Valuation increase/(decrease)	(369,211)
4.	Total gain (loss) on termination recognized	1,265,099
5.	Considerations received/(paid) on terminations	1,788,169
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	5,573,143
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	5,573,143

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	5,573,147	
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)		5,573,147
4.	Part D, Section 1, Column 5	7,161,347	
5.	Part D, Section 1, Column 6	(1,588,200)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,283,986	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,283,986
10.	Part D, Section 1, Column 8	7,161,347	
11.	Part D, Section 1, Column 9	(5,877,361)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	864,870	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	864,870	
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	6,497,151	0
2.	Cost of cash equivalents acquired	608,032,594	1,426,879,628
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	872	1,265
6.	Deduct consideration received on disposals	570,245,145	1,420,380,489
7.	Deduct amortization of premium		3,253
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)	44,285,472	6,497,151
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	44,285,472	6,497,151

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
0126844	San Antonio	TX		06/14/2013	8.000	0	1,592,816	38,100,000
0126846	San Antonio	TX		02/10/2014	5.000	814,710	1,457,285	38,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						814,710	3,050,101	76,200,000
0899999. Total Mortgages in good standing						814,710	3,050,101	76,200,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						814,710	3,050,101	76,200,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001101	Pittsburgh	PA		05/10/2002		4,218,838	0	0	0	0	0	0	0	33,465	0	0	0
0001126	Austin	TX		09/24/2004		847,548	0	0	0	0	0	0	0	3,924	0	0	0
0044667	Lakeland	FL		08/05/1999		6,643,988	0	0	0	0	0	0	0	38,549	0	0	0
0126792	Miami	FL		08/16/1995		356,143	0	0	0	0	0	0	0	50,497	0	0	0
0126797	Newport	KY		11/28/1995		463,592	0	0	0	0	0	0	0	57,496	0	0	0
0126798	Terre Haute	IN		12/18/1995		336,760	0	0	0	0	0	0	0	27,345	0	0	0
0126799	Lake Buena Vista	FL		02/16/1996		604,965	0	0	0	0	0	0	0	64,114	0	0	0
0126800	Cincinnati	OH		02/22/1996		288,039	0	0	0	0	0	0	0	21,324	0	0	0
0126802	Miami	FL		10/16/1996		641,088	0	0	0	0	0	0	0	49,468	0	0	0
0126804	Tampa	FL		12/15/1996		693,533	0	0	0	0	0	0	0	51,487	0	0	0
0126809	Knoxville	TN		02/19/1998		1,315,465	0	0	0	0	0	0	0	65,178	0	0	0
0126811	Birmingham	AL		06/03/1998		573,199	0	0	0	0	0	0	0	64,163	0	0	0
0126816	West Columbia	SC		11/22/1999		2,032,236	0	0	0	0	0	0	0	67,106	0	0	0
0126818	Newport News	VA		12/22/1999		2,670,519	0	0	0	0	0	0	0	85,725	0	0	0
0126824	Oswego	IL		12/13/2000		2,740,190	0	0	0	0	0	0	0	39,938	0	0	0
0126829	Birmingham	AL		06/18/2003		2,031,518	0	0	0	0	0	0	0	20,789	0	0	0
0126835	Bloomington	IN		03/22/2007		2,418,881	0	0	0	0	0	0	0	8,344	0	0	0
0126836	Placerville	CA		12/23/2009		3,205,229	0	0	0	0	0	0	0	245,724	0	0	0
0126837	Downers Grove	IL		04/23/2010		10,785,200	0	0	0	0	0	0	0	154,331	0	0	0
0126838	La Vergne	TN		12/21/2010		3,696,581	0	0	0	0	0	0	0	28,556	0	0	0
0126839	Charleston	SC		03/31/2011		4,394,829	0	0	0	0	0	0	0	20,893	0	0	0
0126840	Port Orange	FL		10/27/2011		9,988,530	0	0	0	0	0	0	0	34,713	0	0	0
0126841	Des Plaines	IL		07/02/2012		12,141,423	0	0	0	0	0	0	0	66,060	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
0126842	Indianapolis	IN		09/11/2012		3,548,174	0	0	0	0	0	0	0	44,798	0	0	0
0126843	Johnstown	CO		01/07/2013		10,784,690	0	0	0	0	0	0	0	88,347	0	0	0
0299999. Mortgages with partial repayments						87,421,158	0	0	0	0	0	0	0	1,432,334	0	0	0
0599999 - Totals						87,421,158	0	0	0	0	0	0	0	1,432,334	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
4699999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	03/31/2014	18,180					0		18,180	18,180			0	
	VS&A COMMUNICATIONS PRTNS III L.P	WILMINGTON	DE	VS&A COMMUNICATIONS PRTNS III L.P	01/14/1999	03/25/2014	319,256					0		319,256	319,256			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							337,436	0	0	0	0	0	0	337,436	337,436	0	0	0	0
4499999. Total - Unaffiliated							337,436	0	0	0	0	0	0	337,436	337,436	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							337,436	0	0	0	0	0	0	337,436	337,436	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2014	Interest Capitalization		9,052	9,052	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2014	Interest Capitalization		11,757	11,757	0	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2014	Interest Capitalization		7,783	7,783	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2014	Interest Capitalization		12,298	12,298	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2014	Interest Capitalization		21,209	21,209	0	1
912828-C2-4	U S TREASURY 1.500% 02/28/19		03/04/2014	MORGAN STANLEY FIXED INC		2,695,737	2,695,000	659	1
0599999. Subtotal - Bonds - U.S. Governments						2,757,836	2,757,099	659	XXX
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES 4.881% 10/01/47		03/27/2014	RAYMOND JAMES		980,460	1,000,000	0	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2014	Interest Capitalization		32,898	32,898	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2014	Interest Capitalization		43,878	43,878	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		01/10/2014	STEPHENS INC.		1,231,956	1,955,486	1,901	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		03/01/2014	Interest Capitalization		8,156	8,156	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2014	Interest Capitalization		117,929	117,929	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		03/01/2014	Interest Capitalization		10,583	10,583	0	1
373539-M7-7	GEORGIA ST HSG & FIN AUTH REV 3.700% 06/01/23		02/20/2014	CITIGROUP GLOBAL MKTS		1,745,000	1,745,000	0	1FE
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.657% 02/16/44		03/01/2014	Interest Capitalization		52,201	52,201	0	1
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		02/28/2014	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	0	2AM
666467-FG-5	NORTHLAKE IL VRDN 0.140% 12/01/34		03/10/2014	PNC CAPITAL MARKETS		2,300,000	2,300,000	0	1FE
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION 5.310% 08/01/46		01/23/2014	MERRILL LYNCH-NY--FX INC		8,000,000	8,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						15,523,061	16,266,131	1,901	XXX
0258M0-CZ-0	AMERICAN EXPRESS 5.125% 08/25/14		02/19/2014	PIERPONT SECURITIES		512,105	500,000	12,741	1FE
038521-AM-2	ARAMARK CORP-CL B 5.750% 03/15/20		03/11/2014	Tax Free Exchange		200,000	200,000	5,622	4FE
04364B-AA-5	ACER ABS 0.450% 03/10/15		03/03/2014	BANK of AMERICA SEC		800,000	800,000	0	1FE
04939M-AJ-8	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		01/10/2014	Tax Free Exchange		530,113	522,000	13,545	4FE
05523U-AG-5	BAE SYSTEMS HOLDINGS INC 4.950% 06/01/14		03/31/2014	KGS-ALPHA CAPITAL MARKETS		1,477,548	1,467,000	24,609	2FE
057224-AK-3	BAKER HUGHES INC 6.875% 01/15/29		02/18/2014	J P MORGAN SEC FIXED INC		2,816,715	2,150,000	14,781	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		1,008,510	1,000,000	27,861	1FE
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		01/30/2014	BANK of AMERICA SEC		2,015,300	2,000,000	2,278	1FE
097751-BJ-9	BOMBARDIER INC 6.000% 10/15/22	G	03/31/2014	BANK of AMERICA SEC		1,400,000	1,400,000	0	3FE
1248EP-BA-0	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		02/21/2014	RBC/DAIN		1,513,125	1,500,000	35,219	3FE
1248EP-BB-8	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		03/12/2014	Tax Free Exchange		1,713,061	1,700,000	43,881	4FE
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		01/27/2014	JEFFERIES & CO		2,140,000	2,000,000	5,938	4FE
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		02/10/2014	DEUTSCHE BANK		1,029,957	1,000,000	1,798	1FE
12591U-AD-5	COMM 2014-UBS2 ASB 3.634% 03/10/47		03/03/2014	DEUTSCHE BANK		4,119,846	4,000,000	6,558	1FE
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		03/28/2014	DEUTSCHE BANK		3,089,838	3,000,000	2,435	1FE
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		02/12/2014	STERNE AGEE LEACH		1,868,460	2,000,000	17,536	1FE
14916R-AD-6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/42		03/06/2014	J P MORGAN SEC FIXED INC		1,802,740	2,000,000	31,417	1FE
172967-CK-5	CITIGROUP 5.125% 05/05/14		02/12/2014	BNP SECURITIES		707,140	700,000	10,264	1FE
209615-CA-9	CONSOLIDATED NATURAL GAS 5.000% 12/01/14		02/25/2014	KGS-ALPHA CAPITAL MARKETS		258,590	250,000	3,021	2FE
26884A-AS-2	ERP OPERATING 5.250% 09/15/14		03/27/2014	KEY BANC-MCDONALD		204,280	200,000	467	2FE
29379V-BC-6	ENTERPRISE PRODUCTS 5.100% 02/15/45		02/05/2014	CITIGROUP GLOBAL MKTS		998,450	1,000,000	0	2FE
30227C-AB-3	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		01/10/2014	Tax Free Exchange		853,739	871,000	14,372	4FE
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		03/27/2014	Various		1	1	0	4FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/27/2014	Various		1	1	0	5FM
378272-AA-6	GLENCORE FUNDING LLC 6.000% 04/15/14		02/03/2014	Various		757,855	750,000	13,500	2FE
38141E-A3-3	GOLDMAN SACHS GROUP 6.000% 05/01/14		01/15/2014	Various		792,862	780,000	9,540	1FE
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		01/27/2014	PIERPONT SECURITIES		417,032	400,000	854	1FE
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		01/06/2014	MIZUHO SECURITIES USA INC		313,236	300,000	6,649	2FE
404119-BN-8	HCA INC 5.000% 03/15/24		03/03/2014	J P MORGAN SEC HI-YIELD		250,000	250,000	0	3FE
40414L-AB-5	HCP INC 2.700% 02/01/14		01/03/2014	KEY BANC-MCDONALD		751,094	750,000	8,775	2FE
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 08/01/18		02/20/2014	Tax Free Exchange		1,234,979	1,224,000	3,740	4FE
412698-AA-0	HARLAND ESCROW CORP 6.875% 03/01/20		01/27/2014	Various		1,235,098	1,224,000	0	4FE
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/28/2014	SUSQUEHANNA		669,396	650,000	735	1FE
494580-AC-7	KINDRED HEALTHCARE INC 6.375% 04/15/22		03/26/2014	Various		2,008,800	2,000,000	0	4FE
585055-BC-9	MEDTRONIC INC 3.625% 03/15/24		02/20/2014	BARCLAYS		998,060	1,000,000	0	1FE
61747Y-CF-0	MORGAN STANLEY 6.000% 05/13/14		03/27/2014	SUSQUEHANNA		739,836	735,000	16,905	2FE
61747Y-CK-9	MORGAN STANLEY CORP 4.200% 11/20/14		01/13/2014	SUSQUEHANNA		765,446	743,000	4,854	2FE
61763K-AY-0	MSBAM 2014-C15 3.654% 04/15/47		03/26/2014	MORGAN STANLEY FIXED INC		2,059,955	2,000,000	2,842	1FE
653522-DQ-2	NIAGRA MOHAWK 3.553% 10/01/14		03/25/2014	Various		1,220,130	1,200,000	19,976	1FE
681936-BA-7	OMEGA HEALTHCARE 4.950% 04/01/24		03/06/2014	J P MORGAN SEC FIXED INC		1,971,600	2,000,000	0	2FE
737679-CX-6	POTOMAC ELECTRIC PWR CO 4.650% 04/15/14		03/25/2014	KGS-ALPHA CAPITAL MARKETS		501,010	500,000	10,527	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/27/2014	Various		2	2	0	4FM
785592-AE-6	SABINE PASS LIQUEFACTION 5.625% 02/01/21		03/11/2014	Tax Free Exchange		423,418	413,000	3,098	3FE
81663A-AB-1	SEMGROUP CORP-CLASS A 7.500% 06/15/21		01/29/2014	Tax Free Exchange		250,000	250,000	2,656	4FE
829259-AQ-3	SINCLAIR TELEVISION 6.375% 11/01/21		01/28/2014	Tax Free Exchange		400,000	400,000	7,650	4FE
86765B-AL-3	SUNOCO LOGISTICS PARTNER 3.450% 01/15/23		03/06/2014	MORGAN STANLEY FIXED INC		1,881,300	2,000,000	10,733	2FE
891490-AT-1	TOSCO CORPORATION 8.125% 02/15/30		03/04/2014	FTN FINANCIAL SECURITIES		2,892,080	2,000,000	9,931	1FE
925524-AH-3	CBS 7.875% 07/30/30		03/06/2014	Various		3,903,670	3,000,000	26,469	2FE
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		03/10/2014	RBS GREENWICH CAPITAL		5,149,705	5,000,000	13,568	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
136385-AF-8	CANADIAN NATL RESOURCES 4.900% 12/01/14	A	01/30/2014	BANK of AMERICA SEC		474,543	458,000	3,927	2FE
89352H-AK-5	TRANS-CANADA PIPELINES 3.750% 10/16/23	A	02/19/2014	BANK of AMERICA SEC		2,002,500	2,000,000	28,542	1FE
05565Q-CP-1	BP CAPITAL MARKETS 3.814% 02/10/24	F	03/28/2014	MIZUHO SECURITIES USA INC		1,011,540	1,000,000	5,509	1FE
22546Q-AA-5	CREDIT SUISS NEW YORK 5.500% 05/01/14	F	01/15/2014	HAPOALIM SECURITIES		304,353	300,000	3,667	1FE
268317-AJ-3	ELECTRICITE DE FRANCE 2.150% 01/22/19	F	01/13/2014	CREDIT SUISSE FIRST BOSTON		2,471,300	2,500,000	0	1FE
71654Q-BB-7	PETROLEOS MEXICANOS 4.875% 01/24/22	F	02/24/2014	HONG KONG SHANGHAI BK		1,041,000	1,000,000	4,469	2FE
899415-AA-1	TULLOW OIL PLC 6.000% 11/01/20	F	02/24/2014	DEUTSCHE BANK		2,060,000	2,000,000	37,000	4FE
D2736#-AM-1	DRAXLMAIER PP 4.440% 04/06/21	F	03/31/2014	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						74,028,275	71,112,720	548,334	XXX
8399997. Total - Bonds - Part 3						92,309,172	90,135,950	550,894	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						92,309,172	90,135,950	550,894	XXX
74460W-20-6	PUBLIC STORAGE PFD		02/14/2014	WELLS FARGO	40,000.000	908,000	0.00	0	P1LFE
74460W-40-4	PUBLIC STORAGE PFD		02/13/2014	SUSQUEHANNA	176,000.000	3,880,800	0.00	0	P1LFE
74460W-80-0	PUBLIC STORAGE PFD		02/13/2014	WELLS FARGO	21,000.000	434,700	0.00	0	P1LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,223,500	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						5,223,500	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						5,223,500	XXX	0	XXX
760841-20-5	RESCAP LIQUIDATING TRUST	G	03/27/2014	Various	11,208.000	75,487		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						75,487	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						75,487	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						75,487	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						5,298,987	XXX	0	XXX
9999999 - Totals						97,608,159	XXX	550,894	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		02/01/2014	Paydown		20,793	20,793	22,448	21,710	0	(995)	0	(995)	0	20,793	0	0	0	159	10/20/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		03/01/2014	Paydown		110	110	106	107	0	3	0	3	0	110	0	0	0	1	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2014	Paydown		19,827	19,827	19,043	19,228	0	599	0	599	0	19,827	0	0	0	144	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		03/01/2014	Paydown		1,019	1,019	1,006	1,008	0	11	0	11	0	1,019	0	0	0	13	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		03/01/2014	Paydown		133	133	133	133	0	0	0	0	0	133	0	0	0	2	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2014	Paydown		3,335	3,335	3,382	3,375	0	(39)	0	(39)	0	3,335	0	0	0	35	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		03/01/2014	Paydown		1,100	1,100	1,116	1,113	0	(13)	0	(13)	0	1,100	0	0	0	13	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		03/01/2014	Paydown		57	57	57	57	0	0	0	0	0	57	0	0	0	1	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		03/01/2014	Paydown		267	267	271	270	0	(3)	0	(3)	0	267	0	0	0	3	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		03/01/2014	Paydown		234	234	234	234	0	0	0	0	0	234	0	0	0	3	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		03/01/2014	Paydown		194	194	194	194	0	0	0	0	0	194	0	0	0	2	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		03/01/2014	Paydown		580	580	578	578	0	2	0	2	0	580	0	0	0	8	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		03/01/2014	Paydown		1,455	1,455	1,456	1,455	0	(1)	0	(1)	0	1,455	0	0	0	18	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		03/01/2014	Paydown		1,154	1,154	1,116	1,120	0	34	0	34	0	1,154	0	0	0	13	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		03/01/2014	Paydown		66	66	65	65	0	0	0	0	0	66	0	0	0	1	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		03/01/2014	Paydown		982	982	978	978	0	4	0	4	0	982	0	0	0	13	03/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2014	Paydown		9,151	9,151	9,895	9,622	0	(483)	0	(483)	0	9,151	0	0	0	61	09/01/2046	1
912828-A7-5	U S TREASURY 1.500% 12/31/18		01/08/2014	SOCIETE GENERALE		1,978,594	2,000,000	1,979,063	1,979,081	0	145	0	145	0	1,979,226	0	(632)	(632)	746	12/31/2018	1
912828-RH-5	U S TREASURY 1.375% 09/30/18		03/13/2014	NOMURA SECURITIES INTERNATIONA		1,999,290	2,000,000	1,994,375	1,994,642	0	225	0	225	0	1,994,867	0	4,423	4,423	12,466	09/30/2018	1
0599999. Subtotal - Bonds - U.S. Governments						4,038,341	4,060,457	4,035,516	4,034,970	0	(511)	0	(511)	0	4,034,550	0	3,791	3,791	13,702	XXX	XXX
13606Y-CW-4	CIBC FRN CD 0.970% 02/03/14	A	02/03/2014	Maturity		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	1,860	02/03/2014	1FE
13606Y-XB-7	CIBC FRN CD 0.280% 03/21/14	A	03/21/2014	Maturity		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	262	03/21/2014	1FE
1099999. Subtotal - Bonds - All Other Governments						1,150,000	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	0	0	2,122	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2014	Redemption 100.0000		224,690	224,690	224,690	224,690	0	0	0	0	0	224,690	0	0	0	1,061	07/01/2043	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2014	Redemption 100.0000		69,599	69,599	69,599	69,599	0	0	0	0	0	69,599	0	0	0	271	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2014	Redemption 100.0000		14,124	14,124	14,071	14,071	0	52	0	52	0	14,124	0	0	0	61	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2014	Paydown		14,002	14,002	14,090	14,082	0	(79)	0	(79)	0	14,002	0	0	0	47	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2014	Paydown		275	275	276	276	0	(1)	0	(1)	0	275	0	0	0	3	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2014	Paydown		54,795	54,795	54,517	54,525	0	271	0	271	0	54,795	0	0	0	480	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2014	Paydown		22,407	22,407	22,841	22,770	0	(364)	0	(364)	0	22,407	0	0	0	157	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2014	Paydown		126,745	126,745	129,607	129,170	0	(2,426)	0	(2,426)	0	126,745	0	0	0	815	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2014	Paydown		39,173	39,173	40,667	40,478	0	(1,305)	0	(1,305)	0	39,173	0	0	0	295	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2014	Paydown		62,299	62,299	66,232	65,891	0	(3,592)	0	(3,592)	0	62,299	0	0	0	476	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2014	Paydown		27,178	27,178	28,893	28,746	0	(1,569)	0	(1,569)	0	27,178	0	0	0	157	07/01/2025	1
31315L-RG-5	FRMDN AGENCY 0.010% 01/02/14		01/02/2014	Maturity		11,599,994	11,600,000	11,599,994	11,599,994	0	0	0	0	0	11,599,994	0	0	0	6	01/02/2014	1FE
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2014	Paydown		30,700	30,700	30,144	30,151	0	549	0	549	0	30,700	0	0	0	154	07/01/2033	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		03/01/2014	Paydown		117,586	117,586	128,589	122,446	0	(4,860)	0	(4,860)	0	117,586	0	0	0	1,328	01/01/2032	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2014	Paydown		2,133,545	2,133,545	2,128,126	2,128,326	0	5,219	0	5,219	0	2,133,545	0	0	0	6,024	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2014	Paydown		69,403	69,403	68,535	68,550	0	853	0	853	0	69,403	0	0	0	246	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2014	Paydown		11,344	11,344	11,540	11,526	0	(182)	0	(182)	0	11,344	0	0	0	138	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		03/01/2014	Paydown		1,151	1,151	1,144	1,144	0	7	0	7	0	1,151	0	0	0	15	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		03/01/2014	Paydown		2,316	2,316	2,306	2,305	0	10	0	10	0	2,316	0	0	0	29	09/01/2025	1
3137AJ-MG-6	FHMS K016 X1 1.573% 10/25/21		03/01/2014	Paydown		0	0	26,613	21,754	0	(21,754)	0	(21,754)	0	0	0	0	0	680	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.754% 09/25/18		03/01/2014	Paydown		0	0	7,285	5,374	0	(5,374)	0	(5,374)	0	0	0	0	0	239	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.444% 12/25/21		03/01/2014	Paydown		0	0	18,552	15,332	0	(15,332)	0	(15,332)	0	0	0	0	0	452	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2014	Paydown		33,164	33,164	36,039	35,855	0	(2,691)	0	(2,691)	0	33,164	0	0	0	201	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	2,831	2,208	0	(2,208)	0	(2,208)	0	0	0	0	0	97	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		03/01/2014	Paydown		134,435	134,435	128,553	128,690	0	5,745	0	5,745	0	134,435	0	0	0	407	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.304% 07/25/22		03/01/2014	Paydown		0	0	9,342	8,324	0	(8,324)	0	(8,324)	0	0	0	0	0	216	07/25/2022	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		03/01/2014	Paydown		49,681	49,681	50,791	50,646	0	(965)	0	(965)	0	49,681	0	0	0	206	12/15/2042	1
3138EK-RW-7	FN AL3200 3.500% 02/01/33		03/01/2014	Paydown		75,199	75,199	80,475	80,357	0	(5,158)	0	(5,158)	0	75,199	0	0	0	514	02/01/2033	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)
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2014	Paydown		25,732	25,732	25,704	25,703	0	29	0	29	0	25,732	0	0	0	127	08/01/2033	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		03/01/2014	Paydown		80,420	80,420	87,976	83,472	0	(3,051)	0	(3,051)	0	80,420	0	0	0	1,170	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		03/01/2014	Paydown		74,338	74,338	81,076	77,070	0	(2,732)	0	(2,732)	0	74,338	0	0	0	970	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		03/01/2014	Paydown		39,804	39,804	44,287	41,759	0	(1,956)	0	(1,956)	0	39,804	0	0	0	519	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		03/01/2014	Paydown		103,645	103,645	94,238	98,976	0	4,668	0	4,668	0	103,645	0	0	0	826	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2014	Paydown		395,351	395,351	379,128	387,805	0	7,546	0	7,546	0	395,351	0	0	0	4,337	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2014	Paydown		284,869	284,869	258,073	271,531	0	13,338	0	13,338	0	284,869	0	0	0	2,593	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2014	Paydown		280,147	280,147	260,235	270,703	0	9,444	0	9,444	0	280,147	0	0	0	2,340	12/15/2032	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2014	Paydown		61,936	61,936	64,655	63,770	0	(1,834)	0	(1,834)	0	61,936	0	0	0	403	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2014	Paydown		60,411	60,411	61,298	60,928	0	(517)	0	(517)	0	60,411	0	0	0	290	03/25/2037	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		03/01/2014	Paydown		140,032	140,032	134,212	139,456	0	575	0	575	0	140,032	0	0	0	1,220	05/15/2026	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2014	Paydown		2,143	2,143	2,050	2,094	0	49	0	49	0	2,143	0	0	0	21	11/25/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2014	Paydown		38,135	38,135	38,773	38,589	0	(453)	0	(453)	0	38,135	0	0	0	187	12/15/2024	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		03/01/2014	Paydown		13,885	13,885	13,260	13,310	0	575	0	575	0	13,885	0	0	0	150	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2014	Paydown		275,607	275,607	279,933	279,590	0	(3,984)	0	(3,984)	0	275,607	0	0	0	2,200	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2014	Paydown		237,367	237,367	240,997	240,826	0	(3,459)	0	(3,459)	0	237,367	0	0	0	2,052	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		03/01/2014	Paydown		92,850	92,850	96,854	96,210	0	(3,360)	0	(3,360)	0	92,850	0	0	0	929	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2014	Paydown		208,947	208,947	204,866	205,279	0	3,667	0	3,667	0	208,947	0	0	0	978	01/01/2026	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2014	Paydown		102,652	102,652	102,556	102,554	0	98	0	98	0	102,652	0	0	0	528	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2014	Paydown		107,877	107,877	108,787	108,621	0	(744)	0	(744)	0	107,877	0	0	0	704	01/01/2025	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		03/01/2014	Paydown		12,062	12,062	12,391	12,382	0	(320)	0	(320)	0	12,062	0	0	0	59	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2014	Paydown		90,671	90,671	95,743	94,593	0	(3,922)	0	(3,922)	0	90,671	0	0	0	799	09/25/2021	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-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
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2014	Paydown		22,403	22,403	22,112	22,218	0	185	0	185	0	22,403	0	0	0	250	12/20/2031	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2014	Paydown		41,733	41,733	42,894	41,876	0	(143)	0	(143)	0	41,733	0	0	0	391	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		03/01/2014	Paydown		71,180	71,180	65,187	68,187	0	2,993	0	2,993	0	71,180	0	0	0	680	06/20/2032	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.747% 11/16/42		03/01/2014	Paydown		362,763	362,763	348,362	355,603	0	7,160	0	7,160	0	362,763	0	0	0	1,773	11/16/2042	1
38376G-WD-8	GNR 2010 122 1.029% 02/16/44		03/01/2014	Paydown		0	0	152,676	139,443	0	(139,443)	0	(139,443)	0	0	0	0	0	2,852	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2014	Paydown		12,825	12,825	13,376	13,255	0	(430)	0	(430)	0	12,825	0	0	0	96	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 1.021% 03/16/47		03/01/2014	Paydown		0	0	4,732	3,740	0	(3,740)	0	(3,740)	0	0	0	0	0	102	03/16/2047	1
38378K-DQ-9	GNR 2013 46 1.139% 09/16/43		03/01/2014	Paydown		0	0	17,647	15,763	0	(15,763)	0	(15,763)	0	0	0	0	0	383	09/16/2043	1
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		03/03/2014	Redemption 100.0000		800,000	800,000	800,000	0	0	0	0	0	0	800,000	0	0	0	0	05/01/2034	2AM
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		03/01/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	413	12/01/2022	1FE
88271H-FL-8	TEXAS ST AFFORDABLE HSG 2.700% 09/01/41		03/01/2014	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	506	09/01/2041	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2014	Redemption 100.0000		64,892	64,892	64,892	64,892	0	0	0	0	0	64,892	0	0	0	223	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		03/25/2014	Redemption 100.0000		13,319	13,319	13,319	13,319	0	0	0	0	0	13,319	0	0	0	111	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2014	Redemption 100.0000		15,080	15,080	15,080	15,080	0	0	0	0	0	15,080	0	0	0	75	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						19,579,587	19,579,593	19,791,729	18,991,543	0	(211,963)	0	(211,963)	0	19,579,587	0	0	0	48,467	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2014	Paydown		33,455	33,455	28,855	28,775	0	4,680	0	4,680	0	33,455	0	0	0	238	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2014	Paydown		13,438	13,438	10,761	9,853	0	3,585	0	3,585	0	13,438	0	0	0	108	12/25/2031	1FM
00130H-BH-7	AES CORP 8.000% 10/15/17		03/11/2014	Various		9,623	8,000	7,850	7,911	0	4	0	4	0	7,915	0	1,708	1,708	254	10/15/2017	3FE
00430X-AD-9	ACCELLENT INC SER WI 8.375% 02/01/17		03/12/2014	TENDER OFFER		648,442	621,000	631,466	625,567	0	(427)	0	(427)	0	625,140	0	23,302	23,302	31,928	02/01/2017	4FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2014	Paydown		54,820	76,660	64,865	66,059	0	(11,240)	0	(11,240)	0	54,820	0	0	0	718	01/25/2037	1FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2014	Paydown		24,517	24,517	24,444	24,448	0	69	0	69	0	24,517	0	0	0	179	09/25/2035	1FM
032177-AD-9	AMSTED INDUSTRIES 8.125% 03/15/18		03/17/2014	TENDER OFFER		276,046	264,000	263,875	263,735	0	44	0	44	0	263,778	0	12,268	12,268	10,844	03/15/2018	3FE
038521-AL-4	ARAMARK CORP-CL B 5.750% 03/15/20		03/11/2014	Tax Free Exchange		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,622	03/15/2020	4FE
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		01/10/2014	Tax Free Exchange		530,113	522,000	530,750	530,134	0	(21)	0	(21)	0	530,113	0	0	0	13,545	08/01/2023	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		03/01/2014	Paydown		40,816	40,816	40,159	40,468	0	348	0	348	0	40,816	0	0	0	468	09/25/2026	2FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2014	Paydown		5,411	5,411	4,728	4,460	0	952	0	952	0	5,411	0	0	0	17	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-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2014	Paydown		12,943	12,943	12,836	12,909	0	33	0	33	0	12,943	0	0	0	139	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2014	Paydown		67,586	67,586	66,176	66,938	0	648	0	648	0	67,586	0	0	0	889	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2014	Paydown		90,804	90,804	86,405	88,127	0	2,676	0	2,676	0	90,804	0	0	0	1,177	08/25/2035	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		03/01/2014	Paydown		301,543	301,543	269,693	297,361	0	4,182	0	4,182	0	301,543	0	0	0	2,314	11/10/2041	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2014	Paydown		236,429	236,429	225,882	229,849	0	6,581	0	6,581	0	236,429	0	0	0	1,996	11/25/2033	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2014	Paydown		314,339	335,635	332,077	331,950	0	(17,611)	0	(17,611)	0	314,339	0	0	0	2,667	12/25/2035	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.870% 09/20/46		03/01/2014	Paydown		1,001	3,824	3,243	3,352	0	(2,351)	0	(2,351)	0	1,001	0	0	0	15	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2014	Paydown		169,107	169,107	141,578	152,968	0	16,140	0	16,140	0	169,107	0	0	0	1,450	09/25/2034	1FM
059522-AX-0	BAFC 2007-C 1A5 5.431% 05/20/36		03/01/2014	Paydown		24,448	99,457	24,787	17,427	0	7,021	0	7,021	0	24,448	0	0	0	895	05/20/2036	5FM
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.836% 03/07/14		03/07/2014	Maturity		500,000	500,000	502,180	500,359	0	(359)	0	(359)	0	500,000	0	0	0	1,029	03/07/2014	2FE
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		03/01/2014	Paydown		227,169	227,169	224,675	226,480	0	689	0	689	0	227,169	0	0	0	2,624	02/13/2046	1FM
07387B-CK-7	BSCMS 2005-T20 AAB 5.281% 10/12/42		03/01/2014	Paydown		96,995	96,995	100,306	97,367	0	(372)	0	(372)	0	96,995	0	0	0	1,379	10/12/2042	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		03/01/2014	Paydown		32,092	32,092	36,392	34,532	0	(2,440)	0	(2,440)	0	32,092	0	0	0	374	10/12/2041	1FM
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		03/01/2014	Redemption 100.0000		32,835	32,835	32,923	32,861	0	(26)	0	(26)	0	32,835	0	0	0	410	02/01/2018	2
097023-AV-7	BOEING CO 5.000% 03/15/14		03/15/2014	Maturity		1,082,000	1,082,000	1,095,789	1,087,278	0	(5,278)	0	(5,278)	0	1,082,000	0	0	0	27,050	03/15/2014	1FE
1248EP-BA-0	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		03/12/2014	Tax Free Exchange		1,713,061	1,700,000	1,713,125	200,000	0	(64)	0	(64)	0	1,713,061	0	0	0	43,881	03/15/2021	3FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.834% 04/25/37		03/01/2014	Paydown		9,322	9,322	7,644	7,770	0	1,553	0	1,553	0	9,322	0	0	0	73	04/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2014	Paydown		424	424	424	424	0	0	0	0	0	424	0	0	0	4	11/15/2019	4AM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		03/01/2014	Paydown		11,760	11,760	11,569	11,703	0	57	0	57	0	11,760	0	0	0	134	06/10/2044	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2014	Paydown		30,816	30,816	23,819	23,784	0	7,032	0	7,032	0	30,816	0	0	0	278	12/25/2036	4FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2014	Paydown		134,933	134,933	127,965	130,943	0	3,991	0	3,991	0	134,933	0	0	0	1,041	02/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		03/01/2014	Paydown		18,714	18,714	18,880	18,677	0	36	0	36	0	18,714	0	0	0	164	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		54,852	54,852	55,263	55,034	0	(182)	0	(182)	0	54,852	0	0	0	431	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2014	Paydown		99,310	111,198	103,797	103,784	0	(4,474)	0	(4,474)	0	99,310	0	0	0	1,049	10/25/2035	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2014	Paydown		143,423	143,423	137,732	137,752	0	5,671	0	5,671	0	143,423	0	0	0	1,317	05/25/2035	2FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2014	Paydown		32,995	32,995	31,977	32,680	0	316	0	316	0	32,995	0	0	0	270	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2014	Paydown		19,270	21,536	19,481	19,358	0	(88)	0	(88)	0	19,270	0	0	0	208	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		02/01/2014	Paydown		15,005	15,005	14,063	14,007	0	997	0	997	0	15,005	0	0	0	119	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2014	Paydown		40,437	45,538	41,490	41,257	0	(821)	0	(821)	0	40,437	0	0	0	404	10/25/2035	3FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2014	Paydown		5,890	9,354	8,760	8,758	0	(2,867)	0	(2,867)	0	5,890	0	0	0	76	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2014	Paydown		13,725	22,579	18,028	18,524	0	(4,798)	0	(4,798)	0	13,725	0	0	0	242	05/25/2036	4FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2014	Paydown		45,251	45,251	34,594	37,484	0	7,767	0	7,767	0	45,251	0	0	0	445	11/25/2035	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		03/01/2014	Paydown		19,771	19,771	14,369	14,498	0	5,273	0	5,273	0	19,771	0	0	0	241	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2014	Paydown		54,990	54,990	38,064	35,835	0	19,155	0	19,155	0	54,990	0	0	0	714	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2014	Paydown		12,479	12,479	12,234	12,236	0	243	0	243	0	12,479	0	0	0	97	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2014	Paydown		29,443	32,056	30,119	30,117	0	(674)	0	(674)	0	29,443	0	0	0	301	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2014	Paydown		20,900	22,755	21,405	21,403	0	(503)	0	(503)	0	20,900	0	0	0	214	11/25/2035	1FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		01/01/2014	Paydown		18,901	18,901	18,050	18,823	0	78	0	78	0	18,901	0	0	0	79	10/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2014	Paydown		1,432	1,432	1,426	1,426	0	6	0	6	0	1,432	0	0	0	12	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2014	Paydown		19,699	19,699	18,494	19,009	0	690	0	690	0	19,699	0	0	0	151	06/25/2034	1FM
15132E-LC-0	CDMC 2005-1 A5 5.282% 02/18/35		03/01/2014	Paydown		9,048	9,048	9,043	9,033	0	15	0	15	0	9,048	0	0	0	80	02/18/2035	1FM
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		03/01/2014	Paydown		78,894	78,894	79,905	78,845	0	49	0	49	0	78,894	0	0	0	799	04/25/2032	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		03/01/2014	Paydown		12,448	12,448	12,448	12,448	0	0	0	0	0	12,448	0	0	0	111	10/25/2035	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2014	Paydown		14,867	14,867	14,564	14,564	0	303	0	303	0	14,867	0	0	0	85	10/25/2043	1FM
20030N-AE-1	COMCAST CORP 5.300% 01/15/14		01/15/2014	Maturity		1,000,000	1,000,000	983,490	999,817	0	183	0	183	0	1,000,000	0	0	0	26,500	01/15/2014	1FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2014	Paydown		22,818	22,818	24,048	23,475	0	(657)	0	(657)	0	22,818	0	0	0	261	07/16/2034	1FM
20047G-BQ-9	COMM 2004-LB3A A5 5.468% 07/10/37		03/01/2014	Paydown		333,991	333,991	300,592	331,211	0	2,780	0	2,780	0	333,991	0	0	0	4,304	07/10/2037	1FM
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2014	Redemption 100.0000		152,101	152,101	104,083	93,542	3,030	55,529	0	58,559	0	152,101	0	0	0	5,324	01/15/2018	6FE
225310-AD-3	CREDIT ACCEPTANC 9.125% 02/01/17		02/21/2014	Call 104.5630		223,765	214,000	210,116	211,699	0	98	0	98	0	211,798	0	11,967	11,967	10,849	02/01/2017	4FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2014	Paydown		97,831	97,831	94,143	94,924	0	2,907	0	2,907	0	97,831	0	0	0	1,015	06/25/2033	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2014	Paydown		114,766	114,766	114,695	114,583	0	183	0	183	0	114,766	0	0	0	851	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2014	Paydown		63,082	63,082	61,071	61,884	0	1,198	0	1,198	0	63,082	0	0	0	416	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		02/01/2014	Paydown		5,449	5,449	5,037	5,108	0	341	0	341	0	5,449	0	0	0	53	04/25/2036	3FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		03/01/2014	Paydown		40,415	40,415	40,743	40,472	0	(57)	0	(57)	0	40,415	0	0	0	363	12/15/2040	1FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2014	Paydown		14,636	14,636	14,782	14,694	0	(59)	0	(59)	0	14,636	0	0	0	96	06/01/2017	1FM
245217-AS-3	DEL MONTE CORP 7.625% 02/15/19		03/13/2014	Call 103.8130		230,465	222,000	225,772	224,050	0	(175)	0	(175)	0	223,876	0	6,589	6,589	9,780	02/15/2019	5FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2014	Paydown		24,216	24,216	22,948	23,908	0	308	0	308	0	24,216	0	0	0	189	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2014	Paydown		9,019	11,990	10,925	10,922	0	(1,904)	0	(1,904)	0	9,019	0	0	0	94	09/25/2035	3FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2014	Paydown		102,948	102,948	94,146	93,984	0	8,964	0	8,964	0	102,948	0	0	0	902	02/25/2036	3FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2014	Paydown		8,941	8,941	7,712	7,238	0	1,704	0	1,704	0	8,941	0	0	0	88	07/25/2036	1FM
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		03/20/2014	Paydown		156,581	156,581	156,581	156,581	0	0	0	0	0	156,581	0	0	0	186	09/20/2014	1FE
260547-C@-1	DOW CORNING 4.130% 03/23/18		01/16/2014	PRIVATE PLACEMENT		519,390	500,000	500,000	500,000	0	0	0	0	0	500,000	0	19,390	19,390	6,883	03/23/2018	2
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/22/2014	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		34,086	34,086	34,086	35,048	0	(962)	0	(962)	0	34,086	0	0	0	251	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2014	Paydown		49,664	49,664	49,259	49,266	0	398	0	398	0	49,664	0	0	0	265	06/25/2043	1FM
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		01/10/2014	Tax Free Exchange		853,739	871,000	853,057	853,692	0	47	0	47	0	853,739	0	0	0	14,372	04/01/2021	4FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2014	Paydown		34,792	34,792	34,596	34,589	0	203	0	203	0	34,792	0	0	0	284	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2014	Paydown		33,546	33,546	31,859	31,851	0	1,695	0	1,695	0	33,546	0	0	0	277	08/25/2035	3FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		03/01/2014	Paydown		532,595	532,595	549,572	538,556	0	(5,961)	0	(5,961)	0	532,595	0	0	0	3,338	10/15/2035	1FM
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		03/01/2014	Redemption 100.0000		67,634	67,634	67,101	67,476	0	157	0	157	0	67,634	0	0	0	827	02/01/2018	2
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2014	Paydown		394,723	394,723	379,366	391,350	0	3,373	0	3,373	0	394,723	0	0	0	4,725	06/25/2034	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	3
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		03/27/2014	Various		16,775	1	1	0	0	0	0	0	0	1	0	16,774	16,774	0	08/25/2037	4FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/27/2014	Various		33,550	1	1	0	0	0	0	0	0	1	0	33,549	33,549	0	07/25/2037	5FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2014	Paydown		131,753	32,505	31,153	33,470	0	98,282	0	98,282	0	131,753	0	0	0	2,007	07/25/2037	5FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2014	Paydown		188,577	188,577	179,502	183,204	0	5,373	0	5,373	0	188,577	0	0	0	2,004	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2014	Paydown		531,530	531,530	547,466	539,097	0	(7,567)	0	(7,567)	0	531,530	0	0	0	7,224	08/10/2043	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.280% 03/10/44		03/01/2014	Paydown		8,886	8,886	8,831	8,859	0	27	0	27	0	8,886	0	0	0	117	03/10/2044	1FM
38143U-AB-7	GOLDMAN SACHS GROUP INC 5.150% 01/15/14		01/15/2014	Maturity		300,000	300,000	302,733	300,554	0	(554)	0	(554)	0	300,000	0	0	0	7,725	01/15/2014	1FE
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		02/01/2014	Paydown		185,697	185,697	161,846	184,074	0	1,622	0	1,622	0	185,697	0	0	0	1,191	06/10/2036	1FM
398433-AF-9	GRIFFON CORPORATION 7.125% 04/01/18		02/27/2014	TENDER OFFER		492,175	465,000	465,220	465,100	0	11	0	11	0	465,110	0	27,064	27,064	13,437	04/01/2018	4FE
404119-AL-3	HCA INC 5.750% 03/15/14		03/15/2014	Maturity		742,000	742,000	625,415	734,776	0	7,224	0	7,224	0	742,000	0	0	0	21,333	03/15/2014	4FE
404121-AG-0	HCA INC 5.875% 05/01/23		03/03/2014	Various		261,250	250,000	250,000	250,000	0	0	0	0	0	250,000	0	11,250	11,250	5,100	05/01/2023	4FE
40414L-AB-5	HCP INC 2.700% 02/01/14		02/01/2014	Maturity		750,000	750,000	751,094	0	0	(1,094)	0	(1,094)	0	750,000	0	0	0	10,125	02/01/2014	2FE
412698-AA-0	HARLAND ESCROW CORP 6.875% 03/01/20		02/20/2014	Tax Free Exchange		1,234,979	1,224,000	1,235,098	0	0	(119)	0	(119)	0	1,234,979	0	0	0	3,740	03/01/2020	4FE
421933-AL-6	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		01/27/2014	TENDER OFFER		349,726	301,000	326,142	321,018	0	(319)	0	(319)	0	320,699	0	29,027	29,027	11,839	01/15/2020	4FE
435765-AD-4	HOLLY ENERGY PARTNERS LP 8.250% 03/15/18		03/17/2014	Call 104.1250		957,950	920,000	932,207	926,100	0	(524)	0	(524)	0	925,576	0	32,374	32,374	37,950	03/15/2018	4FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		03/01/2014	Paydown		87,028	87,028	14,116	28,465	0	58,563	0	58,563	0	87,028	0	0	0	8,555	05/25/2036	1FM
44643T-AC-1	HUNTINGTON NATIONAL BANK 4.900% 01/15/14		01/15/2014	Maturity		1,000,000	1,000,000	949,910	999,618	0	382	0	382	0	1,000,000	0	0	0	24,500	01/15/2014	2FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2014	Paydown		14,974	19,800	17,668	17,381	0	(2,407)	0	(2,407)	0	14,974	0	0	0	300	02/25/2036	3FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2014	Paydown		45,700	45,700	41,224	41,249	0	4,451	0	4,451	0	45,700	0	0	0	479	12/25/2035	2FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2014	Paydown		38,846	38,846	38,844	38,745	0	101	0	101	0	38,846	0	0	0	366	01/25/2036	2FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2014	Paydown		90,614	90,614	88,497	86,627	0	3,987	0	3,987	0	90,614	0	0	0	634	02/25/2036	5FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		03/01/2014	Paydown		106,703	114,895	105,660	105,635	0	1,068	0	1,068	0	106,703	0	0	0	1,031	01/25/2036	3FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		02/01/2014	Paydown		47,159	47,159	47,034	47,062	0	97	0	97	0	47,159	0	0	0	198	10/15/2042	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		03/01/2014	Paydown		137,405	137,405	147,002	141,471	0	(4,066)	0	(4,066)	0	137,405	0	0	0	766	05/15/2047	1FM
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2014	Redemption 100.0000		697,871	697,871	658,599	679,276	0	18,595	0	18,595	0	697,871	0	0	0	19,704	03/29/2021	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2014	Paydown		47,052	57,987	48,788	50,564	0	(3,513)	0	(3,513)	0	47,052	0	0	0	577	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2014	Paydown		36,580	44,095	36,144	37,075	0	(495)	0	(495)	0	36,580	0	0	0	348	01/25/2037	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2014	Paydown		22,160	22,160	22,160	22,160	0	0	0	0	0	22,160	0	0	0	109	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2014	Paydown		203,798	203,798	202,174	205,940	0	(2,143)	0	(2,143)	0	203,798	0	0	0	1,050	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		03/01/2014	Paydown		6,800	14,186	13,362	13,362	0	(6,561)	0	(6,561)	0	6,800	0	0	0	93	06/25/2036	3FM

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)
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2014	Paydown		3	5,142	4,040	4,036	0	(4,033)	0	(4,033)	0	3	0	0	0	44	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		03/01/2014	Paydown		3	7,980	5,609	5,599	0	(5,596)	0	(5,596)	0	3	0	0	0	86	05/25/2037	5FM
532716-AK-3	L BRANDS INC. 6.950% 03/01/33		01/09/2014	Cantor Fitzgerald Fixed		992,500	1,000,000	1,050,000	1,049,238	0	(31)	0	(31)	0	1,049,207	0	(56,707)	(56,707)	25,676	03/01/2033	3FE
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		03/01/2014	Redemption 100.0000		25,081	25,081	26,092	25,340	0	(259)	0	(259)	0	25,081	0	0	0	365	07/01/2017	2
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2014	Paydown		14,731	14,731	14,730	14,736	0	(4)	0	(4)	0	14,731	0	0	0	116	11/25/2035	2FM
585055-AP-1	MEDTRONIC INC 4.500% 03/15/14		03/15/2014	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,500	03/15/2014	1FE
59022H-MU-3	MLMT 2005-CKI1 A6 5.282% 11/12/37		03/01/2014	Paydown		41,501	41,501	41,739	41,543	0	(43)	0	(43)	0	41,501	0	0	0	377	11/12/2037	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2014	Redemption 100.0000		128,333	128,333	128,333	128,333	0	0	0	0	0	128,333	0	0	0	3,639	08/01/2025	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2014	Paydown		21,618	21,618	21,030	21,429	0	189	0	189	0	21,618	0	0	0	200	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	03/01/2014	Paydown		31,654	31,654	21,438	21,423	0	10,231	0	10,231	0	31,654	0	0	0	176	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2014	Paydown		3,619	3,619	2,445	2,218	0	1,401	0	1,401	0	3,619	0	0	0	22	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2014	Paydown		27,536	27,536	17,496	17,452	0	10,084	0	10,084	0	27,536	0	0	0	333	10/25/2046	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2014	Paydown		33,028	33,028	27,466	26,325	0	6,703	0	6,703	0	33,028	0	0	0	297	03/25/2047	1FM
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		03/01/2014	Redemption 100.0000		35,261	35,261	35,156	35,223	0	38	0	38	0	35,261	0	0	0	475	11/01/2019	2
694308-GD-3	PACIFIC GAS & EL 4.800% 03/01/14		03/01/2014	Maturity		1,000,000	1,000,000	905,520	996,303	0	3,697	0	3,697	0	1,000,000	0	0	0	24,000	03/01/2014	1FE
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		03/13/2014	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		03/01/2014	Redemption 100.0000		26,024	26,024	25,361	25,830	0	194	0	194	0	26,024	0	0	0	336	02/01/2018	2
742718-DX-4	PROCTER & GAMBLE CO FRN 0.158% 02/06/14		02/06/2014	Maturity		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	303	02/06/2014	1FE
745867-AS-0	PULTE HOMES INC 5.200% 02/15/15		03/26/2014	Call 100.0000		500,000	500,000	403,285	475,324	0	4,984	0	4,984	0	480,307	0	19,693	19,693	37,431	02/15/2015	3FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/27/2014	Various		25,162	2	2	0	0	0	0	0	0	2	0	25,160	25,160	0	06/25/2036	4FM
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2014	Paydown		11,665	20,649	17,275	17,301	0	(5,636)	0	(5,636)	0	11,665	0	0	0	223	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2014	Paydown		38,742	38,742	39,226	38,925	0	(183)	0	(183)	0	38,742	0	0	0	272	10/26/2034	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2014	Paydown		7,128	7,128	4,545	4,532	0	2,595	0	2,595	0	7,128	0	0	0	52	04/25/2037	4FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2014	Paydown		9,266	9,266	8,028	8,024	0	1,242	0	1,242	0	9,266	0	0	0	72	05/25/2036	5FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		03/01/2014	Paydown		37,641	37,641	37,623	38,608	0	(968)	0	(968)	0	37,641	0	0	0	367	12/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		03/01/2014	Paydown		26,559	26,559	26,563	26,492	0	67	0	67	0	26,559	0	0	0	195	11/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2014	Paydown		116,338	168,315	152,368	151,070	0	(34,732)	0	(34,732)	0	116,338	0	0	0	1,496	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2014	Paydown		4,946	7,135	5,880	5,920	0	(974)	0	(974)	0	4,946	0	0	0	71	03/25/2036	2FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2014	Paydown		24,595	49,225	34,180	34,211	0	(9,617)	0	(9,617)	0	24,595	0	0	0	399	09/25/2036	3FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2014	Paydown		3	12,659	10,460	10,449	0	(10,446)	0	(10,446)	0	3	0	0	0	110	04/25/2036	4FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/01/2014	Call 100.0000		988,000	988,000	1,047,284	1,023,234	0	(915)	0	(915)	0	1,022,319	0	(34,319)	(34,319)	218,065	03/01/2019	1FE
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		03/11/2014	Tax Free Exchange		423,418	413,000	424,525	423,699	0	(282)	0	(282)	0	423,418	0	0	0	14,722	02/01/2021	3FE
81663A-AA-3	SEMGROUP CORP-CLASS A 7.500% 06/15/21		01/29/2014	Tax Free Exchange		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,656	06/15/2021	4FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2014	Paydown		37,634	37,634	37,633	37,644	0	(10)	0	(10)	0	37,634	0	0	0	139	01/25/2042	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2014	Paydown		57,139	57,139	55,568	55,581	0	1,558	0	1,558	0	57,139	0	0	0	269	09/25/2043	1FM
829259-AP-5	SINCLAIR TELEVISION 6.375% 11/01/21		01/28/2014	Tax Free Exchange		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	7,650	11/01/2021	4FE
863579-P8-5	SARM 2006-1 5A1 2.578% 02/25/36		03/01/2014	Paydown		363,724	365,280	356,331	356,699	0	7,025	0	7,025	0	363,724	0	0	0	1,236	02/25/2036	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.510% 09/25/33		03/01/2014	Paydown		36,814	36,814	36,803	36,617	0	198	0	198	0	36,814	0	0	0	275	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2014	Paydown		136,683	136,683	134,542	135,278	0	1,405	0	1,405	0	136,683	0	0	0	1,520	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2014	Paydown		76,689	78,427	73,086	72,950	0	3,739	0	3,739	0	76,689	0	0	0	732	10/25/2035	4FM
867363-AE-3	SUNGARD DATA SYSTEMS 4.875% 01/15/14		01/15/2014	Maturity		104,000	104,000	87,620	103,891	0	109	0	109	0	104,000	0	0	0	2,535	01/15/2014	4FE
86765B-AF-6	SUNOCO LOGISTICS PARTNER 8.750% 02/15/14		02/15/2014	Maturity		500,000	500,000	499,975	499,824	0	176	0	176	0	500,000	0	0	0	21,875	02/15/2014	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2014	Paydown		184,302	184,302	183,581	183,847	0	454	0	454	0	184,302	0	0	0	1,327	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2014	Redemption 100.0000		37,505	37,505	37,505	37,505	0	0	0	0	0	37,505	0	0	0	1,782	02/01/2030	2AM
91019P-CJ-9	UNITED DOMINION REALTY 5.130% 01/15/14		01/15/2014	Maturity		700,000	700,000	702,506	701,253	0	(1,253)	0	(1,253)	0	700,000	0	0	0	8,978	01/15/2014	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2014	Paydown		23,279	23,279	23,279	23,271	0	8	0	8	0	23,279	0	0	0	115	09/13/2028	1FM
929766-C3-5	WBCMT 2005-C17 A4 5.083% 03/15/42		03/01/2014	Paydown		17,208	17,208	15,635	16,864	0	344	0	344	0	17,208	0	0	0	145	03/15/2042	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2014	Paydown		53,795	53,795	54,417	53,955	0	(160)	0	(160)	0	53,795	0	0	0	503	12/15/2043	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2014	Paydown		20,926	49,772	37,513	38,547	0	(17,621)	0	(17,621)	0	20,926	0	0	0	338	05/25/2036	3FM

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)
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		03/01/2014	Paydown		8,301	8,301	5,940	5,934	0	2,368	0	2,368	0	8,301	0	0	0	44	10/25/2036	1FM
94874R-CN-4	WEINGARTEN REALTY INVEST 4.857% 01/15/14		01/15/2014	Maturity		1,200,000	1,200,000	1,153,097	1,199,709	0	291	0	291	0	1,200,000	0	0	0	19,428	01/15/2014	2FE
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
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		03/15/2014	Paydown		158,550	158,550	158,550	158,550	0	0	0	0	0	158,550	0	0	0	153	10/15/2014	1FE
77531Q-AD-0	ROGERS WIRELESS INC 6.375% 03/01/14	A	02/27/2014	TENDER OFFER		230,575	230,000	230,863	229,970	0	26	0	26	0	229,996	0	579	579	7,168	03/01/2014	2FE
02364W-AF-2	AMERICA MOVIL SA de CV 5.500% 03/01/14	F	03/01/2014	Maturity		1,000,000	1,000,000	972,410	999,097	0	903	0	903	0	1,000,000	0	0	0	27,500	03/01/2014	1FE
35177P-AS-6	ORANGE SA 4.375% 07/18/14	F	03/12/2014	Call 100.0000		1,000,000	1,000,000	995,430	999,454	0	150	0	150	0	999,604	0	396	396	42,503	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		1,378,125	1,250,000	1,050,000	1,100,005	0	3,667	0	3,667	0	1,103,672	0	274,453	274,453	39,375	11/01/2020	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						37,279,279	37,092,888	36,055,476	33,095,975	3,030	259,720	0	262,750	0	36,858,050	0	421,228	421,228	993,341	XXX	XXX
8399997. Total - Bonds - Part 4						62,047,207	61,882,938	61,032,721	57,272,488	3,030	47,246	0	50,276	0	61,622,187	0	425,019	425,019	1,057,632	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						62,047,207	61,882,938	61,032,721	57,272,488	3,030	47,246	0	50,276	0	61,622,187	0	425,019	425,019	1,057,632	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	49,537.000	2,744,179		1,504,776	2,701,748	(1,196,972)	0	0	(1,196,972)	0	1,504,776	0	1,239,404	1,239,404	12,384		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,744,179	XXX	1,504,776	2,701,748	(1,196,972)	0	0	(1,196,972)	0	1,504,776	0	1,239,404	1,239,404	12,384	XXX	XXX
9799997. Total - Common Stocks - Part 4						2,744,179	XXX	1,504,776	2,701,748	(1,196,972)	0	0	(1,196,972)	0	1,504,776	0	1,239,404	1,239,404	12,384	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						2,744,179	XXX	1,504,776	2,701,748	(1,196,972)	0	0	(1,196,972)	0	1,504,776	0	1,239,404	1,239,404	12,384	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,744,179	XXX	1,504,776	2,701,748	(1,196,972)	0	0	(1,196,972)	0	1,504,776	0	1,239,404	1,239,404	12,384	XXX	XXX
9999999 - Totals						64,791,386	XXX	62,537,497	59,974,236	(1,193,942)	47,246	0	(1,146,696)	0	63,126,963	0	1,664,423	1,664,423	1,070,016	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/15/2014	1,057		1,563.00	58,256			184,538		184,538	248						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014	777		1,671.00	36,350			70,925		70,925	3,391						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2013	06/13/2014	583		1,639.00	31,094			85,776		85,776	2,734						100/101
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014	374		1,693.00	18,146			39,779		39,779	2,759						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014	719		1,673.00	34,984			103,687		103,687	7,288						100/101
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2013	09/15/2014	707		1,701.00	34,246			93,346		93,346	6,690						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014	661		1,709.00	32,762			86,675		86,675	3,865						100/99
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/15/2014	688		1,564.00	54,948			210,784		210,784	18,365						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014	923		1,674.00	78,847			181,261		181,261	15,215						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2013	06/13/2014	12,742		1,643.00	1,183,569			2,895,470		2,895,470	226,231						100/101
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014	357		1,696.00	31,560			64,883		64,883	4,700						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/04/2013	07/15/2014	2,776		1,699.00	209,487			495,921		495,921	35,718						100/99
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014	1,714		1,675.00	145,831			347,381		347,381	19,839						100/101
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2013	09/15/2014	1,585		1,704.00	131,807			286,952		286,952	15,456						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014	932		1,713.00	84,321			165,378		165,378	10,753						100/99
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,057		1,811.00	51,490			51,420		51,420	(4,185)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/13/2013	12/15/2014	1,137		1,788.00	57,109			95,628		95,628	766						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	281		1,848.00		14,924		13,269		13,269	(1,655)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	831		1,864.00		37,632		29,674		29,674	(7,958)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	360		1,839.00		19,307		21,670		21,670	2,363						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	630		1,854.00		28,839		32,003		32,003	3,164						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	199		1,841.00		12,291		12,844		12,844	553						100/99
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	414		1,856.00		22,197		23,628		23,628	1,430						100/99
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,835		1,798.00	185,130			216,148		216,148	8,916						100/100

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)
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,557		1,816.00	142,520			164,736		164,736	5,535						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/13/2013	12/15/2014	943		1,775.00	89,415			130,151		130,151	4,667						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/28/2014	12/15/2014	1,743		1,793.00	97,065	48,391		219,208		219,208	32,922						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	273		1,848.00		26,158		26,085		26,085	(72)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	695		1,867.00		60,010		59,171		59,171	(838)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	220		1,839.00		20,620		23,239		23,239	2,618						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	399		1,857.00		33,704		38,003		38,003	4,299						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	113		1,841.00		11,091		12,232		12,232	1,141						100/99
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	6,921		1,860.00		643,292		679,482		679,482	36,190						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,788,937	978,456	0	7,161,347	XXX	7,161,347	463,108	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										2,788,937	978,456	0	7,161,347	XXX	7,161,347	463,108	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										2,788,937	978,456	0	7,161,347	XXX	7,161,347	463,108	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										2,788,937	978,456	0	7,161,347	XXX	7,161,347	463,108	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
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/15/2014	688		1,744.00	(26,069)			(87,869)		(87,869)	(6,580)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014	923		1,860.00	(20,669)			(33,483)		(33,483)	8,981						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2013	06/13/2014	12,742		1,822.00	(350,303)			(906,415)		(906,415)	25,206						100/101
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/04/2013	07/15/2014	2,776		1,893.00	(31,069)			(98,369)		(98,369)	17,116						100/99
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014	357		1,898.00	(6,660)			(11,666)		(11,666)	4,001						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014	1,714		1,873.00	(28,778)			(90,156)		(90,156)	12,881						100/101
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2013	09/15/2014	1,585		1,900.00	(23,707)			(72,326)		(72,326)	10,320						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014	932		1,913.00	(18,668)			(42,184)		(42,184)	4,527						100/99
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,557		2,023.00	(32,760)			(22,424)		(22,424)	9,384						100/100

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)
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,835		2,050.00	(31,020)			(18,095)		(18,095)	9,919						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/28/2014	12/15/2014	1,743		1,997.00	(16,665)	(3,232)		(42,784)		(42,784)	(4,931)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/13/2013	12/15/2014	943		2,024.00	(9,517)			(16,834)		(16,834)	5,599						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	695		2,079.00		(11,051)		(7,798)		(7,798)	3,253						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	273		2,107.00		(3,226)		(2,150)		(2,150)	1,075						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	399		2,068.00		(5,433)		(6,273)		(6,273)	(840)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	220		2,096.00		(2,126)		(2,514)		(2,514)	(388)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	6,921		2,071.00		(125,926)		(125,345)		(125,345)	582						100/99
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	113		2,099.00		(1,057)		(1,515)		(1,515)	(458)						100/99
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(595,885)	(152,051)	0	(1,588,200)	XXX	(1,588,200)	99,647	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(595,885)	(152,051)	0	(1,588,200)	XXX	(1,588,200)	99,647	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										(595,885)	(152,051)	0	(1,588,200)	XXX	(1,588,200)	99,647	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	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										(595,885)	(152,051)	0	(1,588,200)	XXX	(1,588,200)	99,647	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		80,000,000	3 Month LIBOR / (2.85)			(522,277)			(4,289,161)					864,870		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(522,277)	0	XXX	(4,289,161)	0	0	0	0	864,870	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(522,277)	0	XXX	(4,289,161)	0	0	0	0	864,870	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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	(522,277)	0	XXX	(4,289,161)	0	0	0	0	864,870	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(522,277)	0	XXX	(4,289,161)	0	0	0	0	864,870	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(522,277)	0	XXX	(4,289,161)	0	0	0	0	864,870	XXX	XXX
1409999. Subtotal - Hedging Other										2,193,052	826,405	0	5,573,147	XXX	5,573,147	562,755	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	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										2,193,052	826,405	(522,277)	5,573,147	XXX	1,283,986	562,755	0	0	0	864,870	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclays	G5GSEF7VJP5I70UK5573	Y	Y		876,219	(170,695)	705,524	876,219	(170,695)	705,524		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	Y		2,793,645	(414,434)	2,379,211	2,793,645	(414,434)	2,379,211		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		3,491,483	(1,003,071)	2,488,412	3,491,483	(1,003,071)	2,488,412		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(4,289,161)	0	864,870	864,870
0299999. Total NAIC 1 Designation				0	7,161,347	(1,588,200)	5,573,147	7,161,347	(5,877,361)	5,573,147	864,870	864,870
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Totals				0	7,161,347	(1,588,200)	5,573,147	7,161,347	(5,877,361)	5,573,147	864,870	864,870

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			14,696,067	14,696,067	04/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				14,696,067	14,696,067	XXX
9999999 - Totals				14,696,067	14,696,067	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 9,101,857 Book/Adjusted Carrying Value $ 9,101,857
2. Average balance for the year to date Fair Value $ 11,888,624 Book/Adjusted Carrying Value $ 11,888,624
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 11,492,237 NAIC 2 $ 3,203,829 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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
666467-FG-5	NORTHLAKE IL VRDN Adj % Due 12/1/2034 Sched		1FE	2,300,000	2,300,000	12/01/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,300,000	2,300,000	XXX
270777-AD-7	EAST Baton Rouge VRDN Adj % Due 12/1/2040 Sched		1FE	3,800,000	3,800,000	12/01/2040
45505R-BN-4	INDIANA ST FIN AUTH ECON Adj % Due 5/1/2034 MJSD3		2AM	1,000,000	1,000,000	05/01/2034
605155-AF-7	MISSION TX SOLID WASTE Adj % Due 8/1/2020 FA1		1FE	301,011	300,000	08/01/2020
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				5,101,011	5,100,000	XXX
3199999. Total - U.S. Special Revenues Bonds				7,401,011	7,400,000	XXX
0258M0-CZ-0	AMERICAN EXPRESS 5 1/8% Due 8/25/2014 FA25		1FE	509,337	509,630	08/25/2014
05523U-AG-5	BAE SYSTEMS HOLDINGS INC 4.95% Due 6/1/2014 JD1		2FE	1,476,992	1,477,548	06/01/2014
06051G-DY-2	BANK OF AMERICA CORP 7 3/8% Due 5/15/2014 MN15		1FE	1,008,053	1,008,510	05/15/2014
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJO24		1FE	1,000,000	1,000,000	07/24/2014
081437-AG-0	BEMIS COMPANY INC 5.65% Due 8/1/2014 FA1		2FE	330,443	330,277	08/01/2014
136385-AF-8	CANADIAN NATL RESOURCES 4.9% Due 12/1/2014 JD1		2FE	471,421	471,373	12/01/2014
172967-CK-5	CITIGROUP 5 1/8% Due 5/5/2014 MN5		1FE	702,907	703,153	05/05/2014
209615-CA-9	CONSOLIDATED NATURAL GAS 5% Due 12/1/2014 JD1		2FE	257,394	257,553	12/01/2014
22546Q-AA-5	CREDIT SUISS NEW YORK 5 1/2% Due 5/1/2014 MN1		1FE	301,227	301,306	05/01/2014
26884A-AS-2	ERP OPERATING 5 1/4% Due 9/15/2014 MS15		2FE	204,112	204,280	09/15/2014
378272-AA-6	GLENCORE FUNDING LLC 6% Due 4/15/2014 AO15		2FE	751,349	751,526	04/15/2014
38141E-A3-3	GOLDMAN SACHS GROUP 6% Due 5/1/2014 MN1		1FE	783,435	783,619	05/01/2014
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	414,054	414,025	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	309,414	310,403	02/01/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	666,383	666,066	01/20/2015
61747Y-CF-0	MORGAN STANLEY 6% Due 5/13/2014 MN13		2FE	739,535	739,836	05/13/2014
61747Y-CK-9	MORGAN STANLEY CORP 4.2% Due 11/20/2014 MN20		2FE	759,871	759,918	11/20/2014
653522-DQ-2	NIAGRA MOHAWK 3.553% Due 10/1/2014 AO1		1FE	1,218,388	1,218,939	10/01/2014
69331C-AE-8	PACIFIC GAS & ELECTRIC 5 3/4% Due 4/1/2014 AO1		2FE	250,000	250,000	04/01/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				12,154,313	12,157,963	XXX
04364B-AA-5	ACER ABS 0.45% Due 3/10/2015 Mo-10		1FE	799,991	800,000	03/10/2015
25456G-AA-8	DRCT 2013-2 A1 0.7% Due 9/20/2014 Mo-20		1FE	107,750	107,660	09/20/2014
96041U-AA-0	WLAKE ABS 0.55% Due 10/15/2014 Mo-15		1FE	81,532	81,532	10/15/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				989,273	989,192	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				13,143,586	13,147,155	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				14,454,313	14,457,963	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				6,090,284	6,089,192	XXX
6599999. Total Bonds				20,544,597	20,547,155	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			2,301,247	2,300,000	02/25/2015
13606Y-3P-9	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			899,826	900,000	03/20/2015
136385-AQ-4	CANADIAN NATL RESOURCES CORP 1.45% Due 11/14/2014 MN14			502,954	503,158	11/14/2014
26441Y-AS-6	DUKE REALTY CORP 7 3/8% Due 2/15/2015 FA15			1,294,563	1,295,205	02/15/2015
316175-40-5	FIDELITY INST MM FUND PRIME			70,025	70,025	
767201-AF-3	RIO TINTO FIN USA LTD 8.95% Due 5/1/2014 MN1			1,006,697	1,006,977	05/01/2014
842587-CE-5	SOUTHERN CO CORP 4.15% Due 5/15/2014 MN15			1,821,962	1,822,277	05/15/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,897,273	7,897,642	XXX
000000-00-0	Huntington National Bank Money Market Account			1,703,485	1,703,485	
000000-00-0	BB&T Bank Money Market Account			1,700,107	1,700,107	
9099999. Total - Cash (Schedule E Part 1 type)				3,403,591	3,403,591	XXX
000000-00-0	AGL CAPITAL CORP CP 0.26% Due 4/7/2014 At Mat			1,199,645	1,199,645	04/07/2014
000000-00-0	AGL CAPITAL CORP CP 0.3% Due 4/9/2014 At Mat			899,273	899,273	04/09/2014
000000-00-0	ALLIANT ENERGY CORP CP 0.17% Due 4/1/2014 At Mat			6,599,969	6,599,969	04/01/2014
000000-00-0	CENTENNIAL ENERGY CP 0.26% Due 4/1/2014 At Mat			3,299,976	3,299,976	04/01/2014
000000-00-0	CENTENNIAL ENERGY CP 0.3% Due 4/2/2014 At Mat			3,399,830	3,399,830	04/02/2014
000000-00-0	ENBRIDGE CP 0.37% Due 6/25/2014 At Mat			3,297,083	3,297,083	06/25/2014
000000-00-0	GLENCORE CP 0.57% Due 6/18/2014 At Mat			2,295,649	2,295,649	06/18/2014
000000-00-0	IDA CORP CP 0.28% Due 4/2/2014 At Mat			1,399,597	1,399,597	04/02/2014
000000-00-0	IDA CORP CP 0.26% Due 4/10/2014 At Mat			2,699,610	2,699,610	04/10/2014
000000-00-0	MDU RESOURCES CP 0 1/4% Due 4/1/2014 At Mat			6,399,960	6,399,960	04/01/2014
000000-00-0	MARRIOTT CP 0.23% Due 4/30/2014 At Mat			899,828	899,828	04/30/2014
000000-00-0	NATIONAL GRID CP 0.31% Due 4/1/2014 At Mat			1,898,855	1,898,855	04/01/2014
000000-00-0	NOBLE CORP CP 0.34% Due 5/7/2014 At Mat			3,098,536	3,098,536	05/07/2014
000000-00-0	TIME WARNER CP CP 0 1/4% Due 4/22/2014 At Mat			799,822	799,822	04/22/2014
000000-00-0	TIME WARNER CP CP 0.27% Due 5/12/2014 At Mat			2,199,010	2,199,010	05/12/2014
000000-00-0	TIME WARNER CP CP 0.29% Due 5/27/2014 At Mat			499,754	499,754	05/27/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				40,886,396	40,886,396	XXX
9999999 - Totals				72,731,857	72,734,784	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 34,594,603 Book/Adjusted Carrying Value $ 34,599,109
2. Average balance for the year to date Fair Value $ 46,902,138 Book/Adjusted Carrying Value $ 46,833,333

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	*
Huntington Bank	Columbus, OH					2,305,540	2,306,122	2,306,653	XXX
Branch Banking & Trust Co	Winston-Salem, NC					0	2,300,000	2,300,145	XXX
Nothern Trust	Chicago, IL					384,731	384,732	384,732	XXX
US Bank	Cincinnati, OH					19,537	(54,565)	(314,993)	XXX
Bank of New York Mellon	New York, NY					(823,387)	(495,765)	(3,336,909)	XXX
PNC Bank	Cincinnati, OH					(8,054,654)	(7,469,852)	(10,296,610)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			126,910	113,084	99,352	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(6,041,323)	(2,916,244)	(8,857,630)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(6,041,323)	(2,916,244)	(8,857,630)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(6,041,323)	(2,916,244)	(8,857,630)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
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	1,000,000	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					1,000,000	0	0
3199999. Total - U.S. Special Revenues Bonds					1,000,000	0	0
AGL CAPITAL CORP CP		02/25/2014	0.209	04/17/2014	1,199,645	244	0
AGL CAPITAL CORP CP		01/02/2014	0.300	04/09/2014	899,273	668	0
ALLIANT ENERGY CORP CP		03/31/2014	0.170	04/01/2014	6,599,969	31	0
AMERICAN WATER CAP CP		03/27/2014	0.230	04/09/2014	399,967	13	0
CENTENNIAL ENERGY CP		03/31/2014	0.260	04/01/2014	3,299,976	24	0
CENTENNIAL ENERGY CP		03/27/2014	0.300	04/02/2014	3,399,830	142	0
ENBRIDGE CP		03/31/2014	0.370	06/25/2014	4,296,199	44	0
GLENCORE CP		02/19/2014	0.570	06/18/2014	2,295,649	1,511	0
IDA CORP CP		02/24/2014	0.280	04/02/2014	1,399,597	392	0
IDA CORP CP		03/21/2014	0.260	04/10/2014	2,699,610	215	0
MDU RESOURCES CP		03/31/2014	0.200	04/01/2014	7,399,954	46	0
MARRIOTT CP		03/31/2014	0.230	04/30/2014	899,828	6	0
NATIONAL GRID CP		01/21/2014	0.310	04/01/2014	1,898,855	1,145	0
NOBLE CORP CP		03/18/2014	0.340	05/07/2014	3,098,536	410	0
TIME WARNER CP CP		03/21/2014	0.250	04/22/2014	799,822	61	0
TIME WARNER CP CP		03/13/2014	0.270	05/12/2014	2,199,010	314	0
TIME WARNER CP CP		03/27/2014	0.290	05/27/2014	499,754	20	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					43,285,474	5,286	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					43,285,474	5,286	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					44,285,474	5,286	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					44,285,474	5,286	0
8699999 - Total Cash Equivalents					44,285,474	5,286	0