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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address www.integritylife.com

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

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

OFFICERS

Chairman of the Board John Finn Barrett

Secretary Edward Joseph Babbitt

President & CEO Jill Tripp McGruder

OTHER

Mark Erdem Caner Sr VP	Karen Ann Chamberlain # Sr VP, Chf Information Off	Daniel Joseph Downing Sr VP
Brian Anthony Eichhold VP	Daniel Wayne Harris # VP, Chief Actuary	David Todd Henderson VP & Chief Risk Officer
Kevin Louis Howard Sr VP	Bradley Joseph Hunkler VP, Chief Accounting Officer	Phillip Earl King VP & Auditor
Steven Kenneth Kreider # Sr VP, Chf Inv Off	Paul Matthew Kruth VP	Daniel Roger Larsen # VP, Taxes
Constance Marie Maccarone Sr VP	Nicholas Peter Sargen Sr VP	Denise Lynn Sparks VP
James Joseph Vance VP & Treasurer	Terrie Ann Wiedenheft VP	

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 25th day of July 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	2,514,397,096	0	2,514,397,096	2,533,931,909
2. Stocks:				
2.1 Preferred stocks	1,107,500	0	1,107,500	0
2.2 Common stocks	593,567,724	0	593,567,724	527,178,403
3. Mortgage loans on real estate:				
3.1 First liens	42,136,675	0	42,136,675	42,754,276
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 ($ 12,115,559), cash equivalents ($ 64,881,553) and short-term investments ($ 26,197,780)	103,194,892	0	103,194,892	103,766,817
6. Contract loans (including $ premium notes)	119,118,743	0	119,118,743	116,463,749
7. Derivatives			0	
8. Other invested assets	117,072,763	0	117,072,763	93,084,562
9. Receivables for securities	2,642,759	0	2,642,759	3,032,059
10. Securities lending reinvested collateral assets	15,610,212	0	15,610,212	10,334,905
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,508,848,364	0	3,508,848,364	3,430,546,680
13. Title plants less $ charged off (for Title insurers only)			0	
14. Investment income due and accrued	32,160,112	0	32,160,112	31,213,793
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	13,409,171	0	13,409,171	11,564,779
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	7,419,247	0	7,419,247	7,504,612
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	25,269,084	12,287,820	12,981,264	13,037,236
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($) and other amounts receivable	467,547	30,578	436,969	330,481
25. Aggregate write-ins for other than invested assets	1,933,865	0	1,933,865	1,924,617
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,589,527,467	12,318,398	3,577,209,069	3,496,142,275
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,616,405,186	0	2,616,405,186	2,560,538,466
28. Total (Lines 26 and 27)	6,205,932,653	12,318,398	6,193,614,255	6,056,680,741
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. Corporate Owned Life Insurance	1,933,865	0	1,933,865	1,924,617
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,933,865	0	1,933,865	1,924,617

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,326,811,238 less $ included in Line 6.3 (including $ 810,338,811 Modco Reserve)	2,326,811,238	2,307,492,087
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	296,553,062	292,380,327
4.	Contract claims:		
	4.1 Life	100,000	100,000
	4.2 Accident and health		
5.	Policyholders' dividends $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
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 $ 22,515 assumed and $ 20,364,884 ceded	20,387,399	16,911,280
	9.4 Interest Maintenance Reserve	3,064,329	3,568,012
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	604,651	739,888
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	340,062	342,483
13.	Transfers to Separate Accounts due or accrued (net) (including $ (45,052,806) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,897,086)	23,703,319
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,343,502	1,455,245
15.1	Current federal and foreign income taxes, including $ 566,130 on realized capital gains (losses)	3,737,894	6,099,436
15.2	Net deferred tax liability		
16.	Unearned investment income	43	40
17.	Amounts withheld or retained by company as agent or trustee	87,384	42,886
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	5,757,758	11,499,502
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	95,606,855	85,771,128
	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	1,856,208	2,404,828
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	1,476,814	460,597
	24.09 Payable for securities	8,466,840	483,421
	24.10 Payable for securities lending	102,758,466	68,707,222
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	3,400,768	5,958,188
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,866,456,187	2,828,119,889
27.	From Separate Accounts Statement	2,616,405,186	2,560,538,466
28.	Total liabilities (Lines 26 and 27)	5,482,861,373	5,388,658,355
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	613,163,872	613,163,872
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	94,589,010	51,858,514
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)	707,752,882	665,022,386
38.	Totals of Lines 29, 30 and 37	710,752,882	668,022,386
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,193,614,255	6,056,680,741
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment Low Income Housing Tax Credit Property	3,121,212	5,515,153
2502.	Uncashed drafts and checks that are pending escheatment to the state	279,556	443,035
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,400,768	5,958,188
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	188,285,100	109,194,835	249,788,173
2.	Considerations for supplementary contracts with life contingencies	4,067,593	3,630,662	6,901,183
3.	Net investment income	72,821,757	72,984,006	148,222,439
4.	Amortization of Interest Maintenance Reserve (IMR)	1,096,629	804,129	959,566
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6.	Commissions and expense allowances on reinsurance ceded	734,660	773,212	1,528,267
7.	Reserve adjustments on reinsurance ceded	(40,507,541)	(37,425,071)	(71,933,504)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,852,609	5,260,292	10,332,121
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,334,498	752,375	2,719,612
9.	Totals (Lines 1 to 8.3)	233,685,305	155,974,440	348,517,857
10.	Death benefits	3,684,414	6,673,591	8,120,112
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	68,529,376	60,344,009	127,913,580
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	144,047,526	153,169,605	289,452,968
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,519,886	6,073,527	8,712,878
18.	Payments on supplementary contracts with life contingencies	1,842,738	1,743,280	3,350,107
19.	Increase in aggregate reserves for life and accident and health contracts	19,778,512	(13,026,038)	(10,923,006)
20.	Totals (Lines 10 to 19)	243,402,452	214,977,974	426,626,639
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	10,101,382	7,863,539	16,686,051
22.	Commissions and expense allowances on reinsurance assumed	6,081	6,328	15,168
23.	General insurance expenses	13,034,588	12,431,032	24,174,454
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,039,941	925,300	1,798,354
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(51,112,105)	(97,544,416)	(156,983,882)
27.	Aggregate write-ins for deductions	586,084	547,342	1,048,815
28.	Totals (Lines 20 to 27)	217,058,423	139,207,099	313,365,599
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	16,626,882	16,767,344	35,152,258
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	16,626,882	16,767,344	35,152,258
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,119,838	3,072,977	9,480,392
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)	10,507,044	13,694,367	25,671,866
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 8,728,741 (excluding taxes of $ 326,417 transferred to the IMR)	16,237,220	5,021,065	16,483,335
35.	Net income (Line 33 plus Line 34)	26,744,264	18,715,431	42,155,201
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	668,022,386	599,690,817	599,690,817
37.	Net income (Line 35)	26,744,264	18,715,431	42,155,201
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,786,457)	28,905,388	25,183,727	40,473,345
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,901,297	(169,612)	(3,810,101)
41.	Change in nonadmitted assets	(4,752,407)	3,318,766	5,375,687
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	(9,835,729)	(17,805,780)	(18,333,208)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(232,317)	816,975	2,470,645
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		
	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)	42,730,496	30,059,507	68,331,569
55.	Capital and surplus, as of statement date (Lines 36 + 54)	710,752,882	629,750,324	668,022,386
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	839,139	777,748	1,576,986
08.302.	Other Fee Income	485,431	(43,859)	1,093,804
08.303.	Other Income	9,928	18,486	48,822
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,334,498	752,375	2,719,612
2701.	Pension Expense	333,792	311,917	705,050
2702.	Securities Lending Interest Expense	219,378	192,257	393,136
2703.	Experience Refund	54,154	56,731	56,731
2798.	Summary of remaining write-ins for Line 27 from overflow page	(21,240)	(13,563)	(106,102)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	586,084	547,342	1,048,815
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	192,090,769	112,797,320	256,470,458
2.	Net investment income	73,279,413	72,571,032	143,615,084
3.	Miscellaneous income	8,269,056	10,011,382	16,711,816
4.	Total (Lines 1 to 3)	273,639,238	195,379,734	416,797,358
5.	Benefit and loss related payments	262,959,115	272,453,058	515,449,945
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(21,266,126)	(154,433,979)	(200,652,650)
7.	Commissions, expenses paid and aggregate write-ins for deductions	25,017,480	22,595,947	45,145,689
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 9,055,158 tax on capital gains (losses)	17,536,538	7,297,537	11,423,311
10.	Total (Lines 5 through 9)	284,247,007	147,912,563	371,366,295
11.	Net cash from operations (Line 4 minus Line 10)	(10,607,769)	47,467,171	45,431,063
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	320,403,657	274,778,120	565,510,855
	12.2 Stocks	194,268,995	76,631,348	182,378,228
	12.3 Mortgage loans	617,601	581,348	1,288,088
	12.4 Real estate	0	0	0
	12.5 Other invested assets	1,849,969	4,014,613	17,127,273
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,611	6,312	6,231
	12.7 Miscellaneous proceeds	8,372,719	1,496,334	4,679,275
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	525,518,552	357,508,075	770,989,950
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	302,033,829	273,428,133	540,487,405
	13.2 Stocks	214,610,100	95,321,408	158,753,849
	13.3 Mortgage loans	0	312,421	312,421
	13.4 Real estate	0	0	0
	13.5 Other invested assets	21,549,019	20,412,027	29,618,056
	13.6 Miscellaneous applications	5,275,307	16,336,065	9,936,501
	13.7 Total investments acquired (Lines 13.1 to 13.6)	543,468,255	405,810,054	739,108,232
14.	Net increase (or decrease) in contract loans and premium notes	2,654,994	(4,787,990)	(2,549,961)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(20,604,697)	(43,513,989)	34,431,680
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,172,735	2,934,242	(7,329,862)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	26,467,806	(34,923,461)	(29,167,146)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	30,640,541	(31,989,219)	(36,497,008)
	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)	(571,925)	(28,036,036)	43,365,734
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	103,766,817	60,401,083	60,401,083
	19.2 End of period (Line 18 plus Line 19.1)	103,194,892	32,365,046	103,766,817

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	337,959	344,912	723,039
3.	Ordinary individual annuities	189,343,015	110,430,576	252,027,553
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	189,680,974	110,775,488	252,750,592
12.	Deposit-type contracts	18,724,803	17,690,244	29,644,427
13.	Total	208,405,777	128,465,732	282,395,019
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

		State of Domicile	2014	2013
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 26,744,264	$ 42,155,201
(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	$ 26,744,264	$ 42,155,201
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 710,752,882	$ 668,022,386
(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	$ 710,752,882	$ 668,022,386

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

C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors

The Company made the following accounting changes in 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 six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 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 six month period ended June 30, 2014:						
3622MPAP3	$ 511,250	$ 438,569	$ 72,681	$ 438,569	$ 289,328	6/30/2014
Total	XXX	XXX	$ 72,681	XXX	XXX	

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2014:

a. The aggregate amount of unrealized losses:

1. Less than 12 months $2,964,547
2. 12 months or longer $4,401,419

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

1. Less than 12 months $60,287,999
2. 12 months or longer $110,087,683

(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

NOTES TO FINANCIAL STATEMENTS

book/adjusted carry value;

- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

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

(3)		Fair Value
b.	The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 151,412,384

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. No change.

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.

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.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2014

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	-	-	-
RMBS	-	2,982,770	-	2,982,770
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total Bonds	$ -	$ 2,982,770	$ -	$ 2,982,770
Preferred Stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 238,625,514	$ -	$ -	$ 238,625,514
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 238,625,514	$ -	$ -	$ 238,625,514
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Credit Default Swaps	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets*	$ 713,673,829	$ 2,317,814	$ -	$ 715,991,643
Total assets at fair value	$ 952,299,343	$ 5,300,584	$ -	$ 957,599,927

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ (1,476,814)	$ -	$ (1,476,814)
Total liabilities at fair value	$ -	$ (1,476,814)	$ -	$ (1,476,814)

* 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 the reporting period.

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

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.

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	$ 2,748,748,043	$ 2,514,397,098	$ 5,514,655	$ 2,587,211,440	$ 156,021,948	$ -
Common Stock:						
Unaffiliated	238,625,514	238,625,514	238,625,514	-	-	-
Mutual funds	-	-	-	-	-	-
Preferred stock	1,107,000	1,107,500	-	1,107,000	-	-
Mortgage loans	46,684,670	42,136,675	-	-	46,684,670	-
Cash, cash equivalents and short term investments	103,194,046	103,194,892	103,194,046	-	-	-
Other invested assets, surplus notes	7,680,195	6,108,793	-	7,680,195	-	-
Securities lending reinvested collateral assets	15,610,212	15,610,212	15,610,212	-	-	-
Derivative assets	-	-	-	-	-	-
Separate account assets	$ 2,746,605,646	$ 2,616,405,186	$ 713,150,104	$ 1,848,314,581	$ 185,140,961	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (1,329,034,770)	$ (1,243,903,000)	$ -	$ -	$ (1,329,034,770)	$ -
Derivative liabilities	(1,476,814)	(1,476,814)	-	(1,476,814)	-	-
Securities lending liability	(102,758,466)	(102,758,466)	-	(102,758,466)	-	-
Separate acct. liabilities*	(2,073,065,551)	(1,852,687,000)	-	-	(2,073,065,551)	-

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

NOTES TO FINANCIAL STATEMENTS

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:

	6/30/2014	12/31/2013
Derivative Assets		
Gross amount of recognized assets	$ -	$ -
Gross amounts offset	-	-
Net amount of assets	$ -	$ -
Derivative Liabilities		
Gross amount of recognized liabilities	$ (1,476,814)	$ (460,597)
Gross amounts offset	-	-
Net amount of liabilities	$ (1,476,814)	$ (460,597)

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. None

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: $ 13,105,990

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	$ 320,974,785	$ 354,942,210
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 28,643,815	$ 45,810,125
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 349,618,600	$ 400,752,335
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 151,412,384

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 151,413,951

16.3 Total payable for securities lending reported on the liability page. $ 102,758,466

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 42,136,675
	1.14 Total Mortgages in Good Standing	$ 42,136,675
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 42,136,675
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	6,861	1,907,428			1,914,289	986,329
2.	Alaska AK	L					0	100,000
3.	Arizona AZ	L	4,900	3,574,682			3,579,582	
4.	Arkansas AR	L	3,944	267,000			270,944	348,252
5.	California CA	L	10,264	8,818,736			8,829,000	1,606,865
6.	Colorado CO	L	2,314	3,203,178			3,205,492	234,677
7.	Connecticut CT	L	52	4,102,315			4,102,367	646,983
8.	Delaware DE	L	490	452,275			452,765	
9.	District of Columbia DC	L		850,000			850,000	
10.	Florida FL	L	16,231	16,316,081			16,332,312	1,971,869
11.	Georgia GA	L	15,040	1,849,942			1,864,982	1,240,579
12.	Hawaii HI	L	62	661,904			661,966	657,139
13.	Idaho ID	L	90	61,024			61,114	
14.	Illinois IL	L	18,548	8,477,086			8,495,634	1,758,578
15.	Indiana IN	L	4,134	4,092,598			4,096,732	
16.	Iowa IA	L	27,936	1,749,676			1,777,612	
17.	Kansas KS	L	3,881	526,367			530,248	
18.	Kentucky KY	L	1,089	3,419,477			3,420,566	211,821
19.	Louisiana LA	L		2,122,255			2,122,255	300,201
20.	Maine ME	N		9,916			9,916	
21.	Maryland MD	L	32,810	3,305,229			3,338,039	431,506
22.	Massachusetts MA	L	90	3,904,620			3,904,710	832,713
23.	Michigan MI	L	862	6,479,732			6,480,594	169,747
24.	Minnesota MN	L	29,704	5,588,395			5,618,099	334,735
25.	Mississippi MS	L	5,616	1,062,030			1,067,646	25,825
26.	Missouri MO	L	6,643	3,289,105			3,295,748	478,938
27.	Montana MT	L	143	266,911			267,054	
28.	Nebraska NE	L	2,159	1,335,898			1,338,057	
29.	Nevada NV	L		1,451,760			1,451,760	
30.	New Hampshire NH	N		132,906			132,906	
31.	New Jersey NJ	L	2,217	12,963,401			12,965,618	420,008
32.	New Mexico NM	L	17,019	920,006			937,025	
33.	New York NY	N		1,880,425			1,880,425	
34.	North Carolina NC	L	334	6,310,527			6,310,861	557,528
35.	North Dakota ND	L		100,900			100,900	
36.	Ohio OH	L	61,260	21,514,667			21,575,927	1,523,037
37.	Oklahoma OK	L	4,526	940,418			944,944	107,500
38.	Oregon OR	L	3,582	2,898,155			2,901,737	942,315
39.	Pennsylvania PA	L	14,411	19,425,293			19,439,704	1,733,312
40.	Rhode Island RI	L		501,351			501,351	
41.	South Carolina SC	L	10,748	1,820,031			1,830,779	126,504
42.	South Dakota SD	L	4,640	1,648,131			1,652,771	
43.	Tennessee TN	L	2,785	2,122,593			2,125,378	
44.	Texas TX	L	13,094	10,698,006			10,711,100	641,492
45.	Utah UT	L		2,447,096			2,447,096	
46.	Vermont VT	N		625,419			625,419	
47.	Virginia VA	L	1,005	3,894,897			3,895,902	
48.	Washington WA	L	2,398	2,866,821			2,869,219	150,000
49.	West Virginia WV	L	4,796	150,886			155,682	76,000
50.	Wisconsin WI	L	1,281	6,290,749			6,292,030	110,350
51.	Wyoming WY	L		44,717			44,717	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N					0	
55.	U.S. Virgin Islands VI	N					0	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 47	337,959	189,343,015	0	0	189,680,974	18,724,803
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	337,959	189,343,015	0	0	189,680,974	18,724,803
96.	Plus Reinsurance Assumed	XXX	41,941				41,941	
97	Totals (All Business)	XXX	379,900	189,343,015	0	0	189,722,915	18,724,803
98.	Less Reinsurance Ceded	XXX	1,413,920	23,895			1,437,815	
99.	Totals (All Business) less Reinsurance Ceded	XXX	(1,034,020)	189,319,120	0	0	188,285,100	18,724,803
	DETAILS OF WRITE-INS							
58001.		XXX						
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	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	30-0755589				Cintrifuse Early Stage Capital Fund I LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	89.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.870	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	77.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	25.180	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.440	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	41.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	

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	20-5398098				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	
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	IRL	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	31-1328371				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	RE	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	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	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	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	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	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-2348581				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	
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?	NO

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	(912)	3,488	3,753
2705. Reserve Adjustment	(20,328)	(17,051)	(109,855)
2797. Summary of remaining write-ins for Line 27 from overflow page	(21,240)	(13,563)	(106,102)

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	42,754,276	43,729,943
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		312,421
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	617,601	1,288,088
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	42,136,675	42,754,276
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	42,136,675	42,754,276
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	42,136,675	42,754,276

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	93,084,562	78,174,696
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,000,000	16,217,893
	2.2 Additional investment made after acquisition	5,549,019	13,400,163
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	22	41
5.	Unrealized valuation increase (decrease)	4,289,994	2,420,692
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,849,969	17,127,273
8.	Deduct amortization of premium and depreciation	865	1,650
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)	117,072,763	93,084,562
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	117,072,763	93,084,562

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,061,110,301	3,036,705,793
2.	Cost of bonds and stocks acquired	516,643,929	699,241,254
3.	Accrual of discount	1,833,456	6,019,550
4.	Unrealized valuation increase (decrease)	23,495,381	54,863,639
5.	Total gain (loss) on disposals	25,243,195	25,514,122
6.	Deduct consideration for bonds and stocks disposed of	514,672,649	747,889,083
7.	Deduct amortization of premium	4,508,624	7,090,091
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	72,681	6,254,883
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,109,072,308	3,061,110,301
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,109,072,308	3,061,110,301

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)	1,760,434,505	484,154,762	619,582,981	75,680,559	1,760,434,505	1,700,686,845		1,744,906,386
2. NAIC 2 (a)	659,266,935	1,287,118,879	1,205,276,372	(84,495,018)	659,266,935	656,614,424		644,631,636
3. NAIC 3 (a)	137,198,324	1,876,829	3,710,379	7,031,334	137,198,324	142,396,108		138,095,638
4. NAIC 4 (a)	87,941,673	4,522,368	5,858,901	(3,024,566)	87,941,673	83,580,574		87,828,245
5. NAIC 5 (a)	21,106,368		3,619,319	542,746	21,106,368	18,029,795		20,929,241
6. NAIC 6 (a)	1,559,829		8,960	2,617,816	1,559,829	4,168,685		1,654,094
7. Total Bonds	2,667,507,634	1,777,672,838	1,838,056,912	(1,647,129)	2,667,507,634	2,605,476,431	0	2,638,045,240
PREFERRED STOCK								
8. NAIC 1	0	1,107,500			0	1,107,500		0
9. NAIC 2	0				0	0		0
10. NAIC 3	0				0	0		0
11. NAIC 4	0				0	0		0
12. NAIC 5	0				0	0		0
13. NAIC 6	0				0	0		0
14. Total Preferred Stock	0	1,107,500	0	0	0	1,107,500	0	0
15. Total Bonds and Preferred Stock	2,667,507,634	1,778,780,338	1,838,056,912	(1,647,129)	2,667,507,634	2,606,583,931	0	2,638,045,240

(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 $ 86,677,893 ; NAIC 2 $ 4,401,440 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	26,197,780	XXX	26,223,928	49,585	22,625

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	86,723,402	69,892,762
2. Cost of short-term investments acquired	614,653,239	712,986,332
3. Accrual of discount	19	15
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	1,777	1,318
6. Deduct consideration received on disposals	675,110,407	695,965,729
7. Deduct amortization of premium	70,252	191,296
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)	26,197,778	86,723,402
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	26,197,778	86,723,402

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)	(460,589)
2.	Cost Paid/(Consideration Received) on additions	(3,026,897)
3.	Unrealized Valuation increase/(decrease)	(394,409)
4.	Total gain (loss) on termination recognized	1,020,929
5.	Considerations received/(paid) on terminations	(1,384,159)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(1,476,807)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,476,807)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				454,614
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				5,800
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(57,433)			
	3.14 Section 1, Column 18, prior year	(173,158)	115,725	115,725	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(57,433)			
	3.24 Section 1, Column 19, prior year	(173,158)	115,725	115,725	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(414,228)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(414,228)	(414,228)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				460,414
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				460,414

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,476,814)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	460,414	
3.	Total (Line 1 plus Line 2)		(1,016,400)
4.	Part D, Section 1, Column 5	460,414	
5.	Part D, Section 1, Column 6	(1,476,814)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,476,814)	
8.	Part B, Section 1, Column 13	7,815	
9.	Total (Line 7 plus Line 8)		(1,468,999)
10.	Part D, Section 1, Column 8	7,815	
11.	Part D, Section 1, Column 9	(1,476,814)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	460,414	
15.	Part D, Section 1, Column 11	460,414	
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	17,389,928	0
2.	Cost of cash equivalents acquired	2,596,305,000	3,327,750,044
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	3,833	4,914
6.	Deduct consideration received on disposals	2,548,817,208	3,310,351,808
7.	Deduct amortization of premium		13,222
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)	64,881,553	17,389,928
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	64,881,553	17,389,928

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
NONE								
3399999 - Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009042	Garden City	ID		10/21/2005		3,139,963	0	0	0	0	0	0	0	28,803	0	0	0
0009044	Springville	UT		04/05/2006		3,416,476	0	0	0	0	0	0	0	28,501	0	0	0
0009046	Sacramento	CA		02/02/2007		9,680,088	0	0	0	0	0	0	0	68,623	0	0	0
0009047	Ocala	FL		10/19/2007		6,595,622	0	0	0	0	0	0	0	77,319	0	0	0
0009048	Naples	FL		03/04/2010		8,051,697	0	0	0	0	0	0	0	42,602	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,624,084	0	0	0	0	0	0	0	24,876	0	0	0
0009050	Houston	TX		09/28/2011		4,675,347	0	0	0	0	0	0	0	40,413	0	0	0
0299999. Mortgages with partial repayments						40,183,277	0	0	0	0	0	0	0	311,137	0	0	0
0599999 - Totals						40,183,277	0	0	0	0	0	0	0	311,137	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/24/2014	3	16,000,000				4.860
1499999. Joint Venture Interests - Fixed Income - Affiliated								16,000,000	0	0	0	XXX
	Ares Capital Europe II	CAYMAN ISLANDS	CI	Ares Capital Europe II		03/27/2013			1,371,540		11,024,856	2.010
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		168,204		2,845,081	0.800
	AUDAX MEZZANINE AUDAX MEZZANINE	WILMINGTON	DE	AUDAX MEZZANINE AUDAX MEZZANINE		11/30/2006	2		35,668		1	0.350
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011	3		1,866,563		6,421,541	1.810
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		479,840		5,732,198	2.100
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	3,921,814	0	26,023,677	XXX
4499999. Total - Unaffiliated								0	3,921,814	0	26,023,677	XXX
4599999. Total - Affiliated								16,000,000	0	0	0	XXX
4699999 - Totals								16,000,000	3,921,814	0	26,023,677	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Ares Capital Europe II	CAYMAN ISLANDS	CI	Ares Capital Europe II	03/27/2013	05/23/2014	101,848					0		101,848	101,848			0	0
	AUDAX MEZZANINE AUDAX MEZZANINE	WILMINGTON	DE	AUDAX MEZZANINE AUDAX MEZZANINE	11/30/2006	04/10/2014	21,726					0		21,726	21,726			0	0
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	05/21/2014	490,064					0		490,064	490,064			0	0
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	06/24/2014	400,925					0		400,925	400,925			0	0
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	05/01/2014	286,874					0		286,874	286,874			0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,301,437	0	0	0	0	0	0	1,301,437	1,301,437	0	0	0	0
4499999. Total - Unaffiliated							1,301,437	0	0	0	0	0	0	1,301,437	1,301,437	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							1,301,437	0	0	0	0	0	0	1,301,437	1,301,437	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/01/2014	Interest Capitalization		11,426	11,426	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2014	Interest Capitalization		17,053	17,053	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2014	Interest Capitalization		15,229	15,229	0	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2014	Interest Capitalization		23,279	23,279	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2014	Interest Capitalization		2,468	2,468	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2014	Interest Capitalization		14,214	14,214	0	1
0599999. Subtotal - Bonds - U.S. Governments						83,669	83,669	0	XXX
270777-AC-9	EAST Baton Rouge VRDN 0.030% 08/01/35		05/23/2014	MERRILL LYNCH-NY--FX INC		2,300,000	2,300,000	81	1FE
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		04/01/2014	Various		48,769	47,103	353	1
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2014	Interest Capitalization		49,972	49,972	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2014	Interest Capitalization		55,977	55,977	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2014	Interest Capitalization		17,705	17,705	0	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		04/11/2014	R W PRESSPRICH & CO INC		3,117,438	2,968,989	3,629	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		04/11/2014	R W PRESSPRICH & CO INC		4,998	4,760	6	1FE
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		04/03/2014	J P MORGAN SEC FIXED INC		25,002,933	25,000,003	26,736	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2014	Interest Capitalization		229,551	229,551	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.658% 02/16/44		06/01/2014	Interest Capitalization		29,563	29,563	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2014	Interest Capitalization		58,311	58,311	0	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		05/30/2014	J P MORGAN SEC FIXED INC		2,400,000	2,400,000	0	2AM
592643-AA-8	MET WASHINGTON DC ARPTS AUTH DULL 7.462% 10/01/46		05/15/2014	Southwest Securities, Inc.		2,669,960	2,000,000	20,313	6AM
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		04/30/2014	MERRILL LYNCH-NY--FX INC		3,200,000	3,200,000	0	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		06/25/2014	SUNTRUST		2,000,000	2,000,000	22	2AM
3199999. Subtotal - Bonds - U.S. Special Revenues						41,185,177	40,361,934	51,140	XXX
00101J-AF-3	ADT CORP/THE-WHEN ISSUE 3.500% 07/15/22		06/04/2014	NOMURA SECURITIES INTERNATIONA		1,850,000	2,000,000	28,000	3FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2014	Interest Capitalization		26,829	26,829	0	3FM
3137BC-6T-0	FHR 5693 AV 3.500% 05/15/34		06/24/2014	AMHERST SECURITIES GROUP		1,984,609	2,000,000	5,833	1FE
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		05/05/2014	BANK of AMERICA SEC		992,980	1,000,000	0	1FE
14916R-AD-6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/42		05/07/2014	J P MORGAN SEC FIXED INC		1,884,100	2,000,000	2,658	1FE
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		06/20/2014	Various		1,502,500	1,500,000	0	4FE
166764-AH-3	CHEVRON CORPORATION 3.191% 06/24/23		04/04/2014	SOCIETE GENERALE		9,935,700	10,000,000	93,071	1FE
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		04/04/2014	SOCIETE GENERALE		4,941,400	5,000,000	70,222	1FE
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		04/03/2014	WELLS FARGO		5,407,150	5,000,000	17,090	2FE
247916-AD-1	DENBURY RESOURCES INC 5.500% 05/01/22		04/16/2014	WELLS FARGO		2,000,000	2,000,000	0	4FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		05/19/2014	BARCLAYS		7,000,000	7,000,000	0	1FE
292480-AC-4	ENABLE MIDSTREAM PARTNERS LP 3.900% 05/15/24		05/19/2014	RBS GREENWICH CAPITAL		1,997,740	2,000,000	0	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		05/30/2014	Interest Capitalization		41,345	41,345	0	1FM
38141E-C2-3	GOLDMAN SACHS GROUP 3.850% 07/08/24		06/30/2014	GOLDMAN SACHS		5,992,080	6,000,000	0	2FE
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		06/26/2014	HONG KONG SHANGHAI BK		4,488,882	4,300,000	0	1FE
40434C-AD-7	HSBC USA INC 3.500% 06/23/24		06/16/2014	HONG KONG SHANGHAI BK		2,987,220	3,000,000	0	1FE
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		05/27/2014	Tax Free Exchange		1,019,868	1,000,000	20,542	4FE
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		04/22/2014	Various		12,075,814	12,811,000	72,895	1FE
594918-AW-4	MICROSOFT CORP 3.625% 12/15/23		04/02/2014	FTN FINANCIAL SECURITIES		5,137,750	5,000,000	60,920	1FE
595620-AK-1	MIDAMERICAN ENERGY CO 3.700% 09/15/23		04/04/2014	Various		7,430,143	7,275,000	16,917	1FE
665772-CK-3	NORTHERN STATES PWR-MINN 2.600% 05/15/23		04/02/2014	WELLS FARGO		4,415,494	4,690,000	48,099	1FE
717081-DM-2	PFIZER INC 3.400% 05/15/24		05/12/2014	BANK of AMERICA SEC		4,979,850	5,000,000	0	1FE
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		04/28/2014	Various		7,649,356	7,415,000	11,281	1FE
887315-BN-8	TIME WARNER 6.625% 05/15/29		05/15/2014	FTN FINANCIAL SECURITIES		1,280,490	1,000,000	920	2FE
907818-DX-3	UNION PACIFIC CORP 4.850% 06/15/44		04/02/2014	JEFFERIES & CO		5,220,250	5,000,000	58,604	1FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		04/29/2014	Various		7,209,657	7,000,000	8,489	1FE
94974B-FY-1	WELLS FARGO CO 4.100% 06/03/26		05/27/2014	WELLS FARGO		2,996,910	3,000,000	0	1FE
969457-BW-9	WILLIAMS COS INC 4.550% 06/24/24		06/19/2014	CITIGROUP GLOBAL MKTS		2,992,140	3,000,000	0	2FE
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24	A	05/19/2014	MORGAN STANLEY FIXED INC		3,053,310	3,000,000	7,792	1FE
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	06/23/2014	KGS-ALPHA CAPITAL MARKETS		793,628	768,000	11,759	1FE
895945-B@-1	TRICAN WELL SVCS PP 5.900% 04/28/21	A	06/20/2014	ALLISON-WILLIAMS CO		5,198,850	5,000,000	47,528	2
12548C-AC-1	CIFC 2014-2A A2F 4.469% 05/26/26	F	04/04/2014	RBS GREENWICH CAPITAL		5,000,000	5,000,000	0	1FE
61238Q-AA-6	BASELL FINANCE CO BV 8.100% 03/15/27	F	05/13/2014	GOLDMAN SACHS		2,675,760	2,000,000	27,450	2FE
77586R-AB-6	ROMANIA SOVEREIGN 4.375% 08/22/23	F	06/16/2014	BARCLAYS LONDON		3,082,500	3,000,000	42,656	2FE
Q9194#-AK-1	TRANSURBAN PP 2006-1 C-2 5.950% 11/14/21	R	04/29/2014	Various		382	382	0	1
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	F	06/04/2014	PRIVATE PLACEMENT		7,000,000	7,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						142,244,687	140,827,556	652,726	XXX
8399997. Total - Bonds - Part 3						183,513,533	181,273,159	703,866	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						183,513,533	181,273,159	703,866	XXX
74460W-87-5	PUBLIC STORAGE PFD		05/13/2014	WELLS FARGO	50,000.000	1,107,500	0.00	0	P1LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,107,500	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						1,107,500	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,107,500	XXX	0	XXX
015351-10-9	ALEXION PHARMACEUTICALS INC		05/21/2014	INSTINET	1,100.000	172,013		0	L
018490-10-2	ALLERGAN INC		05/19/2014	RUSSELL INVESTMENTS -SOFT	1,400.000	223,765		0	L
021441-10-0	ALTERA CORP		04/22/2014	BNY CONVERG-SOFT	21,300.000	741,572		0	L
023135-10-6	AMAZON.COM INC		06/02/2014	Various	2,400.000	735,994		0	L
060505-10-4	BANK OF AMERICA CORP		05/19/2014	Various	69,400.000	1,090,303		0	L
09247X-10-1	BLACKROCK INC		05/21/2014	INSTINET	600.000	180,330		0	L
09253U-10-8	BLACKSTONE GROUP LP/THE LIMITED PARTNERS		06/02/2014	INSTINET	11,700.000	365,283		0	L
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/04/2014	INSTINET	18,000.000	850,939		0	L
12572Q-10-5	CME GROUP INC		04/22/2014	BNY CONVERG-SOFT	13,500.000	954,692		0	L
151020-10-4	CELGENE CORP		04/21/2014	CREDIT SUISSE FIRST BOSTON	3,800.000	545,802		0	L
151020-10-4	CELGENE CORP		06/26/2014	Stock Split	3,800.000	0		0	L
165167-10-7	CHESAPEAKE ENERGY		05/19/2014	RUSSELL INVESTMENTS -SOFT	13,000.000	364,160		0	L
17275R-10-2	CISCO SYSTEMS INC		05/08/2014	Various	116,300.000	2,649,878		0	L
363576-10-9	ARTHUR J GALLAGHER & CO		06/20/2014	INSTINET	10,000.000	463,591		0	L
375558-10-3	GILEAD SCIENCES INC		04/21/2014	CREDIT SUISSE FIRST BOSTON	7,600.000	544,322		0	L
38141G-10-4	GOLDMAN SACHS GROUP INC		04/21/2014	BNY CONVERG-SOFT	2,300.000	363,143		0	L
38259P-70-6	GOOGLE INC CLASS C		05/22/2014	INSTINET	1,700.000	926,389		0	L
38259P-70-6	GOOGLE INC CLASS C		04/03/2014	Spin Off	1,700.000	958,494		0	L
51509F-10-5	LANDS' END INC - W/I		04/07/2014	Spin Off	1,162.870	22,325		0	L
539830-10-9	LOCKHEED MARTIN		04/23/2014	JP MORGAN - EQ	15,584.000	2,518,954		0	L
55262C-10-0	MBIA INC		06/09/2014	S. C. BERNSTEIN	22,600.000	292,480		0	L
717081-10-3	PFIZER INC		05/20/2014	CSFB-ALGO-CSA EQUITY	50,000.000	1,467,605		0	L
835495-10-2	SONOCO PRODUCTS		06/05/2014	Various	20,000.000	848,520		0	L
92343V-10-4	VERIZON COMMUNICATIONS		02/24/2014	Various	1,740.800	83,759		0	L
92826C-83-9	VISA INC-CLASS A SHARES		04/10/2014	S. C. BERNSTEIN	1,900.000	383,668		0	L
92857W-30-8	VODAFONE GROUP PLC SP ADR	E	04/01/2014	Various	3,610.000	179,207		0	L
91911K-10-2	VALEANT PHARMA	I	05/19/2014	CSFB-CSA-EQUITY	2,800.000	354,438		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						18,281,626	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						18,281,626	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						18,281,626	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						19,389,126	XXX	0	XXX
9999999 - Totals						202,902,659	XXX	703,866	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		05/01/2014	Paydown		1,792	1,792	1,946	1,892	0	(100)	0	(100)	0	1,792	0	0	0	23	03/01/2022	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		04/01/2014	Paydown		35,322	35,322	38,133	37,011	0	(1,689)	0	(1,689)	0	35,322	0	0	0	321	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2014	Paydown		104,396	104,396	104,526	104,515	0	(119)	0	(119)	0	104,396	0	0	0	1,149	01/15/2033	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		05/01/2014	Paydown		20,824	20,824	22,499	21,826	0	(1,002)	0	(1,002)	0	20,824	0	0	0	116	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2014	Paydown		11,296	11,296	11,557	11,457	0	(162)	0	(162)	0	11,296	0	0	0	59	11/20/2060	1
690353-XQ-5	OPIC VRDN 0.120% 07/15/25		06/26/2014	WELLS FARGO		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	874	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						1,173,630	1,173,630	1,178,661	1,176,701	0	(3,072)	0	(3,072)	0	1,173,630	0	0	0	2,542	XXX	XXX
683234-8A-9	PROV OF ONTARIO 4.100% 06/16/14	A	06/16/2014	Maturity		4,000,000	4,000,000	3,999,740	3,999,974	0	26	0	26	0	4,000,000	0	0	0	82,000	06/16/2014	1FE
418097-AC-5	HASHEMITE KINGDOM OF JOR SOV 2.503% 10/30/20	F	06/23/2014	CITIGROUP GLOBAL MKTS		2,016,720	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	16,720	16,720	32,817	10/30/2020	1
1099999. Subtotal - Bonds - All Other Governments						6,016,720	6,000,000	5,999,740	5,999,974	0	26	0	26	0	6,000,000	0	16,720	16,720	114,817	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2014	Redemption 100.0000		75,692	75,692	75,692	75,692	0	0	0	0	0	75,692	0	0	0	933	02/01/2042	1FE
270777-AD-7	EAST Baton Rouge VRDN 0.030% 12/01/40		04/22/2014	MERRILL LYNCH-NY--FX INC		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	472	12/01/2040	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2014	Paydown		32,389	32,389	32,591	32,572	0	(184)	0	(184)	0	32,389	0	0	0	275	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2014	Paydown		106,379	106,379	110,551	110,477	0	(4,098)	0	(4,098)	0	106,379	0	0	0	1,336	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2014	Paydown		64,762	64,762	66,016	65,813	0	(1,051)	0	(1,051)	0	64,762	0	0	0	1,221	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2014	Paydown		44,312	44,312	45,305	45,146	0	(834)	0	(834)	0	44,312	0	0	0	851	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2014	Paydown		25,541	25,541	27,153	27,013	0	(1,473)	0	(1,473)	0	25,541	0	0	0	462	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2014	Paydown		7,466	7,466	7,937	7,897	0	(431)	0	(431)	0	7,466	0	0	0	140	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		06/01/2014	Paydown		48,347	48,347	46,776	46,935	0	1,412	0	1,412	0	48,347	0	0	0	604	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2014	Paydown		2,042	2,042	2,118	707	0	(74)	0	(74)	0	2,042	0	0	0	39	08/15/2021	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		05/12/2014	Security Withdraw		48,769	47,103	48,988	48,876	0	(106)	0	(106)	0	48,769	0	0	0	1,923	08/15/2021	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		06/01/2014	Paydown		211,588	211,588	218,316	218,142	0	(6,554)	0	(6,554)	0	211,588	0	0	0	2,385	08/01/2042	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		06/01/2014	Paydown		114	114	119	117	0	(3)	0	(3)	0	114	0	0	0	5	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		06/01/2014	Paydown		3	3	4	3	0	0	0	0	0	3	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		06/01/2014	Paydown		72	72	75	74	0	(2)	0	(2)	0	72	0	0	0	3	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2014	Paydown		98,355	98,355	97,125	97,146	0	1,209	0	1,209	0	98,355	0	0	0	1,012	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2014	Paydown		50,716	50,716	51,592	51,531	0	(815)	0	(815)	0	50,716	0	0	0	1,208	10/01/2035	1
3137AK-KD-2	FHMS K705 X1 1.893% 09/25/18		06/01/2014	Paydown		0	0	7,867	5,804	0	(5,804)	0	(5,804)	0	0	0	0	0	629	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.689% 01/25/47		06/01/2014	Paydown		0	0	3,321	2,480	0	(2,480)	0	(2,480)	0	0	0	0	0	258	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2014	Paydown		58,333	58,333	63,392	63,067	0	(4,734)	0	(4,734)	0	58,333	0	0	0	974	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.595% 01/25/22		06/01/2014	Paydown		0	0	10,812	9,066	0	(9,066)	0	(9,066)	0	0	0	0	0	654	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.428% 07/25/22		06/01/2014	Paydown		0	0	5,578	4,971	0	(4,971)	0	(4,971)	0	0	0	0	0	320	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2014	Paydown		84,081	84,081	78,320	78,480	0	5,600	0	5,600	0	84,081	0	0	0	529	07/15/2042	1
3137EA-CR-8	FHLMC 1.375% 02/25/14		04/01/2014	Maturity		4,500,000	4,500,000	4,491,131	4,499,560	0	440	0	440	0	4,500,000	0	0	0	30,938	02/25/2014	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		06/01/2014	Paydown		1,206	1,206	1,195	1,102	0	104	0	104	0	1,206	0	0	0	12	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2014	Paydown		171,932	171,932	166,961	167,336	0	4,595	0	4,595	0	171,932	0	0	0	2,164	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2014	Paydown		176,853	176,853	181,634	0	0	(4,781)	0	(4,781)	0	176,853	0	0	0	1,591	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2014	Paydown		4,760	4,760	4,998	0	0	(238)	0	(238)	0	4,760	0	0	0	16	09/01/2043	1FE
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2014	Paydown		13,527	13,527	12,990	13,007	0	520	0	520	0	13,527	0	0	0	157	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2014	Paydown		43,115	43,115	46,107	46,039	0	(2,924)	0	(2,924)	0	43,115	0	0	0	618	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		06/01/2014	Paydown		38,415	38,415	41,080	41,021	0	(2,606)	0	(2,606)	0	38,415	0	0	0	560	03/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		06/01/2014	Paydown		56,545	56,545	56,552	0	0	(7)	0	(7)	0	56,545	0	0	0	165	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		06/01/2014	Paydown		1,243	1,243	1,244	1,243	0	0	0	0	0	1,243	0	0	0	34	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		06/01/2014	Paydown		88	88	89	89	0	(1)	0	(1)	0	88	0	0	0	2	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2014	Paydown		106,805	106,805	102,302	104,718	0	2,087	0	2,087	0	106,805	0	0	0	2,394	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2014	Paydown		62,825	62,825	60,695	61,549	0	1,276	0	1,276	0	62,825	0	0	0	1,309	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2014	Paydown		114,451	114,451	123,115	119,527	0	(5,076)	0	(5,076)	0	114,451	0	0	0	2,825	11/25/2033	1
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		06/24/2014	AMHERST SECURITIES GROUP		4,428,182	4,544,092	4,774,847	4,761,926	0	(8,694)	0	(8,694)	0	4,753,232	0	(325,049)	(325,049)	78,007	11/25/2042	1
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		06/01/2014	Paydown		73,362	73,362	77,088	76,879	0	(3,517)	0	(3,517)	0	73,362	0	0	0	927	11/25/2042	1
31396G-JN-2	FHR 3104 BY 5.500% 01/15/26		06/01/2014	Paydown		208,438	208,438	222,964	214,839	0	(6,401)	0	(6,401)	0	208,438	0	0	0	4,811	01/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2014	Paydown		171,273	171,273	189,578	181,154	0	(9,881)	0	(9,881)	0	171,273	0	0	0	3,637	03/25/2029	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		06/01/2014	Paydown		214,664	214,664	205,742	213,782	0	882	0	882	0	214,664	0	0	0	4,539	05/15/2026	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2014	Paydown		28,216	28,216	26,990	27,569	0	647	0	647	0	28,216	0	0	0	469	11/25/2024	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2014	Paydown		41,677	41,677	41,247	41,267	0	410	0	410	0	41,677	0	0	0	927	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2014	Paydown		191,509	191,509	194,126	193,999	0	(2,490)	0	(2,490)	0	191,509	0	0	0	5,033	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2014	Paydown		83,814	83,814	87,481	86,918	0	(3,103)	0	(3,103)	0	83,814	0	0	0	1,773	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2014	Paydown		249,449	249,449	244,577	245,071	0	4,378	0	4,378	0	249,449	0	0	0	3,192	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2014	Paydown		60,191	60,191	60,078	60,078	0	113	0	113	0	60,191	0	0	0	717	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2014	Paydown		29,660	29,660	29,632	29,632	0	28	0	28	0	29,660	0	0	0	380	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2014	Paydown		138,911	138,911	140,083	139,869	0	(959)	0	(959)	0	138,911	0	0	0	2,325	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2014	Paydown		78,876	78,876	81,144	80,764	0	(1,888)	0	(1,888)	0	78,876	0	0	0	1,513	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		06/01/2014	Paydown		218,458	218,458	227,264	226,705	0	(8,247)	0	(8,247)	0	218,458	0	0	0	4,045	01/01/2031	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		06/01/2014	Paydown		53,177	53,177	54,629	54,588	0	(1,411)	0	(1,411)	0	53,177	0	0	0	703	07/01/2042	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2014	Paydown		22,870	22,870	23,513	23,506	0	(636)	0	(636)	0	22,870	0	0	0	328	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2014	Paydown		96,365	96,365	101,755	100,533	0	(4,168)	0	(4,168)	0	96,365	0	0	0	2,265	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2014	Paydown		149,980	149,980	152,394	152,073	0	(2,093)	0	(2,093)	0	149,980	0	0	0	2,324	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2014	Paydown		226,412	226,412	230,304	229,783	0	(3,371)	0	(3,371)	0	226,412	0	0	0	3,433	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2014	Redemption 100.0000		34,865	34,865	34,865	34,865	0	0	0	0	0	34,865	0	0	0	170	07/01/2041	1FE
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.747% 11/16/42		06/01/2014	Paydown		168,981	168,981	162,272	165,645	0	3,335	0	3,335	0	168,981	0	0	0	4,817	11/16/2042	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2014	Paydown		12,970	12,970	13,527	13,405	0	(435)	0	(435)	0	12,970	0	0	0	243	08/20/2026	1
38378K-DQ-9	GNR 2013 46 1.139% 09/16/43		06/01/2014	Paydown		0	0	17,780	15,269	0	(15,269)	0	(15,269)	0	0	0	0	0	386	09/16/2043	1
38378K-U2-3	GNR 2013-121 KX 1.786% 10/16/44		06/01/2014	Paydown		0	0	226,738	207,258	0	(207,258)	0	(207,258)	0	0	0	0	0	41,596	10/16/2044	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		06/02/2014	Redemption 100.0000		2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	2,500,000	0	0	0	0	12/01/2037	2AM
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		06/01/2014	Redemption 100.0000		137,679	137,679	137,679	137,679	0	0	0	0	0	137,679	0	0	0	531	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/01/2014	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	159	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/01/2014	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,829	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		06/01/2014	Redemption 100.0000		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	8,100	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		06/01/2014	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,935	06/01/2024	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		06/01/2014	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	300	09/01/2025	1FE
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		06/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,935	12/01/2039	2
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		06/01/2014	Redemption 100.0000		138,313	138,313	138,313	138,313	0	0	0	0	0	138,313	0	0	0	1,596	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		06/25/2014	Redemption 100.0000		39,189	39,189	39,189	39,189	0	0	0	0	0	39,189	0	0	0	566	10/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2014	Redemption 100.0000		9,629	9,629	9,629	9,629	0	0	0	0	0	9,629	0	0	0	134	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						20,877,836	20,992,080	21,555,169	18,769,387	0	(311,098)	0	(311,098)	0	21,202,886	0	(325,049)	(325,049)	247,663	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2014	Paydown		28,891	28,891	24,919	24,850	0	4,041	0	4,041	0	28,891	0	0	0	630	05/25/2033	1FM
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2014	Various		387,139	387,139	363,628	348,157	0	38,981	0	38,981	0	387,139	0	0	0	8,887	12/31/2025	1FE
020002-AW-1	ALLSTATE CORPORATION 6.200% 05/16/14		05/16/2014	Maturity		2,000,000	2,000,000	2,264,060	2,026,653	0	(26,653)	0	(26,653)	0	2,000,000	0	0	0	62,000	05/16/2014	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2014	Paydown		52,700	59,626	54,177	54,323	0	(1,623)	0	(1,623)	0	52,700	0	0	0	1,488	09/25/2037	2FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2014	Paydown		40,590	40,590	40,469	40,476	0	114	0	114	0	40,590	0	0	0	845	09/25/2035	1FM
04364B-AA-5	ACER ABS 0.450% 03/10/15		06/10/2014	Paydown		379,675	379,675	379,675	0	0	0	0	0	0	379,675	0	0	0	219	03/10/2015	1FE
04364B-AA-5	ACER ABS 0.450% 03/10/15		04/10/2014	Redemption 100.0000		178,702	178,702	178,702	0	0	0	0	0	0	178,702	0	0	0	608	03/10/2015	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.913% 03/25/37		04/01/2014	Paydown		12,338	12,338	10,357	11,117	0	1,221	0	1,221	0	12,338	0	0	0	378	03/25/2037	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2014	Paydown		38,285	38,285	36,144	36,813	0	1,472	0	1,472	0	38,285	0	0	0	966	10/25/2034	1FM

SCHEDULE D - PART 4

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

1	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)
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2014	Paydown		32,987	32,987	32,715	32,902	0	85	0	85	0	32,987	0	0	0	852	11/25/2035	1FM
05947U-7J-1	BACM 2006-1 A3A 5.447% 09/10/45		06/01/2014	Paydown		122,945	122,945	123,627	122,958	0	(13)	0	(13)	0	122,945	0	0	0	3,226	09/10/2045	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		06/01/2014	Paydown		1,215,240	1,215,240	1,049,094	1,193,829	0	21,411	0	21,411	0	1,215,240	0	0	0	28,683	11/10/2041	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2014	Paydown		39,895	39,895	32,365	33,548	0	6,347	0	6,347	0	39,895	0	0	0	947	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2014	Paydown		37,682	43,696	43,232	43,216	0	(5,533)	0	(5,533)	0	37,682	0	0	0	1,010	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2014	Paydown		16,203	26,987	24,639	24,630	0	(8,427)	0	(8,427)	0	16,203	0	0	0	669	01/25/2037	4FM
06051G-DY-2	BANK OF AMERICA CORP 7.375% 05/15/14		05/15/2014	Maturity		2,000,000	2,000,000	2,017,020	0	0	(17,020)	0	(17,020)	0	2,000,000	0	0	0	73,750	05/15/2014	1FE
06406J-BC-8	BANK OF NEW YORK STRIPS 0.000% 04/01/14		04/01/2014	Maturity		32,900,000	32,900,000	18,095,000	32,442,791	0	457,209	0	457,209	0	32,900,000	0	0	0	0	04/01/2014	1FE
06406J-BD-6	BANK OF NEW YORK STRIPS 0.000% 04/14/14		04/14/2014	Maturity		34,800,000	34,800,000	30,064,188	34,490,998	0	309,002	0	309,002	0	34,800,000	0	0	0	0	04/14/2014	1FE
06406J-BE-4	BANK OF NEW YORK STRIPS 0.000% 04/14/14		04/14/2014	Maturity		23,670,000	23,670,000	20,207,162	23,442,764	0	227,236	0	227,236	0	23,670,000	0	0	0	0	04/14/2014	1FE
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		06/01/2014	Paydown		184,173	184,173	182,151	183,614	0	559	0	559	0	184,173	0	0	0	4,315	02/13/2046	1FM
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1 7.430% 04/15/28		06/27/2014	Various		0	551,610	0	0	0	0	0	0	0	0	0	0	0	40,938	04/15/2028	6FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2014	Redemption 100.0000		580,023	580,023	580,023	580,023	0	0	0	0	0	580,023	0	0	0	298,273	06/01/2034	2AM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2014	Paydown		21,169	34,141	16,245	14,257	0	6,912	0	6,912	0	21,169	0	0	0	1,436	02/25/2037	4FM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		06/01/2014	Paydown		159,472	159,472	160,232	159,485	0	(13)	0	(13)	0	159,472	0	0	0	3,903	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2014	Paydown		13,492	13,492	9,124	9,102	0	4,390	0	4,390	0	13,492	0	0	0	328	11/25/2036	3FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.210% 01/27/19		06/01/2014	Paydown		4,091	4,091	4,042	4,068	0	23	0	23	0	4,091	0	0	0	14	01/27/2019	5*
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		06/10/2014	Redemption 100.0000		32,887	32,887	32,887	32,887	0	0	0	0	0	32,887	0	0	0	39,120	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2014	Paydown		39,287	43,222	40,346	40,340	0	(1,054)	0	(1,054)	0	39,287	0	0	0	1,015	10/25/2035	2FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2014	Paydown		171,814	171,814	166,512	170,170	0	1,644	0	1,644	0	171,814	0	0	0	4,056	05/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2014	Paydown		44,354	44,354	41,569	41,406	0	2,948	0	2,948	0	44,354	0	0	0	1,038	08/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2014	Paydown		147,857	147,857	136,768	141,857	0	6,000	0	6,000	0	147,857	0	0	0	3,317	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2014	Paydown		33,906	39,492	36,984	36,973	0	(3,067)	0	(3,067)	0	33,906	0	0	0	951	10/25/2035	4FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		06/01/2014	Paydown		52,057	52,057	39,797	43,122	0	8,935	0	8,935	0	52,057	0	0	0	1,265	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2014	Paydown		39,015	39,015	27,006	25,425	0	13,590	0	13,590	0	39,015	0	0	0	998	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2014	Paydown		22,352	22,352	20,787	21,671	0	681	0	681	0	22,352	0	0	0	487	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2014	Paydown		40,211	40,519	38,071	38,069	0	2,143	0	2,143	0	40,211	0	0	0	976	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2014	Paydown		99,079	99,079	61,281	43,656	0	55,423	0	55,423	0	99,079	0	0	0	2,867	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		06/01/2014	Paydown		69,587	69,587	51,879	46,588	0	22,999	0	22,999	0	69,587	0	0	0	2,009	05/25/2037	1FM
13213P-AA-8	Cambrian VRDN 0.160% 02/01/31		06/02/2014	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	502	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.320% 02/18/35		06/01/2014	Paydown		165,025	165,025	164,923	164,749	0	276	0	276	0	165,025	0	0	0	3,797	02/18/2035	1FM
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		06/01/2014	Paydown		95,583	95,583	96,807	95,523	0	60	0	60	0	95,583	0	0	0	2,286	04/25/2032	1FM
165167-CD-7	CHESAPEAKE ENERGY 9.500% 02/15/15		04/24/2014	TENDER OFFER		439,520	410,000	393,917	406,229	0	1,016	0	1,016	0	407,245	0	32,275	32,275	26,940	02/15/2015	3FE
172967-CK-5	CITIGROUP 5.125% 05/05/14		05/05/2014	Maturity		2,100,000	2,100,000	2,121,420	0	0	(21,420)	0	(21,420)	0	2,100,000	0	0	0	53,813	05/05/2014	1FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2014	Paydown		4	103,110	50,609	31,717	21,379	(53,092)	0	(31,713)	0	4	0	0	0	1,575	11/25/2036	6FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		06/01/2014	Paydown		32,961	32,961	34,805	33,944	0	(983)	0	(983)	0	32,961	0	0	0	905	07/16/2034	1FM
20047G-BQ-9	COMM 2004-LB3A A5 5.454% 07/10/37		05/01/2014	Paydown		765,571	765,571	689,014	759,199	0	6,372	0	6,372	0	765,571	0	0	0	15,002	07/10/2037	1FM
20854P-AD-1	CONSOLIDATED ENERGY 8.000% 04/01/17		04/16/2014	TENDER OFFER		137,720	132,000	132,000	132,000	0	0	0	0	0	132,000	0	5,720	5,720	5,720	04/01/2017	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		04/23/2014	Various		464,546	51,918	35,528	52,117	(5,637)	(37,523)	0	(43,160)	0	8,956	0	455,590	455,590	30,316	01/15/2018	6FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		04/01/2014	Redemption 0.0000		0	0	0	(20,187)	6,671	13,516	0	20,187	0	0	0	0	0	11,430	01/15/2018	6FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		04/01/2014	Various		79	79	79	0	0	(2)	0	(2)	0	79	0	0	0	0	09/30/2024	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		06/01/2014	Paydown		157	157	155	162	0	(5)	0	(5)	0	157	0	0	0	5	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2014	Paydown		7,053	7,053	6,787	6,844	0	210	0	210	0	7,053	0	0	0	151	06/25/2033	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		06/01/2014	Paydown		17,248	17,248	17,388	17,272	0	(24)	0	(24)	0	17,248	0	0	0	378	12/15/2040	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		06/01/2014	Paydown		159,467	159,467	161,055	160,548	0	(1,081)	0	(1,081)	0	159,467	0	0	0	2,360	01/10/2021	1FM
244199-BB-0	DEERE & COMPANY 6.950% 04/25/14		04/25/2014	Maturity		4,000,000	4,000,000	3,996,040	3,999,854	0	146	0	146	0	4,000,000	0	0	0	139,000	04/25/2014	1FE
24422E-RR-2	JOHN DEERE CAPITAL 2.250% 04/17/19		04/22/2014	FTN FINANCIAL SECURITIES		2,010,520	2,000,000	1,994,600	1,995,838	0	235	0	235	0	1,996,073	0	14,447	14,447	23,500	04/17/2019	1FE
24823U-AG-3	DENBURY RESOURCES INC 8.250% 02/15/20		04/16/2014	WELLS FARGO		1,439,676	1,305,000	1,340,940	1,329,084	0	(1,486)	0	(1,486)	0	1,327,598	0	112,078	112,078	72,373	02/15/2020	3FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2014	Paydown		33,539	33,539	31,783	33,112	0	427	0	427	0	33,539	0	0	0	739	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2014	Paydown		12,672	16,398	14,941	14,937	0	(2,265)	0	(2,265)	0	12,672	0	0	0	363	09/25/2035	3FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2014	Paydown		31,347	31,347	27,037	25,375	0	5,972	0	5,972	0	31,347	0	0	0	787	07/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		06/20/2014	Paydown		465,648	465,648	465,648	465,648	0	0	0	0	0	465,648	0	0	0	1,365	09/20/2014	1FE
25459H-AL-9	DIRECTV HLDS/FN 4.750% 10/01/14		04/24/2014	Call 100.0000		4,000,000	4,000,000	3,999,368	3,999,900	0	41	0	41	0	3,999,941	0	59	59	181,979	10/01/2014	2FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2014	Paydown		31,871	31,871	28,485	0	0	3,386	0	3,386	0	31,871	0	0	0	160	03/25/2043	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		04/01/2014	Various		27,501	27,501	27,501	0	0	2,880	0	2,880	0	27,501	0	0	0	0	08/25/2035	1FM
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/01/2014	Paydown		53,078	53,078	47,144	46,941	0	5,491	0	5,491	0	53,078	0	0	0	1,052	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2014	Paydown		12,604	12,604	11,970	11,967	0	637	0	637	0	12,604	0	0	0	347	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2014	Paydown		44,133	66,888	51,564	52,762	0	(8,630)	0	(8,630)	0	44,133	0	0	0	1,475	09/25/2035	1FM
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		06/02/2014	Various		1,922,763	1,930,000	1,830,156	1,847,501	0	4,779	0	4,779	0	1,852,280	0	70,483	70,483	65,207	06/15/2019	5FE
361849-CB-6	GMACC 1997-C1 X 1.463% 07/15/27		06/01/2014	Paydown		0	0	2,273	2,211	0	(2,211)	0	(2,211)	0	0	0	0	0	913	07/15/2027	5FE
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		06/01/2014	Paydown		36,944	36,944	35,506	36,628	0	316	0	316	0	36,944	0	0	0	815	06/25/2034	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/03/2014	Paydown		71,168	141,993	77,463	83,752	0	(8,810)	3,773	(12,583)	0	71,168	0	0	0	3,099	01/25/2037	4FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2014	Paydown		46,797	46,797	44,581	45,399	0	1,397	0	1,397	0	46,797	0	0	0	1,181	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2014	Paydown		50,678	50,678	41,429	45,940	0	4,738	0	4,738	0	50,678	0	0	0	964	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.506% 01/25/45		06/25/2014	Paydown		42,556	42,556	37,343	38,676	0	3,879	0	3,879	0	42,556	0	0	0	84	01/25/2045	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		06/01/2014	Paydown		53,518	53,518	54,052	53,734	0	(216)	0	(216)	0	53,518	0	0	0	1,244	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2014	Paydown		32,878	32,878	33,864	33,346	0	(468)	0	(468)	0	32,878	0	0	0	757	08/10/2043	1FM
36828Q-HW-9	GECMC 2004-C3 A4 5.189% 07/10/39		05/01/2014	Paydown		598,972	598,972	579,131	596,843	0	2,129	0	2,129	0	598,972	0	0	0	10,792	07/10/2039	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2014	Redemption 100.0000		26,379	26,379	26,379	26,379	0	0	0	0	0	26,379	0	0	0	641	01/15/2026	2
378272-AA-6	GLENCORE FUNDING LLC 6.000% 04/15/14		04/15/2014	Various		3,050,000	3,050,000	3,057,075	999,451	0	(21,026)	0	(21,026)	0	3,050,000	0	0	0	91,500	04/15/2014	2FE
38141E-A3-3	GOLDMAN SACHS GROUP 6.000% 05/01/14		05/01/2014	Maturity		2,310,000	2,310,000	2,348,159	0	0	(38,159)	0	(38,159)	0	2,310,000	0	0	0	69,300	05/01/2014	1FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		06/01/2014	Paydown		37,425	37,425	6,070	12,241	0	25,184	0	25,184	0	37,425	0	0	0	4,132	05/25/2036	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2014	Paydown		47,885	47,885	47,882	47,761	0	124	0	124	0	47,885	0	0	0	1,122	01/25/2036	2FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		06/01/2014	Paydown		144,350	144,350	144,061	133,953	6,918	3,479	0	10,397	0	144,350	0	0	0	3,879	02/25/2036	5FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2014	Paydown		87,638	87,638	85,591	83,782	0	3,856	0	3,856	0	87,638	0	0	0	2,340	02/25/2036	5FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2014	Paydown		6,829	6,829	6,825	0	0	4	0	4	0	6,829	0	0	0	84	03/15/2063	1FE
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		05/01/2014	Paydown		22,240	22,240	22,181	22,194	0	46	0	46	0	22,240	0	0	0	417	10/15/2042	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2014	Paydown		75,274	75,274	49,795	49,749	0	25,525	0	25,525	0	75,274	0	0	0	1,371	07/25/2036	1FM
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		05/09/2014	Call 100.0000		1,809,000	1,809,000	1,782,870	1,787,408	0	897	0	897	0	1,788,305	0	20,695	20,695	185,855	06/01/2019	4FE
513075-AY-7	LAMAR MEDIA CORP 7.875% 04/15/18		04/21/2014	Call 103.9380		114,332	110,000	110,000	110,000	0	0	0	0	0	110,000	0	4,332	4,332	4,476	04/15/2018	4FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2014	Paydown		60,401	97,911	82,378	85,378	0	(24,977)	0	(24,977)	0	60,401	0	0	0	2,396	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2014	Paydown		12,993	16,232	13,305	13,648	0	(655)	0	(655)	0	12,993	0	0	0	397	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		06/01/2014	Paydown		62,441	64,995	61,218	61,217	0	1,224	0	1,224	0	62,441	0	0	0	1,538	06/25/2036	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2014	Paydown		3	28,505	22,397	22,371	0	(22,368)	0	(22,368)	0	3	0	0	0	695	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		06/01/2014	Paydown		3	13,221	9,293	9,276	0	(9,273)	0	(9,273)	0	3	0	0	0	306	05/25/2037	5FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		06/01/2014	Paydown		104,674	134,657	105,558	117,103	0	(12,429)	0	(12,429)	0	104,674	0	0	0	3,771	05/25/2037	3FM
559080-AA-4	MAGELLAN MIDSTREAM PRTNS 6.450% 06/01/14		06/01/2014	Maturity		2,000,000	2,000,000	2,085,140	2,006,564	0	(6,564)	0	(6,564)	0	2,000,000	0	0	0	64,500	06/01/2014	2FE
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		05/31/2014	Maturity		3,291,200	3,291,200	3,291,200	3,291,200	0	0	0	0	0	3,291,200	0	0	0	123,420	05/31/2014	2FE
573334-AE-9	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		05/27/2014	Tax Free Exchange		1,029,132	1,000,000	1,030,000	0	0	(868)	0	(868)	0	1,029,132	0	0	0	11,278	02/15/2021	4FE
576434-RW-6	MALT 2004-5 B1 5.997% 06/25/34		06/01/2014	Paydown		73,487	73,487	67,643	67,777	0	5,711	0	5,711	0	73,487	0	0	0	1,834	06/25/2034	4FM
585055-AR-7	MEDTRONIC INC 3.000% 03/15/15		06/20/2014	Various		2,038,560	2,000,000	1,999,820	1,999,954	0	18	0	18	0	1,999,972	0	38,588	38,588	46,667	03/15/2015	1FE
59022H-JJ-2	MLMT 2005-CIP1 A3A 4.949% 07/12/38		06/01/2014	Paydown		875,207	875,207	865,088	872,436	0	2,771	0	2,771	0	875,207	0	0	0	18,575	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.457% 11/12/37		06/01/2014	Paydown		34,193	34,193	34,392	34,249	0	(56)	0	(56)	0	34,193	0	0	0	861	11/12/2037	1FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		06/30/2014	Redemption 100.0000		55,007	55,007	55,007	55,007	0	0	0	0	0	55,007	0	0	0	1,466	06/30/2027	2FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2014	Redemption 100.0000		250,000	250,000	254,688	254,551	0	(4,551)	0	(4,551)	0	250,000	0	0	0	4,870	05/20/2027	1FE
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		06/01/2014	Paydown		591,467	591,467	629,820	598,412	0	(6,945)	0	(6,945)	0	591,467	0	0	0	10,366	07/15/2056	1FM
61747Y-CF-0	MORGAN STANLEY 6.000% 05/13/14		05/13/2014	Maturity		1,400,000	1,400,000	1,409,226	0	0	(9,226)	0	(9,226)	0	1,400,000	0	0	0	42,000	05/13/2014	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/01/2014	Paydown		34,011	34,011	23,035	23,019	0	10,992	0	10,992	0	34,011	0	0	0	594	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2014	Paydown		40,389	40,389	32,236	32,189	0	8,200	0	8,200	0	40,389	0	0	0	746	01/25/2047	2FM
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2014	Redemption 100.0000		143,161	143,161	142,805	142,933	0	228	0	228	0	143,161	0	0	0	4,445	12/30/2020	3AM
69331C-AE-8	PACIFIC GAS & ELECTRIC 5.750% 04/01/14		04/01/2014	Maturity		650,000	650,000	669,487	658,162	0	(8,162)	0	(8,162)	0	650,000	0	0	0	18,688	04/01/2014	2FE
723655-AB-2	PIONEER DRILLING COMPANY 9.875% 03/15/18		05/01/2014	Call 104.9380		434,443	414,000	403,464	407,130	0	443	0	443	0	407,573	0	26,870	26,870	25,665	03/15/2018	4FE
737679-CX-6	POTOMAC ELECTRIC PWR CO 4.650% 04/15/14		04/15/2014	Maturity		900,000	900,000	901,818	0	0	(1,818)	0	(1,818)	0	900,000	0	0	0	20,925	04/15/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2014	Paydown		15,151	20,519	17,166	17,192	0	(2,042)	0	(2,042)	0	15,151	0	0	0	577	06/25/2036	4FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		06/07/2014	Redemption 100.0000		12	12	14	13	0	(2)	0	(2)	0	12	0	0	0	1	12/07/2022	4AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2014	Paydown		3,751	3,751	2,289	2,283	0	1,468	0	1,468	0	3,751	0	0	0	88	04/25/2037	3FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2014	Paydown		4,878	4,878	3,111	3,102	0	1,776	0	1,776	0	4,878	0	0	0	114	04/25/2037	4FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2014	Paydown		30,954	30,954	25,817	25,801	0	5,153	0	5,153	0	30,954	0	0	0	686	05/25/2036	5FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		06/01/2014	Paydown		159,587	159,587	146,022	143,212	0	16,376	0	16,376	0	159,587	0	0	0	3,301	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		06/01/2014	Paydown		64,002	64,002	55,682	56,264	0	7,738	0	7,738	0	64,002	0	0	0	1,483	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2014	Paydown		16,098	19,781	16,300	16,412	0	(314)	0	(314)	0	16,098	0	0	0	531	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2014	Paydown		30,900	30,900	30,213	30,229	0	671	0	671	0	30,900	0	0	0	718	11/25/2035	2FM
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		05/13/2014	Various		7,640,310	7,415,000	7,649,356	0	0	(12,098)	0	(12,098)	0	7,637,258	0	3,052	3,052	27,054	04/15/2015	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		05/07/2014	Call 108.5000		292,950	270,000	277,123	275,645	0	(385)	0	(385)	0	275,260	0	17,690	17,690	10,965	05/15/2019	4FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2014	Paydown		19,170	19,170	18,837	18,844	0	326	0	326	0	19,170	0	0	0	294	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2014	Paydown		117,141	117,141	113,920	113,947	0	3,194	0	3,194	0	117,141	0	0	0	1,690	09/25/2043	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2014	Paydown		150,906	150,906	148,543	149,355	0	1,551	0	1,551	0	150,906	0	0	0	3,945	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2014	Paydown		132,852	136,627	127,323	127,085	0	5,767	0	5,767	0	132,852	0	0	0	3,332	10/25/2035	4FM
864486-AE-5	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		05/12/2014	TENDER OFFER		763,111	719,000	740,374	735,116	0	(2,200)	0	(2,200)	0	732,916	0	30,194	30,194	35,351	10/01/2018	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2014	Redemption 100.0000		78,172	78,172	78,172	78,172	0	0	0	0	0	78,172	0	0	0	2,392	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2014	Paydown		84,969	84,969	97,389	0	0	(12,420)	0	(12,420)	0	84,969	0	0	0	1,180	07/15/2059	1FE
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		04/24/2014	FTN FINANCIAL SECURITIES		2,053,200	2,000,000	1,996,700	1,997,959	0	215	0	215	0	1,998,174	0	55,026	55,026	32,686	01/12/2017	1FE
893647-AP-2	TRANSDIGM INC 7.750% 12/15/18		05/22/2014	TENDER OFFER		1,615,035	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	115,035	115,035	54,573	12/15/2018	5FE
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		05/09/2014	Call 104.8155		1,765,094	1,684,000	1,684,000	1,684,000	0	0	0	0	0	1,684,000	0	81,094	81,094	63,315	04/15/2019	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2014	Paydown		70,537	70,537	70,537	70,513	0	23	0	23	0	70,537	0	0	0	873	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2014	Paydown		30,229	30,229	25,241	25,087	0	5,142	0	5,142	0	30,229	0	0	0	654	06/25/2033	1FM
929766-C3-5	WBCMT 2005-C17 A4 5.083% 03/15/42		06/01/2014	Paydown		72,708	72,708	66,062	71,253	0	1,455	0	1,455	0	72,708	0	0	0	1,540	03/15/2042	1FM
929766-TM-5	WBCMT 2004-C12 A 4 5.233% 07/15/41		06/01/2014	Paydown		274,439	274,439	268,961	273,639	0	801	0	801	0	274,439	0	0	0	5,506	07/15/2041	1FM
929766-YX-5	WBCMT 2005-C16 A4 4.847% 10/15/41		06/01/2014	Paydown		17,987	17,987	15,531	17,532	0	456	0	456	0	17,987	0	0	0	436	10/15/2041	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2014	Paydown		13,519	17,816	16,452	16,547	0	(3,028)	0	(3,028)	0	13,519	0	0	0	436	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2014	Paydown		31,194	31,194	18,262	18,255	0	12,938	0	12,938	0	31,194	0	0	0	450	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2014	Paydown		148,188	148,188	148,168	148,164	0	24	0	24	0	148,188	0	0	0	1,896	03/15/2029	1FE
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		06/01/2014	Paydown		125,948	132,713	126,316	126,326	0	(378)	0	(378)	0	125,948	0	0	0	2,584	03/25/2036	3FM
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		06/15/2014	Paydown		421,247	421,247	421,247	421,247	0	0	0	0	0	421,247	0	0	0	933	10/15/2014	1FE
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		06/01/2014	Paydown		3,404	3,404	3,460	3,421	0	(17)	0	(17)	0	3,404	0	0	0	43	05/25/2028	4FM
146900-AG-0	CASCADES INC 7.750% 12/15/17	A	06/05/2014	WELLS FARGO		736,373	705,000	695,208	699,128	0	554	0	554	0	699,682	0	36,690	36,690	25,953	12/15/2017	3FE
29250N-AC-9	ENBRIDGE INC 5.800% 06/15/14	A	06/15/2014	Maturity		3,000,000	3,000,000	3,074,140	3,006,207	0	(6,207)	0	(6,207)	0	3,000,000	0	0	0	87,000	06/15/2014	1FE
73755L-AE-7	POTASH CORP 5.250% 05/15/14	A	04/07/2014	Call 100.0000		2,000,000	2,000,000	1,995,140	1,999,602	0	285	0	285	0	1,999,887	0	113	113	51,357	05/15/2014	1FE
046353-AA-6	ASTRAZENECA PLC 5.400% 06/01/14	F	06/01/2014	Maturity		1,000,000	1,000,000	1,069,070	1,006,271	0	(6,271)	0	(6,271)	0	1,000,000	0	0	0	27,000	06/01/2014	1FE
055451-AG-3	BHP FINANCE USA 5.500% 04/01/14	F	04/01/2014	Maturity		3,000,000	3,000,000	2,989,980	2,999,439	0	561	0	561	0	3,000,000	0	0	0	82,500	04/01/2014	1FE
05565Q-BL-1	BP CAPITAL MARKETS 3.625% 05/08/14	F	05/08/2014	Maturity		1,000,000	1,000,000	990,940	999,298	0	702	0	702	0	1,000,000	0	0	0	18,125	05/08/2014	1FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	05/16/2014	MORGAN STANLEY FIXED INC		4,223,280	4,000,000	4,162,400	4,136,241	0	(6,622)	0	(6,622)	0	4,129,619	0	93,661	93,661	139,306	01/26/2021	1FE
22546Q-AA-5	CREDIT SUISS NEW YORK 5.500% 05/01/14	F	05/01/2014	Maturity		900,000	900,000	913,059	0	0	(13,059)	0	(13,059)	0	900,000	0	0	0	24,750	05/01/2014	1FE
26874R-AA-6	ENI SPA 4.150% 10/01/20	F	05/13/2014	BARCLAYS		10,605,800	10,000,000	10,502,700	10,451,594	0	(22,476)	0	(22,476)	0	10,429,119	0	176,681	176,681	259,375	10/01/2020	1FE
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	05/30/2014	TENDER OFFER		175,287	161,000	168,245	166,908	0	(564)	0	(564)	0	166,345	0	8,943	8,943	6,979	05/01/2020	2FE
85771S-AB-2	STATOILHYDRO ASA 3.875% 04/15/14	F	04/15/2014	Maturity		1,000,000	1,000,000	993,770	999,598	0	402	0	402	0	1,000,000	0	0	0	19,375	04/15/2014	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						184,877,902	183,720,609	160,768,829	161,324,198	29,331	950,770	3,773	976,328	0	183,478,585	0	1,399,316	1,399,316	3,028,307	XXX	XXX
8399997. Total - Bonds - Part 4						212,946,088	211,886,319	189,502,399	187,270,260	29,331	636,626	3,773	662,184	0	211,855,101	0	1,090,987	1,090,987	3,393,329	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						212,946,088	211,886,319	189,502,399	187,270,260	29,331	636,626	3,773	662,184	0	211,855,101	0	1,090,987	1,090,987	3,393,329	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

STATEMENT AS OF JUNE 30, 2014 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
037833-10-0	APPLE INC		05/07/2014	BARCLAYS	1,800.000	1,000,862		965,730	392,714	(28,852)	0	0	(28,852)	0	965,730	0	35,132	35,132	5,490		L
071813-10-9	BAXTER INTL INC		04/19/2014	BARCLAYS	11,100.000	787,512		756,064	772,005	(15,941)	0	0	(15,941)	0	756,064	0	31,448	31,448	10,878		L
17275R-10-2	CISCO SYSTEMS INC		06/20/2014	CREDIT SUISSE FIRST BOSTON	2,500.000	59,399		57,588	0	0	0	0	0	0	57,588	0	1,811	1,811	0		L
254067-10-1	DILLARD DEPT STORES		05/16/2014	BARCLAYS	9,700.000	932,309		892,912	0	0	0	0	0	0	892,912	0	39,397	39,397	582		L
38259P-50-8	GOOGLE INC CLASS A		05/22/2014	INSTINET	1,700.000	942,856		960,355	0	0	0	0	0	0	960,355	0	(17,499)	(17,499)	0		L
38259P-50-8	GOOGLE INC CLASS A		04/03/2014	Spin Off	0.000	958,494		958,494	0	0	0	0	0	0	958,494	0	0	0	0		L
481165-10-8	JOY GLOBAL INC		04/19/2014	BARCLAYS	20,200.000	1,153,007		1,114,284	187,168	(17,710)	0	0	(17,710)	0	1,114,284	0	38,723	38,723	3,535		L
512807-10-8	LAM RESEARCH CORP		06/06/2014	BARCLAYS	16,700.000	935,680		887,263	0	0	0	0	0	0	887,263	0	48,418	48,418	0		L
51509F-10-5	LANDS' END INC - W/I		05/15/2014	BLOOMBERG TRADEBOOK	1,162.000	30,726		22,308	0	0	0	0	0	0	22,308	0	8,418	8,418	0		L
51509F-10-5	LANDS' END INC - W/I		04/07/2014	Cash Adjustment	1.000	26		17	0	0	0	0	0	0	17	0	9	9	0		L
637071-10-1	NATIONAL OILWELL VARCO INC		05/19/2014	CSFB-ALGO-CSA EQUITY	29.000	2,379		2,278	0	0	0	0	0	0	2,278	0	101	101	8		L
637071-10-1	NATIONAL OILWELL VARCO INC		05/16/2014	BARCLAYS	18,600.000	1,433,535		1,460,494	0	0	0	0	0	0	1,460,494	0	(26,959)	(26,959)	4,836		L
80004C-10-1	SANDISK CORP		04/19/2014	BARCLAYS	6,500.000	502,147		464,136	0	0	0	0	0	0	464,136	0	38,011	38,011	1,463		L
812350-10-6	SEARS HOLDINGS CORP		05/15/2014	BLOOMBERG TRADEBOOK	3,866.000	153,529		95,344	153,619	(58,274)	0	0	(58,274)	0	95,344	0	58,185	58,185	0		L
812350-10-6	SEARS HOLDINGS CORP		04/07/2014	Spin Off	0.000	22,325		22,325	35,970	(13,645)	0	0	(13,645)	0	22,325	0	0	0	0		L
871503-10-8	SYMANTEC CORP		05/16/2014	BARCLAYS	50,500.000	1,033,678		1,050,614	108,562	(5,351)	0	0	(5,351)	0	1,050,614	0	(16,936)	(16,936)	3,120		L
92343V-10-4	VERIZON COMMUNICATIONS		04/01/2014	Various	1,742.000	57,169		57,170	0	(11)	0	0	(11)	0	57,170	0	(2)	(2)	0		L
92343V-10-4	VERIZON COMMUNICATIONS		04/01/2014	Cash Adjustment	(1.000)	(37)		(26)	0	11	0	0	11	0	(26)	0	(11)	(11)	0		L
92826C-83-9	VISA INC-CLASS A SHARES		06/20/2014	BARCLAYS	1,900.000	397,804		383,668	0	0	0	0	0	0	383,668	0	14,136	14,136	760		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Spin Off	0.000	(57,132)		(57,132)	(57,132)	0	0	0	0	0	(57,132)	0	0	0	0		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Various	0.000	57,126		57,126	57,129	(3)	0	0	(3)	0	57,126	0	0	0	65,531		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Various	0.000	0		6	2	3	0	0	3	0	6	0	(6)	(6)	7		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	54,615		L
92857W-30-8	VODAFONE GROUP PLC SP ADR	E	04/01/2014	Various	3,610.000	122,081		122,081	0	0	0	0	0	0	122,081	0	0	0	0		L
81234D-10-9	SEARS CANADA INC	A	05/15/2014	BNY CONVERG-SOFT	1,655.000	24,182		81	21,515	(21,434)	0	0	(21,434)	0	81	0	24,101	24,101	0		U
684060-10-6	ORANGE SA-SPONS ADR	F	05/16/2014	BARCLAYS	3,500.000	53,348		41,090	43,225	(2,135)	0	0	(2,135)	0	41,090	0	12,258	12,258	1,444		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						10,603,005	XXX	10,314,270	1,714,777	(163,342)	0	0	(163,342)	0	10,314,270	0	288,735	288,735	152,269	XXX	XXX
9799997. Total - Common Stocks - Part 4						10,603,005	XXX	10,314,270	1,714,777	(163,342)	0	0	(163,342)	0	10,314,270	0	288,735	288,735	152,269	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						10,603,005	XXX	10,314,270	1,714,777	(163,342)	0	0	(163,342)	0	10,314,270	0	288,735	288,735	152,269	XXX	XXX
9899999. Total - Preferred and Common Stocks						10,603,005	XXX	10,314,270	1,714,777	(163,342)	0	0	(163,342)	0	10,314,270	0	288,735	288,735	152,269	XXX	XXX
9999999 - Totals						223,549,093	XXX	199,816,669	188,985,037	(134,011)	636,626	3,773	498,842	0	222,169,371	0	1,379,722	1,379,722	3,545,598	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ACCENTURE PLC-CL A OPTION	ACCENTURE PLC-CL A G1151C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	08/16/2014	47		82.50		(9,561)		(4,230)		(4,230)	5,331						
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	66		55.00		(11,387)		(14,982)		(14,982)	(3,595)						
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/16/2014	07/19/2014	59		92.50		(11,357)		(5,900)		(5,900)	5,457						
ALEXION PHARMACEUTICALS INC OPTION	ALEXION PHARMACEUTICALS INC 015351109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/21/2014	07/19/2014	11		155.00		(10,421)		(4,950)		(4,950)	5,471						
ALLERGAN INC OPTION	ALLERGAN INC 018490102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	14		165.00		(5,705)		(10,360)		(10,360)	(4,655)						
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/03/2014	09/20/2014	213		35.00		(20,448)		(28,755)		(28,755)	(8,307)						
AMAZON.COM INC OPTION	AMAZON.COM INC 023135106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/20/2014	07/19/2014	12		305.00		(14,490)		(25,080)		(25,080)	(10,590)						
AMAZON.COM INC OPTION	AMAZON.COM INC 023135106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/02/2014	07/19/2014	12		310.00		(13,170)		(20,292)		(20,292)	(7,122)						
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	244		15.00		(8,864)		(12,688)		(12,688)	(3,824)						
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/13/2014	07/19/2014	450		16.00		(9,112)		(4,050)		(4,050)	5,062						
BLACKROCK INC OPTION	BLACKROCK INC 09247X101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/21/2014	07/19/2014	6		300.00		(4,905)		(11,580)		(11,580)	(6,675)						
BLACKSTONE GROUP LP/THE OPTION	BLACKSTONE GROUP LP/THE LIMITED PARTNERS 09253U108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/02/2014	07/19/2014	117		32.00		(9,711)		(20,475)		(20,475)	(10,764)						
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/15/2014	08/16/2014	141		30.00		(14,311)		(101,379)		(101,379)	(87,068)						
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	07/19/2014	313		38.00		(36,789)		(12,520)		(12,520)	24,269						
CELGENE CORP OPTION	CELGENE CORP 151020104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/21/2014	07/19/2014	38		145.00		(32,774)		(52,402)		(52,402)	(19,628)						
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	08/16/2014	454		25.00		(31,502)		(51,302)		(51,302)	(19,800)						
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	130		28.00		(15,535)		(35,750)		(35,750)	(20,215)						
CISCO SYSTEMS INC OPTION	CISCO SYSTEMS INC 17275R102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/08/2014	07/19/2014	388		23.00		(29,487)		(72,168)		(72,168)	(42,681)						
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/08/2014	07/19/2014	155		48.00		(20,847)		(6,665)		(6,665)	14,182						
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/09/2014	07/19/2014	155		49.00		(13,189)		(2,945)		(2,945)	10,244						

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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)
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/12/2014	09/20/2014	66		57.50		(37,789)		(40,260)		(40,260)	(2,471)						
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/12/2014	09/20/2014	70		60.00		(30,274)		(31,500)		(31,500)	(1,226)						
CME GROUP INC OPTION	CME GROUP INC 12572Q105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/30/2014	09/20/2014	135		75.00		(21,330)		(15,120)		(15,120)	6,210						
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/23/2014	09/20/2014	505		18.00		(19,821)		(50,500)		(50,500)	(30,679)						
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	40		57.50		(6,700)		(8,400)		(8,400)	(1,700)						
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	39		60.00		(3,669)		(4,290)		(4,290)	(621)						
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/13/2014	07/19/2014	102		55.00		(6,426)		(1,530)		(1,530)	4,896						
ENSCO INTL LTD OPTION	ENSCO INTL LTD G3157S106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	09/20/2014	40		52.50		(3,900)		(15,200)		(15,200)	(11,300)						
ENSCO INTL LTD OPTION	ENSCO INTL LTD G3157S106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/30/2014	09/20/2014	122		55.00		(9,428)		(26,840)		(26,840)	(17,412)						
GILEAD SCIENCES INC OPTION	GILEAD SCIENCES INC 375558103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/21/2014	07/19/2014	76		72.50		(31,729)		(85,500)		(85,500)	(53,771)						
GOLDMAN SACHS GROUP INC OPTION	GOLDMAN SACHS GROUP INC 38141G104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/09/2014	07/19/2014	45		160.00		(17,927)		(37,575)		(37,575)	(19,648)						
GOLDMAN SACHS GROUP INC OPTION	GOLDMAN SACHS GROUP INC 38141G104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/08/2014	07/19/2014	22		165.00		(4,081)		(8,910)		(8,910)	(4,829)						
GOOGLE INC OPTION	GOOGLE INC CLASS C 38259P706	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/22/2014	07/19/2014	17		545.00		(31,982)		(60,826)		(60,826)	(28,844)						
GOOGLE INC OPTION	GOOGLE INC CLASS C 38259P706	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/22/2014	07/19/2014	17		550.00		(27,961)		(53,482)		(53,482)	(25,521)						
HCP INC OPTION	HCP INC REIT 40414L109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/24/2014	07/19/2014	186		40.00		(5,440)		(27,900)		(27,900)	(22,460)						
JOHNSON CONTROLS OPTION	JOHNSON CONTROLS 478366107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/12/2014	07/19/2014	72		46.00		(8,836)		(28,800)		(28,800)	(19,964)						
JOHNSON CONTROLS OPTION	JOHNSON CONTROLS 478366107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/12/2014	07/19/2014	72		47.00		(6,552)		(21,600)		(21,600)	(15,048)						
KINDER MORGAN INC OPTION	KINDER MORGAN INC/DELAWA 49456B101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/02/2014	09/20/2014	263		35.00		(13,413)		(49,181)		(49,181)	(35,768)						
KLA INSTRUMENTS CORP OPTION	KLA INSTRUMENTS CORP 482480100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/12/2014	09/20/2014	134		65.00		(34,205)		(108,540)		(108,540)	(74,335)						
MARKWEST ENERGY PARTNERS LP OPTION	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER 570759100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	08/16/2014	194		65.00		(60,624)		(124,160)		(124,160)	(63,536)						
MBIA INC OPTION	MBIA INC 55262C100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/09/2014	08/16/2014	226		13.00		(14,464)		(2,486)		(2,486)	11,978						
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/29/2014	07/19/2014	100		25.00		(15,200)		(8,000)		(8,000)	7,200						
NOBLE CORP OPTION	NOBLE CORP G65422100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/30/2014	09/20/2014	95		33.00		(8,408)		(16,815)		(16,815)	(8,407)						
NOBLE CORP PLC OPTION	NOBLE CORP PLC G65431101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	95		32.00		(4,955)		(13,395)		(13,395)	(8,440)						
RELIANCE STEEL & ALUMINUM OPTION	RELIANCE STEEL & ALUMINUM 759509102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/16/2014	09/20/2014	119		70.00		(47,301)		(57,120)		(57,120)	(9,819)						
STATE STREET CORP OPTION	STATE STREET CORP 857477103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/08/2014	08/16/2014	53		67.50		(8,347)		(9,116)		(9,116)	(769)						
STATE STREET CORP OPTION	STATE STREET CORP 857477103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/13/2014	08/16/2014	52		70.00		(4,848)		(3,536)		(3,536)	1,312						
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/12/2014	07/19/2014	131		21.00		(10,873)		(25,021)		(25,021)	(14,148)						
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/30/2014	08/16/2014	58		43.00		(6,744)		(16,530)		(16,530)	(9,786)						

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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)
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	59		44.00		(3,955)		(12,154)		(12,154)	(8,199)						
VALEANT PHARMA OPTION	VALEANT PHARMA 91911K102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	28		130.00		(15,050)		(6,160)		(6,160)	8,890						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(845,797)	0	(1,468,920)	XXX	(1,468,920)	(623,123)	0	0	0	0	XXX	XXX
BRISTOL-MYERS SQUIBB CO OPTION	BRISTOL-MYERS SQUIBB CO 110122108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/10/2014	07/19/2014	127		47.00		(16,065)		(3,556)		(3,556)	12,509						
JP MORGAN CHASE & CO OPTION	JP MORGAN CHASE & CO 46625H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/20/2014	07/19/2014	482		52.50		(54,706)		(4,338)		(4,338)	50,368						
0659999. Subtotal - Written Options - Income Generation - Put Options										0	(70,771)	0	(7,894)	XXX	(7,894)	62,877	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(916,568)	0	(1,476,814)	XXX	(1,476,814)	(560,246)	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(845,797)	0	(1,468,920)	XXX	(1,468,920)	(623,123)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	(70,771)	0	(7,894)	XXX	(7,894)	62,877	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(916,568)	0	(1,476,814)	XXX	(1,476,814)	(560,246)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(916,568)	0	(1,476,814)	XXX	(1,476,814)	(560,246)	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	(916,568)	0	(1,476,814)	XXX	(1,476,814)	(560,246)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFU4	11	550	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/19/2014	NYF 549300R4IG1TWPZT5U32	06/17/2014	1,956.3000	1,968.9000	825					(6,930)	(6,930)	112,546	100/124	50
NQU4	4	80	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCLQOF39	06/17/2014	3,772.4000	3,840.5000	720					(5,448)	(5,448)	40,926	100/124	20
R2U4	6	600	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/19/2014	NYF 549300R4IG1TWPZT5U32	06/17/2014	1,161.7500	1,190.3000	4,980					(17,130)	(17,130)	61,389	100/124	100
R2U4	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/19/2014	NYF 549300R4IG1TWPZT5U32	06/23/2014	1,179.0000	1,190.3000	830					(1,130)	(1,130)	10,231	100/124	100
ESU4	23	1,150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCLQOF39	06/17/2014	1,929.1000	1,952.4000	460					(26,795)	(26,795)	235,322	100/124	50
1349999. Subtotal - Short Futures - Hedging Other												7,815	0	0	0	0	(57,433)	(57,433)	460,414	XXX	XXX
1389999. Subtotal - Short Futures												7,815	0	0	0	0	(57,433)	(57,433)	460,414	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												7,815	0	0	0	0	(57,433)	(57,433)	460,414	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												7,815	0	0	0	0	(57,433)	(57,433)	460,414	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	454,614	5,800	460,414
Total Net Cash Deposits	454,614	5,800	460,414

(a)

Code	Description of Hedged Risk(s)

(b)

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

STATEMENT AS OF JUNE 30, 2014 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	460,414	(1,476,814)	460,414	7,815	(1,476,814)	7,815	460,414	460,414
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	460,414	(1,476,814)	460,414	7,815	(1,476,814)	7,815	460,414	460,414

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			15,610,212	15,610,212	07/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				15,610,212	15,610,212	XXX
9999999 - Totals				15,610,212	15,610,212	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 5,275,307 Book/Adjusted Carrying Value $ 5,275,307
2. Average balance for the year to date Fair Value $ 15,202,784 Book/Adjusted Carrying Value $ 15,202,784
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 15,000,000 NAIC 2 $ 610,212 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
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	2,300,000	2,300,000	08/01/2035
45505R-BT-1	INDIANA ST FIN AUTH ECON Adj % Due 12/1/2037 MJSD3		2AM	2,400,000	2,400,000	12/01/2037
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,325,000	2,325,000	01/01/2036
605155-AF-7	MISSION TX SOLID WASTE Adj % Due 8/1/2020 FA1		1FE	1,000,820	1,001,741	08/01/2020
708692-BG-2	PENNSYLVANIA ST ECON DEV FING Adj % Due 8/1/2045 FMAN1		1FE	1,700,085	1,700,000	08/01/2045
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	2,000,000	2,000,000	06/01/2044
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	3,315,000	3,315,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				15,040,905	15,041,741	XXX
3199999. Total - U.S. Special Revenues Bonds				15,040,905	15,041,741	XXX
0258M0-CZ-0	AMERICAN EXPRESS 5 1/8% Due 8/25/2014 FA25		1FE	1,258,903	1,259,029	08/25/2014
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJ024		1FE	3,000,000	3,000,000	07/24/2014
081437-AG-0	BEMIS COMPANY INC 5.65% Due 8/1/2014 FA1		2FE	1,255,616	1,255,075	08/01/2014
209615-CA-9	CONSOLIDATED NATURAL GAS 5% Due 12/1/2014 JD1		2FE	560,290	560,392	12/01/2014
26439V-AB-3	SPECTRA ENERGY CAPITAL 5.668% Due 8/15/2014 FA15		2FE	905,990	905,439	08/15/2014
26884A-AS-2	ERP OPERATING 5 1/4% Due 9/15/2014 MS15		2FE	403,740	403,862	09/15/2014
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	1,228,655	1,228,771	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	919,880	921,871	02/01/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	4,487,093	4,488,358	06/30/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	1,984,464	1,983,200	01/20/2015
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,520,000	3,520,000	12/01/2040
65334H-AD-4	NEXEN INC 5.2% Due 3/10/2015 MS10		1FE	793,694	793,125	03/10/2015
653522-DQ-2	NIAGRA MOHAWK 3.553% Due 10/1/2014 A01		1FE	1,541,588	1,542,070	10/01/2014
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	6,540,000	6,540,000	03/01/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				28,399,914	28,401,191	XXX
04364B-AA-5	ACER ABS 0.45% Due 3/10/2015 Mo-10		1FE	1,241,625	1,241,623	03/10/2015
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,078,500	3,078,500	02/01/2031
25456G-AA-8	DRCT 2013-2 A1 0.7% Due 9/20/2014 Mo-20		1FE	67,235	67,216	09/20/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,387,360	4,387,339	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				32,787,274	32,788,531	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				28,399,914	28,401,191	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				19,428,265	19,429,080	XXX
6599999. Total Bonds				47,828,179	47,830,271	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			5,800,934	5,800,000	02/25/2015
13606Y-3P-9	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			1,499,786	1,500,000	03/20/2015
136385-AQ-4	CANADIAN NATL RESOURCES CORP 1.45% Due 11/14/2014 MN14			2,008,298	2,006,971	11/14/2014
316175-40-5	FIDELITY INST MM FUND PRIME			14,671	14,671	08/19/2014
37790B-HK-0	GLENCORE CP 0.58% Due 8/19/2014 At Mat			3,494,136	3,494,136	08/19/2014
37790B-L3-3	GLENCORE CP 0.63% Due 11/3/2014 At Mat			1,394,593	1,394,593	11/03/2014
98417E-AD-2	XSTRATA FINANCE CANADA 2.85% Due 11/10/2014 MN10			1,257,136	1,258,658	11/10/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				15,469,553	15,469,028	XXX
000000-00-0	Huntington National Bank Money Market Account			5,817,414	5,817,414	
000000-00-0	BB&T Bank Money Market Account			5,805,447	5,805,447	
9099999. Total - Cash (Schedule E Part 1 type)				11,622,861	11,622,861	XXX
000000-00-0	AMER ELEC POWER CP 0 1/4% Due 7/21/2014 At Mat			5,798,953	5,798,953	07/21/2014
000000-00-0	AMERICAN WATER CAP CP 0.24% Due 7/8/2014 At Mat			7,199,280	7,199,280	07/08/2014
000000-00-0	CENTENNIAL ENERGY CP 0.29% Due 7/2/2014 At Mat			6,198,951	6,198,951	07/02/2014
000000-00-0	DUKE ENERGY CORP CP 0.2% Due 7/2/2014 At Mat			99,999	99,999	07/02/2014
000000-00-0	EIX CP 0.24% Due 7/7/2014 At Mat			3,599,664	3,599,664	07/07/2014
000000-00-0	MARRIOTT CP 0.255% Due 8/4/2014 At Mat			7,197,960	7,197,960	08/04/2014
000000-00-0	NEXTERA ENERGY CAP CP 0.24% Due 7/2/2014 At Mat			2,699,856	2,699,856	07/02/2014
000000-00-0	NOBLE CORP CP 0.28% Due 7/8/2014 At Mat			999,891	999,891	07/08/2014
000000-00-0	NOBLE CORP CP 0.35% Due 7/14/2014 At Mat			6,396,516	6,396,516	07/14/2014
000000-00-0	PNC BANK CP 0.31% Due 1/16/2015 At Mat			6,700,000	6,700,000	01/16/2015
000000-00-0	SEMPRA ENERGY GLOBAL CP 0.35% Due 8/12/2014 At Mat			6,692,248	6,692,248	08/12/2014
000000-00-0	SPECTRA ENERGY PARTNERS CP 0.26% Due 7/1/2014 At Mat			7,298,260	7,298,260	07/01/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				60,881,578	60,881,578	XXX
9999999 - Totals				135,802,172	135,803,739	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 17,906,683 Book/Adjusted Carrying Value $ 17,914,733
2. Average balance for the year to date Fair Value $ 129,988,676 Book/Adjusted Carrying Value $ 130,244,444

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Huntington Bank	Columbus, OH					7,718,569	7,720,473	7,722,440	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					7,702,774	7,704,919	7,707,209	XXX
Bank of New York Mellon	New York, NY					(671,475)	4,504,176	4,319,139	XXX
Fifth Third Bank	Cincinnati, OH					1,182,060	1,776,499	1,645,631	XXX
M&T Bank	Buffalo, NY					1,068,321	1,083,552	1,091,245	XXX
Goldman Sachs	New York, NY					430,769	326,000	402,983	XXX
JP Morgan/Chase	New York, NY					(7,714,742)	(8,266,333)	(11,022,824)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			249,736	249,736	249,736	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	9,966,012	15,099,022	12,115,559	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	9,966,012	15,099,022	12,115,559	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	9,966,012	15,099,022	12,115,559	XXX

STATEMENT AS OF JUNE 30, 2014 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMER ELEC POWER CP		06/25/2014	0.250	07/21/2014	5,798,953	242	0
AMERICAN WATER CAP CP		06/23/2014	0.240	07/08/2014	7,199,280	384	0
CENTENNIAL ENERGY CP		06/11/2014	0.290	07/02/2014	6,198,951	999	0
DUKE ENERGY CORP CP		06/30/2014	0.200	07/02/2014	99,999	1	0
EIX CP		06/23/2014	0.240	07/07/2014	3,599,664	192	0
MDU RESOURCES CP		06/30/2014	0.250	07/01/2014	1,999,986	14	0
MARRIOTT CP		06/25/2014	0.255	08/04/2014	7,197,960	306	0
NEXTERA ENERGY CAP CP		06/24/2014	0.240	07/02/2014	2,699,856	126	0
NOBLE CORP CP		06/24/2014	0.280	07/08/2014	999,891	54	0
NOBLE CORP CP		05/19/2014	0.350	07/14/2014	6,396,516	2,676	0
PNC BANK CP		04/22/2014	0.310	01/16/2015	6,700,000	4,041	0
PLAINS CP		06/30/2014	0.200	07/01/2014	1,999,989	11	0
SEMPRA ENERGY GLOBAL CP		04/15/2014	0.350	08/12/2014	6,692,248	5,016	0
SPECTRA ENERGY PARTNERS CP		05/29/2014	0.260	07/01/2014	7,298,260	1,740	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					64,881,553	15,802	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					64,881,553	15,802	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					64,881,553	15,802	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					64,881,553	15,802	0
8699999 - Total Cash Equivalents					64,881,553	15,802	0