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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

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

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

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

Edward Joseph Babbitt VP & Sr Counsel	Troy Dale Brodie VP	Karen Ann Chamberlain # Sr VP, Chf Information Off
Kim Rehling Chiodi Sr VP	Keith Terrill Clark, MD VP & Medical Director	Robert John DalSanto VP
James Joseph DeLuca VP	Bryan Chalmer Dunn Sr VP	Lisa Beth Fangman VP
Stephen Paul Hamilton VP	Daniel Wayne Harris # VP, Chief Actuary	Noreen Joyce Hayes Sr VP
David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard VP & Assoc Gen Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer
Stephen Gale Hussey Jr # VP	Robert Scott Kahn VP	Phillip Earl King VP & Auditor
Richard Anthony Krawczeski VP	Steven Kenneth Kreider # Sr VP, Chf Inv Off	Michael Joseph Laatsch VP
Daniel Roger Larsen # VP, Taxes	Harold Victor Lyons VP	Constance Marie Maccarone Sr VP
Jill Tripp McGruder Sr VP	Jimmy Joe Miller Sr VP	Oscar Oneal Nelson Jr # VP
Jonathan David Niemeyer Sr VP & General Counsel	Douglas Ivan Ross VP & Chf Tech Off	Mario Joseph San Marco VP
Nicholas Peter Sargen Sr VP	Luc Paul Sicotte VP	Lawrence Robert Silverstein # VP, Chief Underwriter
Denise Lynn Sparks VP	Jeffrey Laurence Stainton VP & Assoc Gen Counsel	Thomas Martin Stapleton VP
David Eugene Theurich VP	Gerald Joseph Ulland # VP	James Joseph Vance VP & Treasurer
Robert Lewis Walker Sr VP & Chf Fin Off		

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

John Finn Barrett	Donald Joseph Wuebbling	Bradley Joseph Hunkler
Chairman of Board, President & CEO	Secretary and Counsel	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	11,052,752,404	0	11,052,752,404	10,853,300,923
2. Stocks:				
2.1 Preferred stocks	2,121,638	0	2,121,638	2,121,638
2.2 Common stocks	300,742,314	48,003,397	252,738,917	245,621,150
3. Mortgage loans on real estate:				
3.1 First liens	695,464,429	0	695,464,429	720,752,455
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 101,583,998), cash equivalents ($ 192,151,962) and short-term investments ($ 43,181,191)	336,917,153	0	336,917,153	220,872,550
6. Contract loans (including $ .... premium notes)	40,937,445	0	40,937,445	41,510,867
7. Derivatives	7,722,781	0	7,722,781	39,843,325
8. Other invested assets	220,925,554	0	220,925,554	187,338,812
9. Receivables for securities	5,396,157	0	5,396,157	2,115,352
10. Securities lending reinvested collateral assets	19,038,060	0	19,038,060	17,451,647
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,682,017,935	48,003,397	12,634,014,538	12,330,928,719
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	105,432,613	0	105,432,613	103,514,489
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	956,277	0	956,277	923,497
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,396,114		19,396,114	19,452,974
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	653,210	0	653,210	802,809
16.2 Funds held by or deposited with reinsured companies	637,899,326	0	637,899,326	642,246,570
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	13,532,555	0	13,532,555	0
19. Guaranty funds receivable or on deposit	2,103,183	0	2,103,183	2,181,823
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	145,389	145,389	0	0
25. Aggregate write-ins for other than invested assets	9,065,843	0	9,065,843	8,573,671
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,471,202,445	48,148,786	13,423,053,659	13,108,624,552
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	36,620,125	0	36,620,125	38,182,690
28. Total (Lines 26 and 27)	13,507,822,570	48,148,786	13,459,673,784	13,146,807,242
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of Company Owned Life Insurance	9,065,843	0	9,065,843	8,573,671
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,065,843	0	9,065,843	8,573,671

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 10,030,835,514 less $ ...... included in Line 6.3 (including $ ...... Modco Reserve)	10,037,620,646	9,973,439,365
2.	Aggregate reserve for accident and health contracts (including $ ...... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ ...... Modco Reserve)	1,445,200,401	1,350,802,665
4.	Contract claims:		
	4.1 Life	45,092,053	47,743,765
	4.2 Accident and health		
5.	Policyholders' dividends $ ...... and coupons $ ...... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ...... Modco)		
	6.2 Dividends not yet apportioned (including $ ...... Modco)		
	6.3 Coupons and similar benefits (including $ ...... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ...... discount; including $ ...... accident and health premiums	403,005	527,396
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ...... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 196,875 assumed and $ 963,719 ceded	1,160,594	1,314,470
	9.4 Interest Maintenance Reserve	9,566,850	10,322,287
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,240,616 , accident and health $ ...... and deposit-type contract funds $	1,240,616	1,206,232
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		0
13.	Transfers to Separate Accounts due or accrued (net) (including $ (140,788) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,795,675)	(2,674,060)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,660,646	3,429,705
15.1	Current federal and foreign income taxes, including $ (21,938) on realized capital gains (losses)	13,686,356	19,328,230
15.2	Net deferred tax liability		3,552,377
16.	Unearned investment income	1,051,236	1,121,284
17.	Amounts withheld or retained by company as agent or trustee	1,091,191	54,347
18.	Amounts held for agents' account, including $ ...... agents' credit balances		
19.	Remittances and items not allocated	8,128,160	12,613,127
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	162,656,493	153,939,820
	24.02 Reinsurance in unauthorized and certified ($ ......) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ......) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	6,773,526	10,565,928
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	27,234,282	5,819,512
	24.09 Payable for securities	89,408,559	1,105,201
	24.10 Payable for securities lending	345,919,260	305,521,434
	24.11 Capital notes $ ...... and interest thereon $		
25.	Aggregate write-ins for liabilities	12,711,891	32,210,979
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,208,810,090	11,931,944,064
27.	From Separate Accounts Statement	36,620,125	38,182,690
28.	Total liabilities (Lines 26 and 27)	12,245,430,215	11,970,126,754
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	420,435,505	382,872,424
36.	Less treasury stock, at cost:		
	36.1 ...... shares common (value included in Line 29 $ ......)		
	36.2 ...... shares preferred (value included in Line 30 $ ......)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ...... in Separate Accounts Statement)	1,211,743,569	1,174,180,488
38.	Totals of Lines 29, 30 and 37	1,214,243,569	1,176,680,488
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,459,673,784	13,146,807,242
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	11,082,293	12,891,592
2502.	Counter Party Collateral - Derivative	1,207,924	18,507,924
2503.	Uncashed drafts and checks pending escheatment to the state	421,674	811,463
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)	12,711,891	32,210,979
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	474,643,274	415,444,982	935,672,443
2.	Considerations for supplementary contracts with life contingencies	1,013,905	1,422,212	2,290,470
3.	Net investment income	267,003,987	273,477,300	546,468,168
4.	Amortization of Interest Maintenance Reserve (IMR)	3,861,447	4,487,372	8,392,550
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	87,032	14,255	435,863
	8.2 Charges and fees for deposit-type contracts	1,550	1,762	3,691
	8.3 Aggregate write-ins for miscellaneous income	17,495,034	16,280,617	34,179,148
9.	Totals (Lines 1 to 8.3)	764,106,229	711,128,500	1,527,442,333
10.	Death benefits	104,439,476	94,322,262	217,785,400
11.	Matured endowments (excluding guaranteed annual pure endowments)	666,464	1,025,098	1,980,236
12.	Annuity benefits	131,726,846	135,027,776	255,867,735
13.	Disability benefits and benefits under accident and health contracts	1,370,517	1,380,783	2,773,043
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	288,128,092	284,058,925	595,599,019
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,037,281	13,636,470	10,886,762
18.	Payments on supplementary contracts with life contingencies	1,562,522	1,614,648	3,189,266
19.	Increase in aggregate reserves for life and accident and health contracts	64,181,281	18,723,232	127,673,652
20.	Totals (Lines 10 to 19)	597,112,479	549,789,194	1,215,755,113
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	24,032,350	22,653,068	49,490,038
22.	Commissions and expense allowances on reinsurance assumed	1,415,674	1,479,803	3,103,615
23.	General insurance expenses	50,432,771	36,285,021	77,516,916
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,572,014	4,490,552	7,203,683
25.	Increase in loading on deferred and uncollected premiums	(321,905)	44,797	356,162
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,046,412)	(3,322,175)	(7,104,160)
27.	Aggregate write-ins for deductions	1,912,362	1,777,406	4,121,648
28.	Totals (Lines 20 to 27)	676,109,333	613,197,666	1,350,443,015
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	87,996,896	97,930,834	176,999,318
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	87,996,896	97,930,834	176,999,318
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	28,526,593	31,659,883	66,249,358
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	59,470,303	66,270,951	110,749,960
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,203,675 (excluding taxes of $ 1,672,467 transferred to the IMR)	8,413,412	862,112	(1,905,396)
35.	Net income (Line 33 plus Line 34)	67,883,715	67,133,063	108,844,564
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,176,680,488	1,025,724,620	1,025,724,620
37.	Net income (Line 35)	67,883,715	67,133,063	108,844,564
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (13,548,458)	(18,131,219)	18,779,858	57,796,211
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,536,474	3,352,773	18,600,452
41.	Change in nonadmitted assets	(7,009,216)	(5,500,069)	(7,803,433)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(8,716,673)	(25,982,740)	(26,481,926)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	37,563,081	57,782,885	150,955,868
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,214,243,569	1,083,507,505	1,176,680,488
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed- Interest on Coinsurance funds withheld	16,995,518	15,817,120	32,500,482
08.302.	Company owned Life Insurance	491,748	454,449	1,657,354
08.303.	Miscellaneous Income	7,768	9,048	21,312
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)	17,495,034	16,280,617	34,179,148
2701.	Pension Expense	1,426,832	1,526,116	3,485,491
2702.	Securities Lending Interest Expense	485,530	251,290	635,003
2703.	Miscellaneous Expense	0	0	1,154
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,912,362	1,777,406	4,121,648
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	475,878,773	354,335,134	938,282,954
2. Net investment income	286,618,506	290,146,953	575,730,632
3. Miscellaneous income	21,930,860	657,869	26,481,801
4. Total (Lines 1 to 3)	784,428,139	645,139,956	1,540,495,387
5. Benefit and loss related payments	535,587,187	453,945,797	1,060,141,625
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,924,797)	(3,468,786)	(6,925,789)
7. Commissions, expenses paid and aggregate write-ins for deductions	83,327,049	42,130,887	148,110,059
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 6,876,142 tax on capital gains (losses)	41,044,609	(20,231,864)	10,806,320
10. Total (Lines 5 through 9)	657,034,048	472,376,034	1,212,132,215
11. Net cash from operations (Line 4 minus Line 10)	127,394,091	172,763,922	328,363,172
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,223,924,769	1,166,384,894	2,512,299,519
12.2 Stocks	9,094,039	4,915,725	16,075,506
12.3 Mortgage loans	35,898,934	57,662,435	177,898,311
12.4 Real estate	0	0	35,250,000
12.5 Other invested assets	1,811,879	2,200,225	3,024,953
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	26,239	8,286	(8,875)
12.7 Miscellaneous proceeds	90,426,944	86,987,613	1,745,418
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,361,182,804	1,318,159,178	2,746,284,832
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,433,413,603	1,401,265,892	3,178,992,747
13.2 Stocks	7,279,477	37,470,433	54,991,730
13.3 Mortgage loans	11,020,031	53,494,598	114,790,726
13.4 Real estate	0	160,494	613,283
13.5 Other invested assets	29,231,670	41,947,898	56,947,898
13.6 Miscellaneous applications	4,867,218	48,075,419	10,153,428
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,485,811,999	1,582,414,734	3,416,489,812
14. Net increase (or decrease) in contract loans and premium notes	(573,422)	(1,727,524)	(2,052,057)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(124,055,773)	(262,528,033)	(668,152,923)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	94,397,736	143,301,862	312,459,343
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	18,308,549	(63,362,189)	109,946,054
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	112,706,285	79,939,673	422,405,397
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	116,044,602	(9,824,438)	82,615,646
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	220,872,550	138,256,904	138,256,904
19.2 End of period (Line 18 plus Line 19.1)	336,917,152	128,432,466	220,872,550

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	95,768,557	112,333,553	221,444,043
3. Ordinary individual annuities	320,101,654	247,166,278	596,190,878
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	415,870,211	359,499,831	817,634,921
12. Deposit-type contracts	830,001,063	1,137,843,443	2,258,921,149
13. Total	1,245,871,274	1,497,343,274	3,076,556,070
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

		State of Domicile	2014	2013
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 67,883,715	$ 108,844,564
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 67,883,715	$ 108,844,564
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 1,214,243,569	$ 1,176,680,488
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 1,214,243,569	$ 1,176,680,488

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

C. Accounting Policy. No changes.

2. Accounting Changes and Corrections of Errors

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the 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	$ 1,482,624	$ 1,271,849	$ 210,775	$ 1,271,849	$ 839,052	6/30/2014
Total	XXX	XXX	$ 210,775	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 $9,672,159
   2. 12 months or longer $26,550,727

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $311,211,086
   2. 12 months or longer $523,721,681

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

NOTES TO FINANCIAL STATEMENTS

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	$ 345,400,531

F. Real Estate. No change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt.

B. FHLB Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
Membership Stock - Class A	$19,720,211	$19,720,211	-
Membership Stock - Class B	-	-	-
Activity Stock	$29,472,189	$29,472,189	-
Excess Stock	-	-	-
Aggregate Total	$49,192,400	$49,192,400	-
Actual or estimated Borrowing Capacity as Determined by the Insurer	$1,800,000,000	XXX	XXX

2. Prior Year-end

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

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

	Current Year Total	Not Eligible For Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
Class A	$19,720,211	$19,720,211	-	-	-	-
Class B:	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,576,548,064	$1,656,817,245	$1,447,108,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,576,548,064	$1,656,817,245	$1,447,108,000

3. Current Year Separate Account

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

NOTES TO FINANCIAL STATEMENTS

4. Prior Year-end Total General and Separate Accounts

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

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$1,681,666,924	1,733,823,450	$1,467,310,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$1,681,666,924	1,733,823,450	$1,467,310,000

3. Current Year Separate Account

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

4. Prior Year-end Total General and Separate Accounts

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

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	-	-	-	XXXXXX
Funding Agreements	$1,447,108,000	$1,447,108,000	-	$1,395,283,659
Other	-	-	-	XXXXXX
Aggregate Total	$1,447,108,000	$1,447,108,000	-	$1,395,283,659

2. Prior Year-end

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

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
Debt	-	-	-
Funding Agreements	$1,467,310,000	$1,467,310,000	-
Other	-	-	-
Aggregate Total	$1,467,310,000	$1,467,310,000	-

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

The Company is currently being audited on behalf of multiple state treasurers and controllers concerning the identification, reporting and escheatment of unclaimed insurance policy benefits and other allegedly abandoned funds. The audits focus on identifying unreported death claims, matured annuities and retained asset accounts, and the use of the Social Security Death Master File to identify deceased insurance policy, annuity contract, and retained asset account holders. The Company has reached an agreement with numerous states regarding this audit activity that will result in outreach and payments to beneficiaries, escheatment of funds deemed abandoned under state laws, and accelerated escheatment of funds deemed abandoned pursuant to agreements with regulators. As of December 31, 2013, the Company has recorded a liability of $26 million for estimated losses as a result of these audits.

15. Leases. No change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2014

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	-	-	-
RMBS	-	1,431,069	-	1,431,069
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 1,431,069	$ -	$ 1,431,069
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 202,546,521	$ -	$ -	$ 202,546,521
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 202,546,521	$ -	$ -	$ 202,546,521
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	4,750,487	-	4,750,487
Foreign exchange contracts	-	-	-	-
Credit default swaps	-	-	2,972,294	2,972,294
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ 4,750,487	$ 2,972,294	$ 7,722,781
Separate account assets*	$ 30,427,217	$ -	$ -	$ 30,427,217
Total assets at fair value	$ 232,973,738	$ 6,181,556	$ 2,972,294	$ 242,127,588

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (26,321,571)	$ -	$ (26,321,571)
Options, written	-	(912,712)	-	(912,712)
Total derivative liabilities	$ -	$ (27,234,283)	$ -	$ (27,234,283)
Total liabilities at fair value	$ -	$ (27,234,283)	$ -	$ (27,234,283)

* 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.

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Three months ended at 6/30/2014

	Balance at 03/31/2014	Transfers in Level 3	Transfers out of Level 3	Total Gains (Losses) Included in Net income	Total Gains (Losses) Included in Surplus	Net Purchases, Issuances, Sales, & Settlements	Balance at 06/30/2014
Derivative assets	$ 3,247,424	$ -	$ -	$ -	$ (79,727)	$ (195,403)	$ 2,972,294
Total	$ 3,247,424	$ -	$ -	$ -	$ (79,727)	$ (195,403)	$ 2,972,294

Three months ended at 3/31/2014

	Balance at 01/01/2014	Transfers in Level 3	Transfers out of Level 3	Total Gains (Losses) Included in Net income	Total Gains (Losses) Included in Surplus	Net Purchases, Issuances, Sales, & Settlements	Balance at 03/31/2014
Derivative assets	$ 3,590,490	$ -	$ -	$ -	$ (148,514)	$ (194,522)	$ 3,247,424
Total	$ 3,590,490	$ -	$ -	$ -	$ (148,514)	$ (194,522)	$ 3,247,424

Gross Purchases, Issuances, Sales, and Settlements

Three months ended at 6/30/2014

	Purchases	Issuances	Sales	Settlements	Net Purchases, Issuances, Sales, & Settlements
Derivative assets	$ -	$ -	$ -	$ (195,403)	$ (195,403)
Total	$ -	$ -	$ -	$ (195,403)	$ (195,403)

Three months ended at 3/31/2014

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

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

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

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

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

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

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

B. Not applicable.

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	$ 11,678,059,178	$11,052,752,404	$ 18,757,341	$ 11,188,227,018	$ 471,074,819	$ -
Common stocks:						
Unaffiliated**	251,738,921	251,738,921	251,738,921	-	-	-
Preferred stock	2,537,500	2,121,638	-	-	2,537,500	-
Mortgage loans	748,556,340	695,464,429	-	-	748,556,340	-
Cash, cash equivalents and short-term investments	336,918,594	336,917,151	336,918,594	-	-	-
Other invested assets, surplus notes	15,764,812	13,624,170	-	15,764,812	-	-
Securities lending reinvested collateral assets	19,038,060	19,038,060	19,038,060	-	-	-
Derivative assets	7,722,781	7,722,781	-	4,750,487	2,972,294	-
Separate acct. assets	36,888,076	36,620,125	32,675,964	4,212,112	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (9,808,945,711)	$ (9,367,060,000)	$ -	$ -	$ (9,808,945,711)	$ -
Derivative liabilities	(30,708,867)	(27,234,283)	-	(27,234,283)	(3,474,584)	-
Securities lending liability	(345,919,260)	(345,919,260)	-	(345,919,260)	-	-
Separate acct. liabilities*	(3,700,416)	(3,538,000)	-	-	(3,700,416)	-

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

NOTES TO FINANCIAL STATEMENTS

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not Applicable.

21. Other Items.

H. Offsetting and Netting Assets and Liabilities

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

	6/30/2014	12/31/2013
Derivative Assets		
Gross amount of recognized assets	$ 7,722,783	$ 39,843,328
Gross amounts offset	-	-
Net amount of assets	$ 7,722,783	$ 39,843,328
Derivative Liabilities		
Gross amount of recognized liabilities	$ (27,234,283)	$ (5,819,511)
Gross amounts offset	-	-
Net amount of liabilities	$ (27,234,283)	$ (5,819,511)

22. Events Subsequent. No change.

23. Reinsurance. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

31. Reserves for Life Contracts and Annuity Contracts. No change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No change.

33. Premiums and Annuity Considerations Deferred and Uncollected. No change.

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/02/2013

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 53,101,528

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 41,973,192	$ 49,003,393
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 153,807,468	$ 175,834,334
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 195,780,660	$ 224,837,727
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 345,400,531

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 345,404,903

16.3 Total payable for securities lending reported on the liability page. $ 345,919,260

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINCINNATI OH 45202

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 679,349,995
	1.14 Total Mortgages in Good Standing	$ 679,349,995
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 16,114,434
	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)	$ 695,464,429
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

			Direct Business Only					
		1	Life Contracts 2	3	4	5	6	7
	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	248,875	4,221,444			4,470,319	
2.	Alaska AK	N	20,360	880			21,240	
3.	Arizona AZ	L	805,876	1,326,894			2,132,770	50,000
4.	Arkansas AR	L	92,926	5,061,469			5,154,395	
5.	California CA	L	2,929,997	5,504,578			8,434,575	
6.	Colorado CO	L	308,077	3,679,745			3,987,822	
7.	Connecticut CT	L	328,446	6,364,315			6,692,761	
8.	Delaware DE	L	148,672	1,698,885			1,847,557	
9.	District of Columbia DC	L	70,224	233,002			303,226	
10.	Florida FL	L	4,826,231	16,818,464			21,644,695	
11.	Georgia GA	L	801,665	1,473,028			2,274,693	
12.	Hawaii HI	L	122,014	10,580,675			10,702,689	
13.	Idaho ID	L	21,536	39,982			61,518	
14.	Illinois IL	L	6,354,207	28,284,342			34,638,549	
15.	Indiana IN	L	7,794,214	20,247,177			28,041,391	115,000
16.	Iowa IA	L	187,613	9,034,131			9,221,744	
17.	Kansas KS	L	338,741	2,975,831			3,314,572	
18.	Kentucky KY	L	3,781,956	4,402,876			8,184,832	271,804
19.	Louisiana LA	L	2,537,251	16,118,540			18,655,791	
20.	Maine ME	N	6,993	600			7,593	
21.	Maryland MD	L	1,379,905	3,956,009			5,335,914	
22.	Massachusetts MA	L	30,722	5,840			36,562	
23.	Michigan MI	L	4,410,573	25,682,796			30,093,369	25,038
24.	Minnesota MN	L	1,085,778	1,760,163			2,845,941	
25.	Mississippi MS	L	244,730	10,850,630			11,095,360	
26.	Missouri MO	L	1,861,242	18,849,223			20,710,465	80,464
27.	Montana MT	L	15,746	957,583			973,329	
28.	Nebraska NE	L	42,128	201,538			243,666	
29.	Nevada NV	L	118,854	170,983			289,837	
30.	New Hampshire NH	N	5,366	150			5,516	
31.	New Jersey NJ	L	654,754	554,501			1,209,255	
32.	New Mexico NM	L	131,077	4,805,572			4,936,649	
33.	New York NY	N	60,417	37,877			98,294	
34.	North Carolina NC	L	7,829,163	7,473,987			15,303,150	
35.	North Dakota ND	L	9,902	60,000			69,902	
36.	Ohio OH	L	28,169,827	27,492,462			55,662,289	829,038,718
37.	Oklahoma OK	L	139,737	11,016,676			11,156,413	
38.	Oregon OR	L	90,233	1,421,362			1,511,595	
39.	Pennsylvania PA	L	7,609,662	13,373,455			20,983,117	77,421
40.	Rhode Island RI	N	5,611	480			6,091	
41.	South Carolina SC	L	985,444	5,563,302			6,548,746	
42.	South Dakota SD	L	13,200	163,743			176,943	
43.	Tennessee TN	L	1,084,749	1,458,856			2,543,605	
44.	Texas TX	L	2,797,024	25,800,274			28,597,298	342,618
45.	Utah UT	L	44,407	75,000			119,407	
46.	Vermont VT	L	3,505				3,505	
47.	Virginia VA	L	495,043	2,876,033			3,371,076	
48.	Washington WA	L	165,172	300			165,472	
49.	West Virginia WV	L	1,711,057	3,057,242			4,768,299	
50.	Wisconsin WI	L	1,301,055	12,535,535			13,836,590	
51.	Wyoming WY	L	113,738				113,738	
52.	American Samoa AS	N					0	
53.	Guam GU	L	5,375	1,833,224			1,838,599	
54.	Puerto Rico PR	N	3,415				3,415	
55.	U.S. Virgin Islands VI	N	272				272	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	27,943	0	0	0	27,943	0
59.	Subtotal	(a) 47	94,372,700	320,101,654	0	0	414,474,354	830,001,063
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	1,395,857				1,395,857	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	95,768,557	320,101,654	0	0	415,870,211	830,001,063
96.	Plus Reinsurance Assumed	XXX	67,861,505	(1,783,121)			66,078,384	
97	Totals (All Business)	XXX	163,630,062	318,318,533	0	0	481,948,595	830,001,063
98.	Less Reinsurance Ceded	XXX	7,183,005	1,133			7,184,138	
99.	Totals (All Business) less Reinsurance Ceded	XXX	156,447,057	318,317,400	0	0	474,764,457	830,001,063
	DETAILS OF WRITE-INS							
58001.	Other Foreign	XXX	27,943				27,943	
58002.		XXX					0	
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	27,943	0	0	0	27,943	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.530	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.560	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 9 2 6 2 2 2 0 1 4 4 9 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 2 6 2 2 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] — 9 2 6 2 2 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] — 9 2 6 2 2 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] — 9 2 6 2 2 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] — 9 2 6 2 2 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] — 9 2 6 2 2 2 0 1 4 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

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	720,752,455	783,939,708
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		106,440,548
	2.2 Additional investment made after acquisition	11,020,031	8,350,178
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	(400,000)	0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	35,898,934	177,898,311
8.	Deduct amortization of premium and mortgage interest points and commitment fees	9,123	79,668
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	695,464,429	720,752,455
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	695,464,429	720,752,455
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	695,464,429	720,752,455

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	187,338,812	133,473,740
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		40,000,000
	2.2 Additional investment made after acquisition	29,231,670	16,947,898
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	6,172,113	(47,996)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,811,879	3,024,953
8.	Deduct amortization of premium and depreciation	5,163	9,877
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	220,925,554	187,338,812
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	220,925,554	187,338,812

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,142,019,657	10,419,333,212
2.	Cost of bonds and stocks acquired	1,440,693,077	3,233,984,477
3.	Accrual of discount	3,910,559	14,647,726
4.	Unrealized valuation increase (decrease)	12,805,139	55,249,105
5.	Total gain (loss) on disposals	13,063,539	8,395,409
6.	Deduct consideration for bonds and stocks disposed of	1,233,018,812	2,528,375,025
7.	Deduct amortization of premium	23,646,043	42,638,161
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	210,775	18,577,086
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,355,616,341	11,142,019,657
11.	Deduct total nonadmitted amounts	48,003,397	40,975,962
12.	Statement value at end of current period (Line 10 minus Line 11)	11,307,612,944	11,101,043,695

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,309,183,073	1,086,878,071	1,183,336,576	199,636,196	7,309,183,073	7,412,360,764		7,267,859,604
2. NAIC 2 (a)	2,768,399,034	2,801,861,231	2,551,001,946	(211,327,055)	2,768,399,034	2,807,931,264		2,686,067,580
3. NAIC 3 (a)	499,111,749	22,286,653	36,636,266	11,380,192	499,111,749	496,142,328		509,783,353
4. NAIC 4 (a)	511,331,760	44,533,154	38,945,735	(20,414,343)	511,331,760	496,504,836		506,975,930
5. NAIC 5 (a)	71,659,114		8,492,615	2,317,781	71,659,114	65,484,280		82,461,557
6. NAIC 6 (a)	3,772,869		2,335,469	8,224,682	3,772,869	9,662,082		3,489,021
7. Total Bonds	11,163,457,599	3,955,559,109	3,820,748,607	(10,182,547)	11,163,457,599	11,288,085,554	0	11,056,637,045
PREFERRED STOCK								
8. NAIC 1	0				0	0		0
9. NAIC 2	0				0	0		0
10. NAIC 3	2,121,638				2,121,638	2,121,638		2,121,638
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	2,121,638	0	0	0	2,121,638	2,121,638	0	2,121,638
15. Total Bonds and Preferred Stock	11,165,579,237	3,955,559,109	3,820,748,607	(10,182,547)	11,165,579,237	11,290,207,192	0	11,058,758,683

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 220,737,474 ; NAIC 2 $ 14,595,680 ; 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	43,181,191	XXX	43,192,054	2,831	1,276

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	166,139,894	137,475,705
2. Cost of short-term investments acquired	954,067,869	2,102,812,877
3. Accrual of discount	45	36
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	1,376	2,443
6. Deduct consideration received on disposals	1,076,914,869	2,073,852,984
7. Deduct amortization of premium	113,124	298,183
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,181,191	166,139,894
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	43,181,191	166,139,894

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	34,023,817
2.	Cost Paid/(Consideration Received) on additions	1,161,300
3.	Unrealized Valuation increase/(decrease)	(52,524,411)
4.	Total gain (loss) on termination recognized	5,522,625
5.	Considerations received/(paid) on terminations	7,304,875
6.	Amortization	(389,953)
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)	(19,511,497)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(19,511,497)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1FE	8,000,000	9,963,118	10,801,336	05/17/2007	06/20/2017	Deutsche Bank	26,176	26,176	20047E-AE-2	COMM 2006-C8 A4	1FM	9,936,942	10,775,160
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,638,337	27,506,158	06/22/2011	09/20/2016	Bank of America	537,758	537,758	3137A7-JU-5	FHMS K701 A2	1FE	25,100,579	26,968,400
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,375,465	11,252,133	06/07/2011	09/20/2016	Deutsche Bank	208,173	208,173	31398J-ZS-5	FHR K004 A2	1FE	10,167,292	11,043,960
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,464,887	17,014,575	06/07/2011	09/20/2016	Deutsche Bank	332,925	332,925	31398W-D3-5	FHR K005 A2	1FE	15,131,962	16,681,650
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,674,091	27,009,749	06/22/2011	09/20/2016	Deutsche Bank	554,874	554,874	3137AB-FV-8	FHLMC SERICL	1FE	25,119,217	26,454,875
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,203,590	5,647,267	08/30/2011	09/20/2016	Deutsche Bank	105,032	105,032	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,098,558	5,542,235
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,100,852	4,119,194	08/30/2011	09/20/2016	Deutsche Bank	84,026	84,026	396789-JU-4	GCCFC 2005-GG3 A4	1FM	4,016,826	4,035,168
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,284,318	11,936,941	08/30/2011	09/20/2016	Deutsche Bank	231,071	231,071	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,053,247	11,705,870
244199C*4	Deere & Co 244199BC8	1FE	18,000,000	18,663,951	18,991,164	08/08/2011	09/20/2016	Morgan Stanley	391,292	391,292	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,272,659	18,599,872
244199C*4	Deere & Co 244199BC8	1FE	2,000,000	2,062,487	2,141,431	08/08/2011	09/20/2016	Morgan Stanley	43,477	43,477	46640U-AC-6	JPMBB 2013-C17 A3	1FE	2,019,010	2,097,954
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,072,981	10,920,077	08/10/2011	09/20/2014	Morgan Stanley	22,267	22,267	233050-AB-9	DBUBS 2011-LC1A A2	1FM	10,050,714	10,897,810
30231GA*3	3M 604059AE5	1FE	7,000,000	8,015,228	8,560,503	08/30/2011	09/20/2016	Morgan Stanley	152,329	152,329	12622D-AB-0	COMM 2010-C1 A2	1FM	7,862,899	8,408,174
30231GA*3	3M 604059AE5	1FE	12,000,000	12,319,223	13,031,175	08/30/2011	09/20/2016	Morgan Stanley	261,135	261,135	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,058,088	12,770,040
30231GA*3	3M 604059AE5	1FE	1,000,000	1,023,404	1,092,866	08/30/2011	09/20/2016	Morgan Stanley	21,761	21,761	12622D-AB-0	COMM 2010-C1 A2	1FM	1,001,643	1,071,105
9999999 - Totals				159,861,931	170,024,570	XXX	XXX	XXX	2,972,296	2,972,296	XXX	XXX	XXX	156,889,635	167,052,274

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	14	160,640,122	14	160,217,790					14	160,640,122
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	422,332	XXX	355,859	XXX		XXX		XXX	778,191
7. Ending Inventory	14	160,217,790	14	159,861,931	0	0	0	0	14	159,861,931

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	(19,511,500)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(19,511,500)
4.	Part D, Section 1, Column 5	7,722,783	
5.	Part D, Section 1, Column 6	(27,234,283)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(22,986,084)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(22,986,084)
10.	Part D, Section 1, Column 8	7,722,783	
11.	Part D, Section 1, Column 9	(30,708,867)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	165,323,203	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	165,323,203	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	37,196,229	0
2.	Cost of cash equivalents acquired	4,834,725,094	7,444,778,478
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	24,863	9,762
6.	Deduct consideration received on disposals	4,679,794,223	7,407,567,909
7.	Deduct amortization of premium		24,102
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	192,151,963	37,196,229
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	192,151,963	37,196,229

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001174	Norcross	GA		12/20/2012	4.500	0	5,670,000	53,000,000
0001179	Houston	TX		10/10/2013	5.000	0	2,253,643	240,548
0599999. Mortgages in good standing - Commercial mortgages-all other						0	7,923,643	53,240,548
0899999. Total Mortgages in good standing						0	7,923,643	53,240,548
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	7,923,643	53,240,548

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001071	Cincinnati	OH		04/27/1994	05/01/2014	1,308,645	0	0	0	0	0	0	1,291,422	1,291,422	0	0	0
0001122	Henderson	NV		03/03/2004	06/10/2014	2,615,823	0	0	0	0	0	0	2,599,737	2,599,737	0	0	0
0001123	Henderson	NV		03/03/2004	06/10/2014	2,615,823	0	0	0	0	0	0	2,599,737	2,599,737	0	0	0
0001127	Seattle	WA		10/01/2004	04/24/2014	433,790	0	0	0	0	0	0	266,106	266,106	0	0	0
0001136	Carmel	IN		04/05/2007	04/22/2014	21,098,917	0	0	0	0	0	0	20,747,715	20,747,715	0	0	0
0199999. Mortgages closed by repayment						28,072,998	0	0	0	0	0	0	27,504,717	27,504,717	0	0	0
0001071	Cincinnati	OH		04/27/1994		1,308,645	0	0	0	0	0	0	0	4,345	0	0	0
0001094	Fremont	CA		08/17/2001		6,306,167	0	0	0	0	0	0	0	167,561	0	0	0
0001101	Pittsburgh	PA		05/10/2002		14,765,932	0	0	0	0	0	0	0	119,189	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,464,426	0	0	0	0	0	0	0	36,594	0	0	0
0001103	Plano	TX		07/09/2002		9,296,169	0	0	0	0	0	0	0	82,803	0	0	0
0001104	Plantation	FL		07/19/2002		4,782,755	0	0	0	0	0	0	0	42,601	0	0	0
0001106	Germantown	TN		09/06/2002		8,773,776	0	0	0	0	0	0	0	62,459	0	0	0
0001108	Kissimmee	FL		10/28/2002		4,073,541	0	0	0	0	0	0	0	77,624	0	0	0
0001110	Cincinnati	OH		12/19/2002		571,353	0	0	0	0	0	0	0	70,362	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,177,134	0	0	0	0	0	0	0	36,127	0	0	0
0001113	Cincinnati	OH		12/19/2002		119,468	0	0	0	0	0	0	0	44,926	0	0	0
0001114	Cincinnati	OH		12/19/2002		69,207	0	0	0	0	0	0	0	26,039	0	0	0
0001115	Las Vegas	NV		04/04/2003		8,082,164	0	0	0	0	0	0	0	81,430	0	0	0
0001119	Las Cruces	NM		08/01/2003		9,626,656	0	0	0	0	0	0	0	54,339	0	0	0
0001122	Henderson	NV		03/03/2004		2,615,823	0	0	0	0	0	0	0	6,477	0	0	0
0001123	Henderson	NV		03/03/2004		2,615,823	0	0	0	0	0	0	0	6,477	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,802,490	0	0	0	0	0	0	0	479,862	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001126	Austin	TX		09/24/2004		9,323,032	0	0	0	0	0	0	0	43,871	0	0	0
0001127	Seattle	WA		10/01/2004		433,790	0	0	0	0	0	0	0	42,354	0	0	0
0001131	Austin	TX		10/25/2005		2,157,415	0	0	0	0	0	0	0	25,667	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,315,551	0	0	0	0	0	0	0	29,701	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,031,295	0	0	0	0	0	0	0	11,464	0	0	0
0001135	Bloomington	IN		03/22/2007		39,192,052	0	0	0	0	0	0	0	179,102	0	0	0
0001136	Carmel	IN		04/05/2007		21,098,917	0	0	0	0	0	0	0	38,532	0	0	0
0001141	San Antonio	TX		04/09/2008		33,178,123	0	0	0	0	0	0	0	128,003	0	0	0
0001144	Owasso	OK		09/23/2008		8,029,512	0	0	0	0	0	0	0	46,497	0	0	0
0001149	Raleigh	NC		08/06/2009		26,011,899	0	0	0	0	0	0	0	86,003	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,653,590	0	0	0	0	0	0	0	64,000	0	0	0
0001151	Lorton	VA		09/28/2009		23,092,355	0	0	0	0	0	0	0	287,114	0	0	0
0001152	Aurora	CO		09/29/2009		11,648,498	0	0	0	0	0	0	0	57,898	0	0	0
0001155	Melbourne	FL		07/08/2010		17,992,637	0	0	0	0	0	0	0	334,238	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,845,774	0	0	0	0	0	0	0	30,030	0	0	0
0001157	Auburn	AL		10/27/2010		8,411,483	0	0	0	0	0	0	0	32,918	0	0	0
0001158	Orlando	FL		01/31/2011		7,929,834	0	0	0	0	0	0	0	66,034	0	0	0
0001160	West Valley	UT		04/28/2011		33,781,871	0	0	0	0	0	0	0	129,592	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,448,894	0	0	0	0	0	0	0	65,340	0	0	0
0001164	Port Orange	FL		10/27/2011		25,595,607	0	0	0	0	0	0	0	90,125	0	0	0
0001166	Puyallup	WA		02/24/2012		18,962,695	0	0	0	0	0	0	0	158,160	0	0	0
0001167	Chatsworth	CA		02/28/2012		1,105,291	0	0	0	0	0	0	0	111,289	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,438,715	0	0	0	0	0	0	0	17,752	0	0	0
0001171	McCalla	AL		05/01/2012		28,098,911	0	0	0	0	0	0	0	117,101	0	0	0
0001172	Humble	TX		09/24/2012		15,600,000	0	0	0	0	0	0	0	43,061	0	0	0
0001173	American Canyon	CA		11/14/2012		38,985,294	0	0	0	0	0	0	0	226,257	0	0	0
0001174	Norcross	GA		12/20/2012		30,826,502	0	0	0	0	0	0	0	148,208	0	0	0
0001176	National City	CA		02/27/2013		10,627,889	0	0	0	0	0	0	0	59,444	0	0	0
0001177	South Attleboro	MA		07/22/2013		49,123,857	0	0	0	0	0	0	0	211,864	0	0	0
0001178	Lorton	VA		09/18/2013		7,500,000	0	0	0	0	0	0	0	40,254	0	0	0
0299999. Mortgages with partial repayments						600,892,812	0	0	0	0	0	0	0	4,321,088	0	0	0
0599999 - Totals						628,965,810	0	0	0	0	0	0	27,504,717	31,825,805	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
34920*-10-6	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/30/2000			28,000,000			25.180
1499999. Joint Venture Interests - Fixed Income - Affiliated								0	28,000,000	0	0	XXX
4499999. Total - Unaffiliated								0	0	0	0	XXX
4599999. Total - Affiliated								0	28,000,000	0	0	XXX
4699999 - Totals								0	28,000,000	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	BOSTON CAP. AFFORD. HOUS. MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/26/2006	06/15/2014	9,747,498					0		38,620	38,620			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							9,747,498	0	0	0	0	0	0	38,620	38,620	0	0	0	0
	ASIA PACIFIC GROWTH FUND II LP	SAN FRANCISCO	CA	ASIA PACIFIC GROWTH FUND II LP	07/03/1996	06/27/2014	29,141					0		29,141	29,141			0	
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	05/30/2014	5,455					0		5,455	5,455			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							34,596	0	0	0	0	0	0	34,596	34,596	0	0	0	0
4499999. Total - Unaffiliated							34,596	0	0	0	0	0	0	34,596	34,596	0	0	0	0
4599999. Total - Affiliated							9,747,498	0	0	0	0	0	0	38,620	38,620	0	0	0	0
4699999 - Totals							9,782,094	0	0	0	0	0	0	73,216	73,216	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/01/2014	Interest Capitalization		16,802	16,802	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		05/01/2014	Interest Capitalization		174,673	174,673	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2014	Interest Capitalization		36,196	36,196	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2014	Interest Capitalization		170,567	170,567	0	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		06/01/2014	Interest Capitalization		137,022	137,022	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		06/01/2014	Interest Capitalization		219,882	219,882	0	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2014	Interest Capitalization		116,411	116,411	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2014	Interest Capitalization		24,683	24,683	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2014	Interest Capitalization		84,794	84,794	0	1
0599999. Subtotal - Bonds - U.S. Governments						981,030	981,030	0	XXX
748149-AG-6	PROVINCE OF QUEBEC 2.625% 02/13/23	A	04/11/2014	SOCIETE GENERALE		4,796,000	5,000,000	22,969	1FE
831594-AF-3	REPUBLIC OF SLOVENIA 4.125% 02/18/19	F	05/22/2014	MORGAN STANLEY FIXED INC		11,440,000	11,000,000	126,042	2FE
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	F	05/22/2014	MORGAN STANLEY FIXED INC		4,230,000	4,000,000	58,333	2FE
1099999. Subtotal - Bonds - All Other Governments						20,466,000	20,000,000	207,344	XXX
270777-AC-9	EAST Baton Rouge VRDN 0.030% 08/01/35		05/23/2014	MERRILL LYNCH-NY--FX INC		6,300,000	6,300,000	223	1FE
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2014	Interest Capitalization		11,195	11,195	0	1
3137B3-KM-9	FHR 4223 CL 3.000% 07/15/43		06/04/2014	ROBERT W. BAIRD		3,750,000	4,000,000	2,667	1
3137B9-CT-0	FHR 4318 LM 3.500% 06/15/38		05/30/2014	KGS-ALPHA CAPITAL MARKETS		1,958,255	1,926,202	562	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		04/11/2014	R W PRESSPRICH & CO INC		17,665,483	16,824,270	20,563	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		04/11/2014	R W PRESSPRICH & CO INC		28,321	26,972	33	1FE
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2014	Interest Capitalization		47,823	47,823	0	1
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		04/24/2014	RBC/DAIN		3,000,000	3,000,000	0	1FE
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2014	Interest Capitalization		49,097	49,097	0	1
38378N-XX-6	GNR 2014-24 KC 3.750% 09/16/42		04/15/2014	KGS-ALPHA CAPITAL MARKETS		1,995,625	2,000,000	4,167	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2014	Interest Capitalization		10,251	10,251	0	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		05/30/2014	J P MORGAN SEC FIXED INC		5,120,000	5,120,000	0	2AM
49130T-SQ-0	KY ST HSG CORP HSG REV 3.948% 07/01/29		05/30/2014	CITIGROUP GLOBAL MKTS		1,915,000	1,915,000	0	1FE
49130T-SR-8	KY ST HSG CORP HSG REV 4.296% 01/01/34		05/30/2014	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	0	1FE
592643-AA-8	MET WASHINGTON DC ARPTS AUTH DULL 7.462% 10/01/46		05/16/2014	MERRILL LYNCH-NY--FX INC		8,013,300	6,000,000	62,183	6AM
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		04/30/2014	MERRILL LYNCH-NY--FX INC		5,600,000	5,600,000	0	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		06/25/2014	SUNTRUST		4,500,000	4,500,000	50	2AM
3199999. Subtotal - Bonds - U.S. Special Revenues						62,964,350	60,330,810	90,448	XXX
00101J-AF-3	ADT CORP/THE-WHEN ISSUE 3.500% 07/15/22		05/27/2014	NOMURA SECURITIES INTERNATIONA		2,767,500	3,000,000	39,375	3FE
03064F-AW-3	AMCAR 2010-4 D 4.200% 11/08/16		04/24/2014	DEUTSCHE BANK		256,543	250,000	613	1FE
03064N-AF-3	AMCAR 2011-2 C 3.190% 10/12/16		05/05/2014	J P MORGAN SEC FIXED INC		151,875	150,000	0	1FE
031162-BS-8	AMGEN INC 0.615% 05/22/17		05/19/2014	BARCLAYS		200,000	200,000	0	2FE
05279#-AJ-8	AUTOLIV ASP, INC PP Series E 4.440% 04/23/29		04/16/2014	PRIVATE PLACEMENT		3,000,000	3,000,000	0	1
05363U-AC-7	AVERY SER 20141A CL A 1.755% 04/25/26	E	04/01/2014	MORGAN STANLEY FIXED INC		13,000,000	13,000,000	0	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2014	Interest Capitalization		26,829	26,829	0	3FM
06050W-BU-8	BANK OF AMERICA CORP 5.450% 09/15/16		04/25/2014	BANK of AMERICA SEC		109,156	100,000	681	1FE
06846N-AC-8	BILL BARRETT CORP 7.625% 10/01/19		04/08/2014	BANK of AMERICA SEC		2,383,233	2,194,000	4,647	4FE
07325N-AC-6	BAYV 2004-D M1 0.786% 08/28/44		06/20/2014	PIERPONT SECURITIES		410,413	410,157	249	1FE
096630-AC-2	BOARDWALK PIPELINES LLC 3.375% 02/01/23		04/24/2014	Various		5,220,022	5,800,000	47,569	2FE
3137BC-6T-0	FHR 5693 AV 3.500% 05/15/34		06/24/2014	AMHERST SECURITIES GROUP		3,969,219	4,000,000	11,667	1FE
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		05/21/2014	DEUTSCHE BANK		9,784,885	9,500,000	2,666	1FE
12592A-AA-4	COMM 2014-SAVA A 1.306% 06/15/34		06/26/2014	DEUTSCHE BANK		10,307,000	10,307,000	0	1FE
12592A-AD-8	COMM 2014-SAVA B 1.906% 06/15/34		06/26/2014	DEUTSCHE BANK		20,000,000	20,000,000	0	1FE
12592A-AE-6	COMM 2014-SAVA C 2.556% 06/15/34		06/26/2014	DEUTSCHE BANK		4,000,000	4,000,000	0	1FE
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		04/04/2014	Cantor Fitzgerald Fixed		4,841,016	5,000,000	2,777	1FM
14170T-AF-8	CAREFUSION CORP 5.125% 08/01/14		06/30/2014	KGS-ALPHA CAPITAL MARKETS		250,903	250,000	5,410	2FE
14313E-AE-2	CARMX 2010-2 B 3.960% 06/15/16		04/24/2014	WELLS FARGO		307,192	305,000	470	1FE
14366U-AD-4	CNART 2012-1A D 6.900% 11/15/16		04/11/2014	WELLS FARGO		2,026,875	2,000,000	383	4AM
149123-CC-3	CATERPILLAR INC 3.400% 05/15/24		05/05/2014	BARCLAYS		1,999,660	2,000,000	0	1FE
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		05/05/2014	BANK of AMERICA SEC		1,985,960	2,000,000	0	1FE
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		05/15/2014	FTN FINANCIAL SECURITIES		1,646,042	1,700,000	2,647	1FE
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		06/20/2014	Various		6,015,000	6,000,000	0	4FE
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		04/10/2014	Various		7,920,810	8,000,000	113,511	1FE
22545R-AB-2	CSMC 2006-TF2A A2 0.326% 10/15/21		05/27/2014	KGS-ALPHA CAPITAL MARKETS		199,716	200,342	27	1FE
22545R-CT-1	CSMC 2006-TF2A SVE 0.706% 10/15/21		05/30/2014	KGS-ALPHA CAPITAL MARKETS		597,750	599,000	178	1FE
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		04/30/2014	MIZUHO SECURITIES USA INC		615,204	600,000	1,071	1FE
23311R-AE-6	DCP MIDSTREAM LLC 4.750% 09/30/21		06/27/2014	KEY BANC-MCDONALD		644,624	610,000	7,405	2FE
23339X-AA-9	DTAOT 2013-2A A 0.810% 09/15/16		04/24/2014	DEUTSCHE BANK		334,861	334,586	105	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
24422E-SP-5	JOHN DEERE CAPITAL 3.350% 06/12/24		06/09/2014	HONG KONG SHANGHAI BK		2,997,720	3,000,000	0	1FE
247916-AD-1	DENBURY RESOURCES INC 5.500% 05/01/22		04/16/2014	WELLS FARGO		5,000,000	5,000,000	0	4FE
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		05/20/2014	CITIGROUP GLOBAL MKTS		199,992	200,000	0	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		04/01/2014	Interest Capitalization		44,243	44,243	0	1FM
345397-WH-2	FORD MOTOR CREDIT 1.485% 05/09/16		05/22/2014	J P MORGAN SEC FIXED INC		223,604	220,000	171	2FE
35671D-AU-9	FREEPORT-MC C&G 3.550% 03/01/22		06/04/2014	MESIROW FINANCIAL		4,873,900	5,000,000	48,319	2FE
35671D-AZ-8	FREEPORT-MC C&G 3.875% 03/15/23		06/27/2014	BARCLAYS		2,001,960	2,000,000	23,035	2FE
378272-AB-4	GLENCORE FUNDING LLC 1.700% 05/27/16		04/23/2014	CITIGROUP GLOBAL MKTS		503,575	500,000	3,565	2FE
38141E-C2-3	GOLDMAN SACHS GROUP 3.850% 07/08/24		06/30/2014	GOLDMAN SACHS		3,994,720	4,000,000	0	2FE
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		06/26/2014	HONG KONG SHANGHAI BK		10,752,438	10,300,000	0	1FE
40434C-AD-7	HSBC USA INC 3.500% 06/23/24		06/16/2014	HONG KONG SHANGHAI BK		5,974,440	6,000,000	0	1FE
41608P-AC-8	HART FAMILY HLDGS VRDN 0.130% 12/01/32		06/13/2014	STERN		2,000,000	2,000,000	78	1FE
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		04/23/2014	BARCLAYS		5,083,300	5,000,000	27,708	1FE
46641K-AG-8	JPMCC 2014-FBLU B 1.656% 12/15/28		05/19/2014	J P MORGAN SEC FIXED INC		200,438	200,000	64	1FE
49446R-AK-5	KIMCO REALTY CORP 3.125% 06/01/23		05/09/2014	US BANCORP		9,547,100	10,000,000	141,493	2FE
50185V-AA-1	LCCM 2014-909 A 3.388% 05/15/31		06/02/2014	WELLS FARGO		19,569,069	19,000,000	39,338	1FE
501889-AB-5	LKQ CORP 4.750% 05/15/23		04/28/2014	Tax Free Exchange		6,300,411	6,567,000	141,236	3FE
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		04/03/2014	DISTRIBUTION		0	1	0	6FE
55448Q-AM-8	MACK-CALI REALTY LP 5.800% 01/15/16		04/24/2014	KGS-ALPHA CAPITAL MARKETS		537,060	500,000	8,378	2FE
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		05/27/2014	Tax Free Exchange		1,019,796	1,000,000	20,542	4FE
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		04/22/2014	Various		9,425,650	10,000,000	62,153	1FE
57629W-BV-1	MASSMUTUAL GLOBAL FUND 3.600% 04/09/24		04/02/2014	MORGAN STANLEY FIXED INC		3,989,000	4,000,000	0	1FE
59217G-AX-7	MET LIFE GLOB 3.000% 01/10/23		06/09/2014	CITIGROUP GLOBAL MKTS		1,477,080	1,500,000	19,000	1FE
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		04/07/2014	DEUTSCHE BANK		5,492,795	5,500,000	0	1FE
59523U-AL-1	MID-AMERICA APARTMENTS L 3.750% 06/15/24		06/10/2014	J P MORGAN SEC FIXED INC		5,932,380	6,000,000	0	2FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/12/2014	DA DAVIDSON		358,687	350,000	6,629	1FE
681936-AX-8	OMEGA HEALTHCARE 6.750% 10/15/22		05/28/2014	BANK of AMERICA SEC		21,750,000	20,000,000	176,250	2FE
70202#-AD-7	PARSONS CORP PRIVATE PLACEMENT 4.440% 07/15/21		06/20/2014	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z
716495-AN-6	PETROHAWK ENERGY CORP 6.250% 06/01/19		06/02/2014	WELLS FARGO		238,150	220,000	153	2FE
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
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		04/09/2014	RBC/DAIN		7,654,804	6,873,000	77,441	2FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2014	Interest Capitalization		3	3	0	4FM
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		05/13/2014	Various		18,741,347	18,168,000	26,746	1FE
78459T-AE-8	SNAAC 2012-1A C 4.380% 06/15/17		04/02/2014	WELLS FARGO		255,234	250,000	669	1FE
80282W-AC-4	SDART 2012-3 A3 1.080% 04/15/16		04/25/2014	DEUTSCHE BANK		209,964	209,751	94	1FE
80282W-AD-2	SDART 2012-3 B 1.940% 12/15/16		06/06/2014	MORGAN STANLEY FIXED INC		226,521	225,000	315	1FE
80282X-AD-0	SDART 2012-4 B 1.830% 03/15/17		05/14/2014	NOMURA SECURITIES INTERNATIONA		211,690	210,000	43	1FE
80283C-AD-5	SDART 2012-6 B 1.330% 05/15/17		05/14/2014	J P MORGAN SEC FIXED INC		466,962	465,000	69	1FE
80283W-AE-9	SDART 2014-2 B 1.620% 02/15/19		04/16/2014	DEUTSCHE BANK		13,997,810	14,000,000	0	1FE
80283X-AE-7	SDART 2014-3 B 1.450% 05/15/19		06/11/2014	WELLS FARGO		9,998,052	10,000,000	0	1FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		05/01/2014	Various		23,855,000	22,000,000	249,375	2FE
857477-AM-5	STATE STREET CORP 3.700% 11/20/23		04/22/2014	BNY MELLON CAPITAL MARKETS		5,071,650	5,000,000	80,167	1FE
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		05/12/2014	Tax Free Exchange		5,468,788	5,353,000	36,579	3FE
88641V-AA-9	TMCAT 2014-AA A1 0.400% 06/15/15		06/06/2014	BB&T CAPITAL MARKETS		200,000	200,000	0	1FE
88641V-AB-7	TMCAT 2014-AA A2 0.960% 07/15/17		06/06/2014	BB&T CAPITAL MARKETS		199,992	200,000	0	1FE
887315-BN-8	TIME WARNER 6.625% 05/15/29		05/16/2014	FTN FINANCIAL SECURITIES		2,552,320	2,000,000	2,208	2FE
887317-AV-7	TIME WARNER INC 3.550% 06/01/24		05/20/2014	BANK of AMERICA SEC		1,498,620	1,500,000	0	2FE
88830M-AH-5	TITAN INTERNATIONAL INC 6.875% 10/01/20		06/27/2014	Tax Free Exchange		2,722,106	2,712,000	44,541	4FE
90265E-AG-5	UDR INC 4.625% 01/10/22		06/18/2014	BANK of AMERICA SEC		7,562,380	7,000,000	146,587	2FE
90943P-AE-5	UACST 2013-1 D 2.900% 12/15/17		06/25/2014	KGS-ALPHA CAPITAL MARKETS		202,242	200,000	242	3AM
92276M-AW-5	VENTAS REALTY LP VTR 4.750% 06/01/21		06/18/2014	Various		7,658,490	7,000,000	20,319	2FE
92276M-AZ-8	VENTAS REALTY LP VTR 3.250% 08/15/22		06/23/2014	Various		13,618,267	13,850,000	158,021	2FE
92277G-AA-5	VENTAS REALTY LP/CAP CRP 1.550% 09/26/16		06/24/2014	KGS-ALPHA CAPITAL MARKETS		303,321	300,000	1,175	2FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		04/29/2014	WELLS FARGO		2,059,902	2,000,000	2,425	1FE
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		04/03/2014	AMHERST SECURITIES GROUP		19,676	19,281	17	2FE
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		04/03/2014	AMHERST SECURITIES GROUP		226,648	222,102	194	3AM
96041Q-AA-9	WLAKE 2014-1A A1 0.350% 06/15/15		05/20/2014	J P MORGAN SEC FIXED INC		275,000	275,000	0	1FE
969457-BV-1	WILLIAMS COS INC 5.750% 06/24/44		06/19/2014	BARCLAYS		2,993,190	3,000,000	0	2FE
969457-BW-9	WILLIAMS COS INC 4.550% 06/24/24		06/19/2014	CITIGROUP GLOBAL MKTS		1,994,760	2,000,000	0	2FE
96950F-AQ-7	WILLIAMS PARTNERS 3.900% 01/15/25		06/24/2014	J P MORGAN SEC FIXED INC		9,969,000	10,000,000	0	2FE
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24	A	05/22/2014	Various		6,090,000	6,000,000	14,049	1FE
29250N-AA-3	ENBRIDGE INC 4.900% 03/01/15	A	05/29/2014	KEY BANC-MCDONALD		2,839,623	2,750,000	34,436	1FE

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)
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	06/23/2014	KGS-ALPHA CAPITAL MARKETS		1,756,729	1,700,000	26,029	1FE
65334H-AF-9	NEXEN INC 5.650% 05/15/17	A	05/13/2014	KGS-ALPHA CAPITAL MARKETS		444,540	400,000	63	1FE
878742-AY-1	TECK RESOURCES LIMITED 3.750% 02/01/23	A	05/21/2014	CITIGROUP GLOBAL MKTS		2,878,470	3,000,000	36,250	2FE
895945-B@-1	TRICAN WELL SVCS PP 5.900% 04/28/21	A	06/20/2014	ALLISON-WILLIAMS CO		4,159,080	4,000,000	38,022	2
00507U-AE-1	ACTAVIS FUNDING SCS 3.850% 06/15/24	F	06/10/2014	BANK of AMERICA SEC		5,977,380	6,000,000	0	2FE
05565Q-BX-5	BP CAPITAL MARKETS 1.700% 12/05/14	F	05/21/2014	KGS-ALPHA CAPITAL MARKETS		503,765	500,000	4,061	1FE
05565Q-BZ-0	BP CAPITAL MARKETS 3.245% 05/06/22	F	06/06/2014	FTN FINANCIAL SECURITIES		6,044,940	6,000,000	18,929	1FE
22546Q-AM-9	CREDIT SUISS NEW YORK 0.725% 05/26/17	F	05/22/2014	CREDIT SUISSE FIRST BOSTON		200,000	200,000	0	1FE
22546Q-AN-7	CREDIT SUISS NEW YORK 2.300% 05/28/19	F	05/22/2014	CREDIT SUISSE FIRST BOSTON		4,989,700	5,000,000	0	1FE
23304B-AC-1	DBS BANK LTD/SINGAPORE 0.845% 07/15/21	F	06/03/2014	STERNE AGEE LEACH		9,058,063	9,250,000	11,176	1FE
25244S-AF-8	DIAGEO FINANCE BV 3.250% 01/15/15	F	05/21/2014	KGS-ALPHA CAPITAL MARKETS		305,385	300,000	3,575	1FE
29081Y-AB-2	EMBRAER OVERSEAS LTD 6.375% 01/24/17	F	06/24/2014	MIZUHO SECURITIES USA INC		276,125	250,000	6,773	2FE
30605K-AD-3	FAIRW 2006-1A A2L 0.605% 10/17/18	F	05/21/2014	CREDIT SUISSE FIRST BOSTON		199,313	200,000	133	1FE
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	F	06/19/2014	Various		11,559,567	10,786,000	181,655	1FE
45824T-AP-0	INTELSAT JACKSON HLDG 5.500% 08/01/23	F	06/05/2014	Tax Free Exchange		3,538,016	3,529,000	0	4FE
476759-AA-3	JERSY 2006-1A A 0.485% 10/20/18	F	05/22/2014	MORGAN STANLEY FIXED INC		231,123	232,168	111	1FE
55818P-AA-8	MDPK 2014-12A A 1.735% 07/20/26	F	05/08/2014	WELLS FARGO		25,000,000	25,000,000	0	1FE
55818P-AJ-9	MDPK 2014-12A B2 4.236% 07/20/26	F	05/08/2014	WELLS FARGO		4,997,285	5,000,000	0	1FE
67108W-AL-3	OZLM 2014-7A A2B 4.249% 07/17/26	F	06/13/2014	DEUTSCHE BANK		9,476,250	9,500,000	0	1FE
69342T-AA-6	PFP 2014-1 A 1.326% 06/14/31	F	04/24/2014	WELLS FARGO		25,220,000	25,220,000	0	1FE
69369E-AE-9	PERTAMINA 4.300% 05/20/23	F	06/18/2014	BARCLAYS LONDON		4,718,750	5,000,000	19,708	2FE
71645W-AV-3	PETROBRAS INTL FINANCE 2.875% 02/06/15	F	06/26/2014	MIZUHO SECURITIES USA INC		700,459	692,000	6,655	2FE
71654Q-BE-1	PETROLEOS MEXICANOS 5.500% 06/27/44	F	05/19/2014	MORGAN STANLEY FIXED INC		2,050,000	2,000,000	44,306	2FE
71654Q-BG-6	PETROLEOS MEXICANOS 3.500% 01/30/23	F	05/19/2014	HONG KONG SHANGHAI BK		9,660,000	10,000,000	108,403	2FE
72349B-AA-2	PPARK 2014-1A A 1.735% 04/15/26	F	04/02/2014	WELLS FARGO		18,000,000	18,000,000	0	1FE
76720A-AJ-5	RIO TINTO FIN USA PLC 1.075% 06/17/16	F	06/05/2014	WELLS FARGO		202,080	200,000	507	1FE
77586R-AB-6	ROMANIA SOVEREIGN 4.375% 08/22/23	F	06/16/2014	BARCLAYS LONDON		2,055,000	2,000,000	28,438	2FE
81180W-AK-7	SEAGATE HDD CAYMAN 4.750% 01/01/25	F	05/20/2014	MORGAN STANLEY HI-YLD		5,000,000	5,000,000	0	2FE
82937J-AB-0	SINOPEC GRP OVERSEA 2012 3.900% 05/17/22	F	06/13/2014	Various		23,523,145	23,250,000	47,640	1FE
82937W-AC-9	SINOPEC GRP OVERSEA 2014 2.750% 04/10/19	F	04/15/2014	RBS GREENWICH CAPITAL		10,002,700	10,000,000	8,403	1FE
856899-AA-7	STATE GRID OVERSEAS INV 1.750% 05/22/18	F	05/16/2014	WELLS FARGO		1,963,960	2,000,000	17,403	1FE
857004-AB-1	STATE GRID OVERSEAS INV 2.750% 05/07/19	F	04/28/2014	MORGAN STANLEY FIXED INC		19,815,400	20,000,000	0	1FE
88165F-AG-7	TEVA PHARMACEUT FIN BV 2.950% 12/18/22	F	06/30/2014	Various		30,553,744	31,810,000	28,735	1FE
89153V-AL-3	TOTAL CAPITAL INTL SA 3.750% 04/10/24	F	05/02/2014	SOCIETE GENERALE		5,145,200	5,000,000	58,333	1FE
91911T-AF-0	VALE OVERSEAS LIMITED 6.250% 01/11/16	F	06/24/2014	KGS-ALPHA CAPITAL MARKETS		323,577	300,000	8,646	2FE
928670-AW-8	VOLKSWAGEN INTL FIN NV 1.125% 11/18/16	F	05/09/2014	SUSQUEHANNA		9,933,759	9,900,000	53,831	1FE
984851-AA-3	YARA INTERNATIONAL ASA 5.250% 12/15/14	F	06/04/2014	KGS-ALPHA CAPITAL MARKETS		179,041	175,000	4,441	2FE
Q1842#-AF-5	BROOKFIELD RAIL PP 4.150% 07/16/21	F	05/16/2014	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z
W7468#-AB-7	SANDVIK AB PP 5.130% 10/06/20	F	06/30/2014	PRIVATE PLACEMENT		5,393,100	5,000,000	81,225	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						660,618,654	655,014,463	2,698,726	XXX
539439-AG-4	LBG CAPITAL NO. 1 PLC 7.500% Perpet.	F	04/07/2014	Taxable Exchange		5,696,250	5,565,000	0	3FE
4899999. Subtotal - Bonds - Hybrid Securities						5,696,250	5,565,000	0	XXX
8399997. Total - Bonds - Part 3						750,726,284	741,891,303	2,996,518	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						750,726,284	741,891,303	2,996,518	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
060505-10-4	BANK OF AMERICA CORP		05/19/2014	CSFB-CSA-EQUITY	80,000.000	1,172,920		0	L
31337#-10-5	FHLB CINCINNATI		06/21/2014	PRIVATE PLACEMENT	36,817.000	3,681,700		0	A
67011P-10-0	NOW INC/DE-W/I		06/02/2014	Spin Off	11,868.500	312,006		0	L
90984P-30-3	UNITED COMMUNITY BANKS/GA		05/15/2014	Various	86,826.000	1,363,457		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,530,083	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,530,083	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,530,083	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						6,530,083	XXX	0	XXX
9999999 - Totals						757,256,367	XXX	2,996,518	XXX

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

STATEMENT AS OF JUNE 30, 2014 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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		2,635	2,635	2,862	2,783	0	(148)	0	(148)	0	2,635	0	0	0	30	03/01/2022	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		06/01/2014	Paydown		139,709	139,709	154,876	150,323	0	(11,575)	0	(11,575)	0	139,709	0	0	0	2,101	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		04/01/2014	Paydown		74,972	74,972	80,937	78,558	0	(3,586)	0	(3,586)	0	74,972	0	0	0	577	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2014	Paydown		57,030	57,030	57,102	57,096	0	(65)	0	(65)	0	57,030	0	0	0	628	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2014	Paydown		170,008	170,008	162,371	162,534	0	7,473	0	7,473	0	170,008	0	0	0	1,949	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		06/01/2014	Paydown		399	399	423	421	0	(22)	0	(22)	0	399	0	0	0	11	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		06/01/2014	Paydown		195	195	200	184	0	12	0	12	0	195	0	0	0	1	12/20/2021	1
36202K-5J-0	G2 # 8949 1.625% 08/20/26		06/01/2014	Paydown		263	263	270	245	0	18	0	18	0	263	0	0	0	2	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		06/01/2014	Paydown		5,401	5,401	5,610	5,151	0	250	0	250	0	5,401	0	0	0	88	03/20/2016	1
36202K-DB-8	G2 # 8198 1.625% 05/20/23		06/01/2014	Paydown		2,423	2,423	2,473	2,229	0	193	0	193	0	2,423	0	0	0	16	05/20/2023	1
36202K-DW-2	G2 # 8217 1.625% 06/20/23		06/01/2014	Paydown		6,155	6,155	6,312	5,690	0	465	0	465	0	6,155	0	0	0	40	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		06/01/2014	Paydown		192	192	197	182	0	9	0	9	0	192	0	0	0	2	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		06/01/2014	Paydown		2,038	2,038	2,081	1,938	0	101	0	101	0	2,038	0	0	0	20	09/20/2017	1
36202K-NU-5	G2 # 8503 1.625% 09/20/24		06/01/2014	Paydown		2,299	2,299	2,366	2,155	0	144	0	144	0	2,299	0	0	0	16	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		06/01/2014	Paydown		3,419	3,419	3,508	3,217	0	201	0	201	0	3,419	0	0	0	25	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		06/01/2014	Paydown		293	293	300	271	0	22	0	22	0	293	0	0	0	4	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		06/01/2014	Paydown		8,782	8,782	8,837	8,105	0	677	0	677	0	8,782	0	0	0	78	01/20/2021	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		06/01/2014	Paydown		298	298	304	276	0	23	0	23	0	298	0	0	0	2	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		06/01/2014	Paydown		1,955	1,955	2,024	1,852	0	103	0	103	0	1,955	0	0	0	13	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		06/01/2014	Paydown		241	241	221	226	0	15	0	15	0	241	0	0	0	8	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		06/01/2014	Paydown		467	467	448	453	0	15	0	15	0	467	0	0	0	15	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2014	Paydown		3,924	3,924	3,770	3,806	0	118	0	118	0	3,924	0	0	0	123	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		06/01/2014	Paydown		1,393	1,393	1,278	1,305	0	89	0	89	0	1,393	0	0	0	50	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		06/01/2014	Paydown		141	141	141	141	0	0	0	0	0	141	0	0	0	4	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		06/01/2014	Paydown		60	60	55	56	0	4	0	4	0	60	0	0	0	2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		06/01/2014	Paydown		193	193	198	197	0	(4)	0	(4)	0	193	0	0	0	6	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		06/01/2014	Paydown		326	326	327	327	0	(1)	0	(1)	0	326	0	0	0	10	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2014	Paydown		816	816	808	809	0	7	0	7	0	816	0	0	0	27	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		06/01/2014	Paydown		391	391	373	377	0	14	0	14	0	391	0	0	0	13	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		06/01/2014	Paydown		572	572	566	567	0	5	0	5	0	572	0	0	0	19	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2014	Paydown		588	588	582	583	0	5	0	5	0	588	0	0	0	20	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		06/01/2014	Paydown		408	408	408	408	0	0	0	0	0	408	0	0	0	13	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		06/01/2014	Paydown		134	134	134	134	0	(1)	0	(1)	0	134	0	0	0	4	03/15/2027	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		06/01/2014	Paydown		151	151	155	154	0	(3)	0	(3)	0	151	0	0	0	5	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		06/01/2014	Paydown		175	175	170	171	0	4	0	4	0	175	0	0	0	5	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		06/01/2014	Paydown		91	91	92	92	0	0	0	0	0	91	0	0	0	3	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		06/01/2014	Paydown		173	173	173	173	0	0	0	0	0	173	0	0	0	6	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		06/01/2014	Paydown		1,633	1,633	1,630	1,630	0	4	0	4	0	1,633	0	0	0	51	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		06/01/2014	Paydown		1,129	1,129	1,146	1,143	0	(15)	0	(15)	0	1,129	0	0	0	33	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		06/01/2014	Paydown		181	181	181	181	0	0	0	0	0	181	0	0	0	6	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2014	Paydown		312	312	307	308	0	4	0	4	0	312	0	0	0	10	04/15/2027	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		06/01/2014	Paydown		392	392	381	383	0	9	0	9	0	392	0	0	0	12	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		06/01/2014	Paydown		624	624	628	627	0	(3)	0	(3)	0	624	0	0	0	19	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		06/01/2014	Paydown		317	317	317	317	0	(1)	0	(1)	0	317	0	0	0	10	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		06/01/2014	Paydown		866	866	853	854	0	12	0	12	0	866	0	0	0	27	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		06/01/2014	Paydown		1,471	1,471	1,452	1,454	0	17	0	17	0	1,471	0	0	0	43	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		06/01/2014	Paydown		682	682	684	684	0	(1)	0	(1)	0	682	0	0	0	21	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		06/01/2014	Paydown		10,664	10,664	10,814	10,790	0	(126)	0	(126)	0	10,664	0	0	0	236	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		06/01/2014	Paydown		422	422	428	427	0	(5)	0	(5)	0	422	0	0	0	13	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		06/01/2014	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		06/01/2014	Paydown		540	540	546	544	0	(4)	0	(4)	0	540	0	0	0	17	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		06/01/2014	Paydown		12,918	12,918	12,955	12,942	0	(23)	0	(23)	0	12,918	0	0	0	476	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		06/01/2014	Paydown		205	205	206	206	0	0	0	0	0	205	0	0	0	7	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		06/01/2014	Paydown		127	127	129	128	0	(1)	0	(1)	0	127	0	0	0	4	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		06/01/2014	Paydown		942	942	946	945	0	(2)	0	(2)	0	942	0	0	0	29	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		06/01/2014	Paydown		497	497	496	496	0	1	0	1	0	497	0	0	0	16	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		06/01/2014	Paydown		226	226	226	226	0	1	0	1	0	226	0	0	0	7	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		06/01/2014	Paydown		569	569	558	559	0	10	0	10	0	569	0	0	0	18	04/15/2027	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		06/01/2014	Paydown		725	725	729	728	0	(3)	0	(3)	0	725	0	0	0	23	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		06/01/2014	Paydown		539	539	542	542	0	(2)	0	(2)	0	539	0	0	0	17	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		06/01/2014	Paydown		330	330	338	337	0	(7)	0	(7)	0	330	0	0	0	10	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		06/01/2014	Paydown		5,358	5,358	5,437	5,424	0	(66)	0	(66)	0	5,358	0	0	0	146	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2014	Paydown		3,341	3,341	3,388	3,381	0	(40)	0	(40)	0	3,341	0	0	0	89	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		06/01/2014	Paydown		772	772	783	781	0	(9)	0	(9)	0	772	0	0	0	23	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		06/01/2014	Paydown		318	318	316	316	0	2	0	2	0	318	0	0	0	10	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		06/01/2014	Paydown		1,501	1,501	1,522	1,518	0	(18)	0	(18)	0	1,501	0	0	0	41	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		06/01/2014	Paydown		349	349	343	344	0	6	0	6	0	349	0	0	0	10	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		06/01/2014	Paydown		676	676	676	676	0	0	0	0	0	676	0	0	0	18	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2014	Paydown		714	714	710	711	0	4	0	4	0	714	0	0	0	22	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2014	Paydown		599	599	599	598	0	0	0	0	0	599	0	0	0	17	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2014	Paydown		1,171	1,171	1,187	1,184	0	(14)	0	(14)	0	1,171	0	0	0	32	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2014	Paydown		903	903	903	902	0	0	0	0	0	903	0	0	0	24	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2014	Paydown		989	989	989	989	0	0	0	0	0	989	0	0	0	27	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		06/01/2014	Paydown		2,935	2,935	2,934	2,934	0	1	0	1	0	2,935	0	0	0	79	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2014	Paydown		367	367	367	367	0	0	0	0	0	367	0	0	0	10	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		06/01/2014	Paydown		606	606	606	606	0	0	0	0	0	606	0	0	0	16	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2014	Paydown		773	773	769	769	0	4	0	4	0	773	0	0	0	24	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2014	Paydown		2,323	2,323	2,331	2,329	0	(6)	0	(6)	0	2,323	0	0	0	71	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2014	Paydown		5,397	5,397	5,480	5,465	0	(68)	0	(68)	0	5,397	0	0	0	149	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2014	Paydown		900	900	900	900	0	0	0	0	0	900	0	0	0	28	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		06/01/2014	Paydown		1,968	1,968	1,998	1,809	0	159	0	159	0	1,968	0	0	0	14	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		06/01/2014	Paydown		3,002	3,002	3,034	2,786	0	216	0	216	0	3,002	0	0	0	20	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.625% 05/20/27		06/01/2014	Paydown		745	745	761	684	0	62	0	62	0	745	0	0	0	5	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		06/01/2014	Paydown		313	313	322	293	0	21	0	21	0	313	0	0	0	2	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		06/01/2014	Paydown		2,688	2,688	2,732	2,471	0	217	0	217	0	2,688	0	0	0	18	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		06/01/2014	Paydown		190	190	196	179	0	12	0	12	0	190	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		06/01/2014	Paydown		94	94	96	86	0	7	0	7	0	94	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		06/01/2014	Paydown		1,100	1,100	1,111	1,006	0	94	0	94	0	1,100	0	0	0	7	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.625% 05/20/28		06/01/2014	Paydown		814	814	831	744	0	70	0	70	0	814	0	0	0	5	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.138% 04/20/35		06/01/2014	Paydown		571	571	565	565	0	5	0	5	0	571	0	0	0	5	04/20/2035	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		05/01/2014	Paydown		25,134	25,134	28,242	27,245	0	(2,207)	0	(2,207)	0	25,134	0	0	0	203	05/20/2061	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		04/01/2014	Paydown		178,365	178,365	191,860	187,000	0	(8,635)	0	(8,635)	0	178,365	0	0	0	1,355	11/21/2061	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		05/01/2014	Paydown		208,244	208,244	224,991	218,263	0	(10,019)	0	(10,019)	0	208,244	0	0	0	866	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		06/01/2014	Paydown		443,759	443,759	462,702	454,295	0	(10,536)	0	(10,536)	0	443,759	0	0	0	5,345	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2014	Paydown		67,383	67,383	68,944	68,348	0	(964)	0	(964)	0	67,383	0	0	0	354	11/20/2060	1
912828-UF-5	U S TREASURY 1.125% 12/31/19		04/07/2014	GOLDMAN SACHS		3,821,875	4,000,000	3,968,750	3,976,060	0	1,919	0	1,919	0	3,977,980	0	(156,105)	(156,105)	12,182	12/31/2019	1
912828-WA-4	U S TREASURY 0.625% 10/15/16		05/09/2014	NOMURA SECURITIES INTERNATIONA		10,003,516	10,000,000	10,021,057	10,020,024	0	(2,563)	0	(2,563)	0	10,017,460	0	(13,945)	(13,945)	35,861	10/15/2016	1
0599999. Subtotal - Bonds - U.S. Governments						15,314,794	15,489,403	15,547,896	15,521,712	0	(37,919)	0	(37,919)	0	15,484,843	0	(170,050)	(170,050)	64,122	XXX	XXX
63307E-AB-3	NATIONAL BANK OF CANADA 2.200% 10/19/16	A	05/29/2014	NATIONAL BANK OF CANADA		5,169,150	5,000,000	4,997,400	4,998,436	0	234	0	234	0	4,998,670	0	170,480	170,480	67,222	10/19/2016	1FE
683234-8A-9	PROV OF ONTARIO 4.100% 06/16/14	A	06/16/2014	Various		21,500,000	21,500,000	21,502,380	21,499,562	0	438	0	438	0	21,500,000	0	0	0	440,750	06/16/2014	1FE
418097-AC-5	HASHEMITE KINGDOM OF JOR SOV 2.503% 10/30/20	F	06/23/2014	CITIGROUP GLOBAL MKTS		15,125,400	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	125,400	125,400	246,128	10/30/2020	1
1099999. Subtotal - Bonds - All Other Governments						41,794,550	41,500,000	41,499,780	41,497,998	0	672	0	672	0	41,498,670	0	295,880	295,880	754,100	XXX	XXX
015032-HP-3	ALEXANDRIA LA 0.951% 06/01/14		06/01/2014	Maturity		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	2,710	06/01/2014	1FE
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2014	Redemption 100.0000		56,288	56,288	56,288	56,288	0	0	0	0	0	56,288	0	0	0	716	07/01/2043	1FE
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO 5.000% 10/15/15		04/15/2014	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	125	10/15/2015	2AM
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		04/17/2014	Redemption 100.0000		100,000	100,000	103,509	103,386	0	(3,386)	0	(3,386)	0	100,000	0	0	0	1,161	11/15/2035	1FE
270777-AC-9	EAST Baton Rouge VRDN 0.030% 08/01/35		04/22/2014	MERRILL LYNCH-NY--FX INC		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	326	08/01/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2014	Paydown		129,556	129,556	130,365	130,290	0	(734)	0	(734)	0	129,556	0	0	0	1,099	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		06/01/2014	Paydown		1,372	1,372	1,381	1,378	0	(6)	0	(6)	0	1,372	0	0	0	38	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		06/01/2014	Paydown		11,861	11,861	12,773	12,658	0	(796)	0	(796)	0	11,861	0	0	0	247	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/01/2014	Paydown		9,522	9,522	10,313	10,213	0	(691)	0	(691)	0	9,522	0	0	0	196	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		06/01/2014	Paydown		15,624	15,624	15,380	15,396	0	228	0	228	0	15,624	0	0	0	332	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		06/01/2014	Paydown		663	663	664	663	0	0	0	0	0	663	0	0	0	21	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		06/01/2014	Paydown		1,069	1,069	1,088	1,083	0	(14)	0	(14)	0	1,069	0	0	0	36	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		06/01/2014	Paydown		1,466	1,466	1,481	1,477	0	(11)	0	(11)	0	1,466	0	0	0	43	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		06/01/2014	Paydown		3,076	3,076	3,096	3,090	0	(14)	0	(14)	0	3,076	0	0	0	91	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		06/01/2014	Paydown		117	117	118	118	0	(1)	0	(1)	0	117	0	0	0	3	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		06/01/2014	Paydown		39,064	39,064	38,936	38,940	0	124	0	124	0	39,064	0	0	0	1,075	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		06/01/2014	Paydown		673	673	671	671	0	2	0	2	0	673	0	0	0	20	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		06/01/2014	Paydown		677	677	673	673	0	4	0	4	0	677	0	0	0	20	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2014	Paydown		319,136	319,136	331,652	331,431	0	(12,295)	0	(12,295)	0	319,136	0	0	0	4,009	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		06/01/2014	Paydown		230,228	230,228	234,185	233,503	0	(3,275)	0	(3,275)	0	230,228	0	0	0	4,331	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		06/01/2014	Paydown		109,290	109,290	112,142	111,661	0	(2,370)	0	(2,370)	0	109,290	0	0	0	2,069	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		06/01/2014	Paydown		733	733	735	734	0	(2)	0	(2)	0	733	0	0	0	17	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		06/01/2014	Paydown		116	116	116	116	0	0	0	0	0	116	0	0	0	3	08/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		06/01/2014	Paydown		381,878	381,878	381,579	381,577	0	301	0	301	0	381,878	0	0	0	4,867	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		06/01/2014	Paydown		582,043	582,043	605,689	604,185	0	(22,142)	0	(22,142)	0	582,043	0	0	0	11,211	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2014	Paydown		172,698	172,698	176,044	175,501	0	(2,803)	0	(2,803)	0	172,698	0	0	0	3,256	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
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2014	Paydown		227,151	227,151	232,280	231,498	0	(4,347)	0	(4,347)	0	227,151	0	0	0	3,823	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2014	Paydown		250,571	250,571	260,124	258,919	0	(8,348)	0	(8,348)	0	250,571	0	0	0	4,052	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2014	Paydown		94,211	94,211	99,864	99,370	0	(5,159)	0	(5,159)	0	94,211	0	0	0	1,781	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2014	Paydown		127,929	127,929	135,645	134,971	0	(7,042)	0	(7,042)	0	127,929	0	0	0	2,373	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2014	Paydown		164,372	164,372	174,747	173,850	0	(9,478)	0	(9,478)	0	164,372	0	0	0	2,974	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2014	Paydown		49,906	49,906	53,057	52,787	0	(2,881)	0	(2,881)	0	49,906	0	0	0	938	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		06/01/2014	Paydown		339,247	339,247	328,328	329,428	0	9,819	0	9,819	0	339,247	0	0	0	4,111	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.388% 06/01/35		06/01/2014	Paydown		9,281	9,281	9,786	9,762	0	(481)	0	(481)	0	9,281	0	0	0	98	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.363% 07/01/35		06/01/2014	Paydown		7,819	7,819	8,248	8,233	0	(414)	0	(414)	0	7,819	0	0	0	82	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.227% 01/01/37		06/01/2014	Paydown		7,148	7,148	7,536	7,525	0	(377)	0	(377)	0	7,148	0	0	0	65	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.027% 03/01/36		06/01/2014	Paydown		5,933	5,933	6,215	5,598	0	335	0	335	0	5,933	0	0	0	66	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.528% 09/01/36		06/01/2014	Paydown		7,060	7,060	7,449	7,432	0	(372)	0	(372)	0	7,060	0	0	0	73	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2014	Paydown		725	725	727	726	0	(1)	0	(1)	0	725	0	0	0	30	08/15/2021	1
31290J-5B-4	FHLMC # 554442 9.500% 01/01/20		04/01/2014	Paydown		1,440	1,440	1,411	1,416	0	24	0	24	0	1,440	0	0	0	46	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B 1.056% 04/25/23		06/25/2014	Paydown		4,206	4,206	4,293	4,199	0	7	0	7	0	4,206	0	0	0	19	04/25/2023	1
31292S-AF-7	FG C09006 3.000% 07/01/42		06/04/2014	KGS-ALPHA CAPITAL MARKETS		7,552,233	7,654,964	7,925,280	7,918,287	0	273	0	273	0	7,918,559	0	(366,326)	(366,326)	118,078	07/01/2042	1
31292S-AF-7	FG C09006 3.000% 07/01/42		06/01/2014	Paydown		95,651	95,651	99,028	98,941	0	(3,290)	0	(3,290)	0	95,651	0	0	0	1,216	07/01/2042	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		06/01/2014	Paydown		4,559	4,559	4,816	4,785	0	(225)	0	(225)	0	4,559	0	0	0	133	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		06/01/2014	Paydown		263	263	266	265	0	(2)	0	(2)	0	263	0	0	0	10	03/01/2021	1
31300L-CF-0	FHARM 848170 2.461% 12/01/39		06/01/2014	Paydown		15,705	15,705	16,372	16,401	0	(696)	0	(696)	0	15,705	0	0	0	81	12/01/2039	1
3132G7-DZ-5	FG U80120 4.017% 12/01/32		06/01/2014	Paydown		378,967	378,967	399,396	398,947	0	(19,979)	0	(19,979)	0	378,967	0	0	0	4,907	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		06/01/2014	Paydown		238,464	238,464	251,319	251,036	0	(12,572)	0	(12,572)	0	238,464	0	0	0	3,346	03/01/2033	1
3132G7-LE-3	FG U80325 4.117% 05/01/33		06/01/2014	Paydown		113,147	113,147	119,247	119,116	0	(5,969)	0	(5,969)	0	113,147	0	0	0	1,648	05/01/2033	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		06/01/2014	Paydown		330,447	330,447	324,457	324,536	0	5,910	0	5,910	0	330,447	0	0	0	4,380	07/01/2033	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		06/01/2014	Paydown		1,297	1,297	1,301	1,300	0	(3)	0	(3)	0	1,297	0	0	0	46	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		06/01/2014	Paydown		2,647	2,647	2,615	2,620	0	27	0	27	0	2,647	0	0	0	80	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2014	Paydown		1,298	1,298	1,315	1,310	0	(12)	0	(12)	0	1,298	0	0	0	40	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2014	Paydown		1,397	1,397	1,329	1,340	0	57	0	57	0	1,397	0	0	0	44	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		06/01/2014	Paydown		55,266	55,266	59,808	57,824	0	(2,558)	0	(2,558)	0	55,266	0	0	0	1,581	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		06/01/2014	Paydown		5,001	5,001	4,951	4,966	0	35	0	35	0	5,001	0	0	0	38	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		06/01/2014	Paydown		1,559	1,559	1,571	1,576	0	(17)	0	(17)	0	1,559	0	0	0	47	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		06/01/2014	Paydown		136	136	138	136	0	1	0	1	0	136	0	0	0	6	02/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2014	Paydown		130	130	132	130	0	0	0	0	0	130	0	0	0	5	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2014	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		06/15/2014	Paydown		4,267	4,267	4,338	4,277	0	(10)	0	(10)	0	4,267	0	0	0	175	10/15/2019	1
31349U-B5-6	FHARM 782760 2.365% 11/01/36		06/01/2014	Paydown		2,030	2,030	2,172	2,168	0	(139)	0	(139)	0	2,030	0	0	0	23	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2014	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		06/01/2014	Paydown		65	65	64	64	0	1	0	1	0	65	0	0	0	3	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		06/01/2014	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2018	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		06/01/2014	Paydown		12,239	12,239	12,207	12,209	0	30	0	30	0	12,239	0	0	0	419	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2014	Paydown		196,709	196,709	194,250	194,292	0	2,418	0	2,418	0	196,709	0	0	0	2,024	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2014	Paydown		95,791	95,791	91,780	91,894	0	3,897	0	3,897	0	95,791	0	0	0	898	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2014	Paydown		524,553	524,553	536,438	536,434	0	(11,880)	0	(11,880)	0	524,553	0	0	0	7,648	03/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		06/01/2014	Paydown		1,169	1,169	1,174	1,167	0	2	0	2	0	1,169	0	0	0	37	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2014	Paydown		43,364	43,364	44,113	44,061	0	(697)	0	(697)	0	43,364	0	0	0	1,032	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		06/01/2014	Paydown		147,680	147,680	154,049	153,000	0	(5,320)	0	(5,320)	0	147,680	0	0	0	3,049	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		06/01/2014	Paydown		467	467	473	471	0	(4)	0	(4)	0	467	0	0	0	17	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		06/01/2014	Paydown		137	137	139	139	0	(1)	0	(1)	0	137	0	0	0	5	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		06/01/2014	Paydown		239	239	241	240	0	(1)	0	(1)	0	239	0	0	0	8	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		06/01/2014	Paydown		826	826	833	831	0	(5)	0	(5)	0	826	0	0	0	26	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		06/01/2014	Paydown		597	597	595	595	0	2	0	2	0	597	0	0	0	19	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		06/01/2014	Paydown		753	753	750	750	0	3	0	3	0	753	0	0	0	23	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2014	Paydown		628	628	649	643	0	(15)	0	(15)	0	628	0	0	0	16	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.650% 08/25/20		06/01/2014	Paydown		0	0	43,865	0	0	(43,865)	0	(43,865)	0	0	0	0	0	2,334	08/25/2020	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		06/01/2014	Paydown		853,726	853,726	904,950	929,489	0	(75,763)	0	(75,763)	0	853,726	0	0	0	16,099	12/15/2040	1
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		06/01/2014	Paydown		40	40	42	42	0	(2)	0	(2)	0	40	0	0	0	0	10/15/2026	1
3137AK-KD-2	FHMS K705 X1 1.893% 09/25/18		06/01/2014	Paydown		0	0	13,888	10,245	0	(10,245)	0	(10,245)	0	0	0	0	0	1,111	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.728% 10/25/18		06/01/2014	Paydown		0	0	24,019	17,726	0	(17,726)	0	(17,726)	0	0	0	0	0	1,866	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.689% 01/25/47		06/01/2014	Paydown		0	0	9,962	7,439	0	(7,439)	0	(7,439)	0	0	0	0	0	773	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2014	Paydown		209,314	209,314	227,466	226,299	0	(16,985)	0	(16,985)	0	209,314	0	0	0	3,494	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.595% 01/25/22		06/01/2014	Paydown		0	0	10,813	9,066	0	(9,066)	0	(9,066)	0	0	0	0	0	654	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.672% 03/25/19		06/01/2014	Paydown		0	0	29,491	23,010	0	(23,010)	0	(23,010)	0	0	0	0	0	2,318	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.877% 03/25/22		06/01/2014	Paydown		0	0	18,009	15,565	0	(15,565)	0	(15,565)	0	0	0	0	0	1,082	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.428% 07/25/22		06/01/2014	Paydown		0	0	1,860	1,657	0	(1,657)	0	(1,657)	0	0	0	0	0	107	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2014	Paydown		61,026	61,026	56,845	56,962	0	4,065	0	4,065	0	61,026	0	0	0	384	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2014	Paydown		324,841	324,841	321,085	321,299	0	3,541	0	3,541	0	324,841	0	0	0	4,308	10/15/2040	1
3137EA-CR-8	FHLMC 1.375% 02/25/14		04/01/2014	Maturity		1,550,000	1,550,000	1,546,945	1,549,831	0	169	0	169	0	1,550,000	0	0	0	10,656	02/25/2014	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		06/01/2014	Paydown		5,510	5,510	5,825	5,779	0	(269)	0	(269)	0	5,510	0	0	0	134	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		06/01/2014	Paydown		412	412	415	414	0	(2)	0	(2)	0	412	0	0	0	11	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		06/01/2014	Paydown		663	663	667	666	0	(3)	0	(3)	0	663	0	0	0	18	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		06/01/2014	Paydown		44,307	44,307	44,356	44,303	0	4	0	4	0	44,307	0	0	0	570	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		06/01/2014	Paydown		1,023	1,023	1,011	1,012	0	12	0	12	0	1,023	0	0	0	28	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		06/01/2014	Paydown		2,535	2,535	2,534	2,532	0	3	0	3	0	2,535	0	0	0	79	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		06/01/2014	Paydown		2,823	2,823	2,821	2,820	0	3	0	3	0	2,823	0	0	0	88	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		06/01/2014	Paydown		1,853	1,853	1,836	1,694	0	159	0	159	0	1,853	0	0	0	18	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		06/01/2014	Paydown		1,315	1,315	1,321	1,320	0	(4)	0	(4)	0	1,315	0	0	0	46	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		06/01/2014	Paydown		149	149	148	148	0	1	0	1	0	149	0	0	0	5	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		06/01/2014	Paydown		234	234	232	232	0	2	0	2	0	234	0	0	0	7	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		06/01/2014	Paydown		49,426	49,426	49,459	49,439	0	(13)	0	(13)	0	49,426	0	0	0	1,339	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		06/01/2014	Paydown		29,992	29,992	30,000	29,988	0	5	0	5	0	29,992	0	0	0	877	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		06/01/2014	Paydown		16,694	16,694	16,728	16,721	0	(27)	0	(27)	0	16,694	0	0	0	421	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		06/01/2014	Paydown		11,044	11,044	11,951	11,525	0	(481)	0	(481)	0	11,044	0	0	0	311	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		06/01/2014	Paydown		95,878	95,878	96,313	96,228	0	(350)	0	(350)	0	95,878	0	0	0	2,795	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		06/01/2014	Paydown		628	628	624	624	0	4	0	4	0	628	0	0	0	17	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		06/01/2014	Paydown		2,367	2,367	2,353	2,353	0	14	0	14	0	2,367	0	0	0	64	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		06/01/2014	Paydown		4,798	4,798	4,976	4,957	0	(159)	0	(159)	0	4,798	0	0	0	137	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2014	Paydown		86,232	86,232	83,444	83,656	0	2,576	0	2,576	0	86,232	0	0	0	1,085	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2014	Paydown		243,233	243,233	243,414	243,351	0	(118)	0	(118)	0	243,233	0	0	0	3,070	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		06/01/2014	Paydown		379,874	379,874	384,801	384,711	0	(4,837)	0	(4,837)	0	379,874	0	0	0	5,590	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2014	Paydown		465,431	465,431	478,012	0	0	(12,581)	0	(12,581)	0	465,431	0	0	0	4,187	09/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138EK-RW-7	FN AL3200 3.500% 02/01/33		06/01/2014	Paydown		205,166	205,166	219,559	219,238	0	(14,072)	0	(14,072)	0	205,166	0	0	0	2,909	02/01/2033	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2014	Paydown		26,972	26,972	28,321	0	0	(1,349)	0	(1,349)	0	26,972	0	0	0	90	09/01/2043	1FE
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		06/01/2014	Paydown		125,550	125,550	117,645	117,977	0	7,574	0	7,574	0	125,550	0	0	0	1,293	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2014	Paydown		31,564	31,564	30,310	30,350	0	1,214	0	1,214	0	31,564	0	0	0	366	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		06/01/2014	Paydown		55,449	55,449	59,295	59,208	0	(3,759)	0	(3,759)	0	55,449	0	0	0	807	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		06/01/2014	Paydown		682,740	682,740	682,100	682,092	0	649	0	649	0	682,740	0	0	0	9,090	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2014	Paydown		48,408	48,408	51,767	51,691	0	(3,283)	0	(3,283)	0	48,408	0	0	0	694	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		06/01/2014	Paydown		76,954	76,954	82,293	82,174	0	(5,220)	0	(5,220)	0	76,954	0	0	0	1,114	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2014	Paydown		134,989	134,989	134,841	134,839	0	150	0	150	0	134,989	0	0	0	1,628	08/01/2033	1
3138WN-7C-7	FN AT1790 3.500% 04/01/33		06/01/2014	Paydown		124,462	124,462	133,622	133,369	0	(8,907)	0	(8,907)	0	124,462	0	0	0	1,814	04/01/2033	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		06/01/2014	Paydown		1,008	1,008	1,008	1,007	0	0	0	0	0	1,008	0	0	0	29	06/01/2032	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		06/01/2014	Paydown		598	598	598	597	0	0	0	0	0	598	0	0	0	16	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		06/01/2014	Paydown		741	741	741	741	0	0	0	0	0	741	0	0	0	22	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.809% 01/01/40		06/01/2014	Paydown		1,138	1,138	1,168	1,164	0	(26)	0	(26)	0	1,138	0	0	0	13	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		06/01/2014	Paydown		1,513	1,513	1,530	1,525	0	(12)	0	(12)	0	1,513	0	0	0	40	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2014	Paydown		57,473	57,473	52,067	54,782	0	2,691	0	2,691	0	57,473	0	0	0	1,302	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.376% 04/25/33		06/25/2014	Paydown		5,574	5,574	5,574	5,574	0	0	0	0	0	5,574	0	0	0	9	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2014	Paydown		100,310	100,310	113,601	111,878	0	(11,568)	0	(11,568)	0	100,310	0	0	0	2,660	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2014	Paydown		28,333	28,333	27,372	27,758	0	575	0	575	0	28,333	0	0	0	590	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2014	Paydown		216,811	216,811	201,401	209,502	0	7,309	0	7,309	0	216,811	0	0	0	5,292	12/15/2032	1
31393T-Y7-5	FNR 2003-106 WE 4.500% 11/25/22		06/01/2014	Paydown		25,036	25,036	25,591	25,406	0	(370)	0	(370)	0	25,036	0	0	0	457	11/25/2022	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
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2014	Paydown		445,696	445,696	496,046	503,999	0	(58,302)	0	(58,302)	0	445,696	0	0	0	9,679	01/25/2035	1
31395K-GE-7	FHR 2904 CA 5.000% 04/15/19		04/01/2014	Paydown		4,441	4,441	4,568	4,459	0	(19)	0	(19)	0	4,441	0	0	0	74	04/15/2019	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2014	Paydown		1,225,944	1,225,944	1,332,448	1,367,247	0	(141,303)	0	(141,303)	0	1,225,944	0	0	0	25,587	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2014	Paydown		126,283	126,283	131,828	130,023	0	(3,739)	0	(3,739)	0	126,283	0	0	0	2,084	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		06/01/2014	Paydown		282,931	282,931	320,992	321,694	0	(38,763)	0	(38,763)	0	282,931	0	0	0	7,207	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2014	Paydown		285,455	285,455	315,963	301,923	0	(16,468)	0	(16,468)	0	285,455	0	0	0	6,061	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2014	Paydown		462,925	462,925	469,724	466,884	0	(3,960)	0	(3,960)	0	462,925	0	0	0	6,959	03/25/2037	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		06/01/2014	Paydown		1,312,888	1,312,888	1,258,321	1,307,493	0	5,395	0	5,395	0	1,312,888	0	0	0	27,761	05/15/2026	1
31398E-2J-2	FHMS K003 AX1 0.628% 05/25/19		06/01/2014	Paydown		0	0	24,444	0	0	(24,444)	0	(24,444)	0	0	0	0	0	1,466	05/25/2019	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		06/01/2014	Paydown		14,459	14,459	14,915	14,723	0	(264)	0	(264)	0	14,459	0	0	0	270	03/25/2027	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2014	Paydown		112,863	112,863	107,961	110,276	0	2,587	0	2,587	0	112,863	0	0	0	1,877	11/25/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		06/01/2014	Paydown		118,554	118,554	118,295	118,325	0	229	0	229	0	118,554	0	0	0	2,119	10/15/2029	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		06/01/2014	Paydown		14,042	14,042	13,827	13,839	0	203	0	203	0	14,042	0	0	0	322	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2014	Paydown		125,030	125,030	123,741	123,801	0	1,230	0	1,230	0	125,030	0	0	0	2,781	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		06/01/2014	Paydown		25,565	25,565	27,732	27,357	0	(1,792)	0	(1,792)	0	25,565	0	0	0	638	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		06/01/2014	Paydown		2,162	2,162	2,179	2,177	0	(15)	0	(15)	0	2,162	0	0	0	50	09/01/2033	1
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		06/01/2014	Paydown		861	861	864	863	0	(3)	0	(3)	0	861	0	0	0	20	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.384% 07/01/34		06/01/2014	Paydown		8,575	8,575	8,661	8,654	0	(78)	0	(78)	0	8,575	0	0	0	85	07/01/2034	1
31404V-AB-4	FNMA #779502 2.197% 06/01/34		06/01/2014	Paydown		3,204	3,204	3,232	3,230	0	(26)	0	(26)	0	3,204	0	0	0	31	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		06/01/2014	Paydown		8,411	8,411	8,573	8,496	0	(85)	0	(85)	0	8,411	0	0	0	195	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		06/01/2014	Paydown		3,974	3,974	4,043	4,037	0	(64)	0	(64)	0	3,974	0	0	0	92	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		06/01/2014	Paydown		6,195	6,195	6,303	6,294	0	(100)	0	(100)	0	6,195	0	0	0	142	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2014	Paydown		56,257	56,257	57,237	57,161	0	(905)	0	(905)	0	56,257	0	0	0	1,207	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2014	Paydown		149,817	149,817	152,429	152,226	0	(2,409)	0	(2,409)	0	149,817	0	0	0	3,680	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2014	Paydown		4,807	4,807	4,891	4,884	0	(77)	0	(77)	0	4,807	0	0	0	108	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.336% 01/01/35		06/01/2014	Paydown		49,386	49,386	49,571	49,515	0	(130)	0	(130)	0	49,386	0	0	0	367	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.385% 09/01/35		06/01/2014	Paydown		12,265	12,265	12,994	12,956	0	(690)	0	(690)	0	12,265	0	0	0	130	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.421% 01/01/37		06/01/2014	Paydown		132	132	131	120	0	12	0	12	0	132	0	0	0	1	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.470% 04/01/36		06/01/2014	Paydown		5,347	5,347	5,608	5,599	0	(252)	0	(252)	0	5,347	0	0	0	60	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		06/01/2014	Paydown		21,180	21,180	21,294	21,287	0	(107)	0	(107)	0	21,180	0	0	0	435	03/01/2038	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
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		06/01/2014	Paydown		259,748	259,748	271,112	269,218	0	(9,470)	0	(9,470)	0	259,748	0	0	0	4,809	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2014	Paydown		186,959	186,959	190,535	190,373	0	(3,414)	0	(3,414)	0	186,959	0	0	0	4,121	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		06/01/2014	Paydown		68,958	68,958	71,975	71,478	0	(2,520)	0	(2,520)	0	68,958	0	0	0	1,639	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		06/01/2014	Paydown		14,729	14,729	15,597	15,493	0	(763)	0	(763)	0	14,729	0	0	0	265	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2014	Paydown		231,968	231,968	235,665	235,169	0	(3,201)	0	(3,201)	0	231,968	0	0	0	3,303	11/01/2025	1

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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)
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2014	Paydown		276,023	276,023	280,724	279,878	0	(3,855)	0	(3,855)	0	276,023	0	0	0	5,449	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		06/01/2014	Paydown		432,101	432,101	429,266	429,298	0	2,803	0	2,803	0	432,101	0	0	0	5,889	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		06/01/2014	Paydown		725,052	725,052	724,624	724,604	0	448	0	448	0	725,052	0	0	0	9,306	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2014	Paydown		568,817	568,817	567,751	567,748	0	1,069	0	1,069	0	568,817	0	0	0	6,779	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		06/01/2014	Paydown		81,484	81,484	87,137	87,011	0	(5,527)	0	(5,527)	0	81,484	0	0	0	1,188	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2014	Paydown		65,911	65,911	65,849	65,848	0	63	0	63	0	65,911	0	0	0	844	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2014	Paydown		431,333	431,333	440,633	439,139	0	(7,806)	0	(7,806)	0	431,333	0	0	0	7,124	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2014	Paydown		555,642	555,642	560,330	559,477	0	(3,835)	0	(3,835)	0	555,642	0	0	0	9,300	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2014	Paydown		113,408	113,408	114,826	114,546	0	(1,138)	0	(1,138)	0	113,408	0	0	0	2,059	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2014	Paydown		170,838	170,838	175,750	174,927	0	(4,089)	0	(4,089)	0	170,838	0	0	0	3,277	08/01/2024	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		06/26/2014	GX CLARKE		285,371	269,615	284,865	283,000	0	(500)	0	(500)	0	282,500	0	2,870	2,870	5,138	05/01/2021	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		06/01/2014	Paydown		18,895	18,895	19,964	19,833	0	(938)	0	(938)	0	18,895	0	0	0	274	05/01/2021	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2014	Paydown		527,978	527,978	542,828	542,671	0	(14,692)	0	(14,692)	0	527,978	0	0	0	7,583	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		06/01/2014	Paydown		458,696	458,696	457,693	457,692	0	1,004	0	1,004	0	458,696	0	0	0	5,861	10/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2014	Paydown		556,351	556,351	587,472	580,416	0	(24,064)	0	(24,064)	0	556,351	0	0	0	13,074	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		06/01/2014	Paydown		13,085	13,085	13,665	13,539	0	(454)	0	(454)	0	13,085	0	0	0	220	10/01/2020	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-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2014	Redemption 100.0000		250,634	250,634	250,634	250,634	0	0	0	0	0	250,634	0	0	0	2,866	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2014	Redemption 100.0000		87,161	87,161	87,161	87,161	0	0	0	0	0	87,161	0	0	0	1,034	07/01/2041	1FE
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2014	Paydown		76,804	76,804	78,940	77,066	0	(263)	0	(263)	0	76,804	0	0	0	1,927	05/16/2032	1
38376G-FV-7	GNR 2010-28 IA 1.290% 01/16/52		06/01/2014	Paydown		0	0	446,036	544,360	0	(544,360)	0	(544,360)	0	0	0	0	0	240,968	01/16/2052	1
38376G-WD-8	GNR 2010 122 1.026% 02/16/44		06/01/2014	Paydown		0	0	6,575	6,005	0	(6,005)	0	(6,005)	0	0	0	0	0	482	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2014	Paydown		97,272	97,272	101,452	100,535	0	(3,263)	0	(3,263)	0	97,272	0	0	0	1,825	08/20/2026	1
38378B-DY-2	GNR 2012-22 IO 1.531% 02/01/27		06/01/2014	Paydown		0	0	136,659	102,191	0	(102,191)	0	(102,191)	0	0	0	0	0	11,123	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		06/01/2014	Paydown		319,729	319,729	363,917	358,505	0	(38,776)	0	(38,776)	0	319,729	0	0	0	7,484	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 1.021% 03/16/47		06/01/2014	Paydown		0	0	40,506	32,012	0	(32,012)	0	(32,012)	0	0	0	0	0	2,183	03/16/2047	1
38378K-DQ-9	GNR 2013 46 1.139% 09/16/43		06/01/2014	Paydown		0	0	11,854	10,588	0	(10,588)	0	(10,588)	0	0	0	0	0	643	09/16/2043	1
38378K-U2-3	GNR 2013-121 KX 1.786% 10/16/44		06/01/2014	Paydown		0	0	9,884	9,035	0	(9,035)	0	(9,035)	0	0	0	0	0	1,813	10/16/2044	1
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		06/02/2014	Redemption 100.0000		6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	0	0	7,031	05/01/2034	2AM
46873T-AE-3	JACKSON TN ENERGY REV 0.600% 04/01/14		04/01/2014	Maturity		500,000	500,000	500,090	0	0	(90)	0	(90)	0	500,000	0	0	0	1,500	04/01/2014	1FE
47770V-AP-5	JOBSOHIO BEVERAGE SYS 0.872% 01/01/15		05/28/2014	WELLS FARGO		7,025,620	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	25,620	25,620	56,123	01/01/2015	1FE
485107-CK-0	KC MO TIF VRDN 0.130% 11/01/28		06/02/2014	Redemption 100.0000		705,000	705,000	705,000	705,000	0	0	0	0	0	705,000	0	0	0	518	11/01/2028	1FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		05/08/2014	Redemption 100.0000		30,000	30,000	31,114	30,952	0	(952)	0	(952)	0	30,000	0	0	0	1,088	07/01/2033	1FE
647110-FB-6	NM EDL 0.885% 12/01/28		06/01/2014	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	90	12/01/2028	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		06/01/2014	Redemption 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	5,300	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		06/01/2014	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,688	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,203	06/01/2027	1FE
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		06/01/2014	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	844	06/01/2022	1FE
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		06/01/2014	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,548	06/01/2018	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		06/01/2014	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	4,900	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		06/01/2014	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,378	09/01/2019	1FE
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		06/01/2014	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,700	09/01/2015	1FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2014	Redemption 100.0000		150,000	150,000	149,981	149,958	0	42	0	42	0	150,000	0	0	0	4,920	05/15/2023	1FE

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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)
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2014	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	1,386	09/01/2041	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		06/01/2014	Redemption 100.0000		155,476	155,476	155,476	155,476	0	0	0	0	0	155,476	0	0	0	2,115	09/01/2035	1FE
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		05/29/2014	MERRILL LYNCH-NY--FX INC		1,899,810	1,900,000	1,900,000	0	0	0	0	0	0	1,900,000	0	(190)	(190)	656	08/01/2045	1FE
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		06/01/2014	Redemption 100.0000		502,000	502,000	502,000	502,000	0	0	0	0	0	502,000	0	0	0	14,734	12/01/2039	2
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 1.901% 12/01/39		06/01/2014	Redemption 100.0000		567,000	567,000	567,000	567,000	0	0	0	0	0	567,000	0	0	0	5,396	12/01/2039	2
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2014	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,761	12/01/2039	2
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 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	3,130	12/01/2039	2
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		06/16/2014	Redemption 100.0000		40,000	40,000	43,382	43,020	0	(3,020)	0	(3,020)	0	40,000	0	0	0	1,000	11/01/2029	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.110% 12/01/33		06/02/2014	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	116	12/01/2033	1FE
914119-RF-1	UNIV CINCINNATI OH HIGH ED 3.236% 06/01/14		06/01/2014	Maturity		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	21,034	06/01/2014	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	677	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		06/25/2014	Redemption 100.0000		99,026	99,026	99,026	99,026	0	0	0	0	0	99,026	0	0	0	1,984	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2014	Redemption 100.0000		77,029	77,029	77,029	77,029	0	0	0	0	0	77,029	0	0	0	1,068	04/25/2042	1FE
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN 0.130% 09/15/37		06/15/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	68	09/15/2037	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						56,233,760	56,295,305	57,995,303	49,110,526	0	(1,513,463)	0	(1,513,463)	0	56,571,785	0	(338,026)	(338,026)	942,157	XXX	XXX
00037B-AA-0	ABB FINANCE USA INC 1.625% 05/08/17		05/22/2014	BARCLAYS		5,054,750	5,000,000	4,965,000	4,976,154	0	2,844	0	2,844	0	4,978,999	0	75,751	75,751	45,139	05/08/2017	1FE
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2014	Paydown		151,679	151,679	130,823	130,461	0	21,218	0	21,218	0	151,679	0	0	0	3,307	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2014	Paydown		41,679	41,679	33,375	30,559	0	11,120	0	11,120	0	41,679	0	0	0	1,062	12/25/2031	1FM
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		06/01/2014	Paydown		61,686	61,686	61,660	62,645	0	(959)	0	(959)	0	61,686	0	0	0	1,644	04/25/2031	1FM
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15		06/30/2014	Various		566,670	566,670	566,670	566,670	0	0	0	0	0	566,670	0	0	0	22,015	12/31/2014	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2014	Paydown		98,124	114,801	97,137	98,925	0	(801)	0	(801)	0	98,124	0	0	0	2,935	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2014	Paydown		131,750	149,065	135,443	135,807	0	(4,057)	0	(4,057)	0	131,750	0	0	0	3,719	09/25/2037	2FM
02528T-AA-3	ACAR 2012-3 A 1.640% 11/15/16		06/15/2014	Paydown		71,480	71,480	71,756	0	0	(276)	0	(276)	0	71,480	0	0	0	188	11/15/2016	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2014	Paydown		528,622	528,622	527,052	527,136	0	1,486	0	1,486	0	528,622	0	0	0	11,026	09/25/2035	1FM
03063P-AE-2	AMCAR 2010-3 C 3.340% 04/08/16		06/08/2014	Paydown		68,848	68,848	69,666	0	0	(818)	0	(818)	0	68,848	0	0	0	375	04/08/2016	1FE
03064C-AE-0	AMCAR 2010-1 C 5.190% 08/17/15		05/15/2014	Paydown		234,674	234,674	242,363	236,841	0	(2,167)	0	(2,167)	0	234,674	0	0	0	4,852	08/17/2015	1FE
03064C-AF-7	AMCAR 2010-1 D 6.650% 07/17/17		05/15/2014	Paydown		250,000	250,000	253,203	0	0	(3,203)	0	(3,203)	0	250,000	0	0	0	4,156	07/17/2017	1FE
03064E-AE-6	AMCAR 2010-2 C 4.520% 10/08/15		06/08/2014	Paydown		920,090	920,090	934,036	923,272	0	(3,182)	0	(3,182)	0	920,090	0	0	0	16,573	10/08/2015	1FE
03064E-AF-3	AMCAR 2010-2 D 6.240% 06/08/16		06/08/2014	Paydown		7,778	7,778	7,992	0	0	(214)	0	(214)	0	7,778	0	0	0	162	06/08/2016	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		06/01/2014	Paydown		630	630	643	675	0	(45)	0	(45)	0	630	0	0	0	17	12/25/2027	1FM
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		06/15/2014	Paydown		30,667	30,667	30,665	30,688	0	(20)	0	(20)	0	30,667	0	0	0	231	09/15/2019	1FE
04364B-AA-5	ACER ABS 0.450% 03/10/15		06/10/2014	Paydown		928,093	928,093	928,093	0	0	0	0	0	0	928,093	0	0	0	534	03/10/2015	1FE
04364B-AA-5	ACER ABS 0.450% 03/10/15		04/10/2014	Redemption 100.0000		436,827	436,827	436,827	0	0	0	0	0	0	436,827	0	0	0	1,485	03/10/2015	1FE
05348E-AH-2	AVALONBAY COMMUNITIES 5.375% 04/15/14		04/15/2014	Maturity		1,500,000	1,500,000	1,533,840	1,501,156	0	(1,156)	0	(1,156)	0	1,500,000	0	0	0	40,313	04/15/2014	2FE
05363U-AC-7	AVERY 2014-1A A 1.755% 04/25/26		04/01/2014	MORGAN STANLEY FIXED INC		13,000,000	13,000,000	13,000,000	0	0	0	0	0	0	13,000,000	0	0	0	0	04/25/2026	1FE
05464F-AB-0	AXIS 2013-1A A 1.750% 03/20/17		06/20/2014	Paydown		565,795	565,795	565,770	565,767	0	28	0	28	0	565,795	0	0	0	4,109	03/20/2017	1FE
05523U-AG-5	BAE SYSTEMS HOLDINGS INC 4.950% 06/01/14		06/01/2014	Maturity		3,000,000	3,000,000	2,980,770	2,997,931	0	2,069	0	2,069	0	3,000,000	0	0	0	74,250	06/01/2014	2FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2014	Paydown		13,698	13,698	11,968	11,289	0	2,409	0	2,409	0	13,698	0	0	0	78	10/25/2036	2FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2014	Paydown		45,887	45,887	45,736	45,787	0	100	0	100	0	45,887	0	0	0	1,097	09/25/2035	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2014	Paydown		191,427	191,427	180,719	184,067	0	7,360	0	7,360	0	191,427	0	0	0	4,831	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2014	Paydown		92,309	92,309	90,384	91,424	0	885	0	885	0	92,309	0	0	0	2,245	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2014	Paydown		19,534	19,534	18,588	18,958	0	576	0	576	0	19,534	0	0	0	432	08/25/2035	1FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		06/01/2014	Paydown		15,042	15,042	15,518	15,108	0	(66)	0	(66)	0	15,042	0	0	0	393	07/10/2043	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		06/01/2014	Paydown		245,426	245,426	253,944	249,294	0	(3,868)	0	(3,868)	0	245,426	0	0	0	5,034	07/10/2045	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		06/01/2014	Paydown		4,405,246	4,405,246	3,934,577	4,343,585	0	61,661	0	61,661	0	4,405,246	0	0	0	103,976	11/10/2041	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		06/01/2014	Paydown		129,551	129,551	123,772	125,945	0	3,606	0	3,606	0	129,551	0	0	0	2,959	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		06/01/2014	Paydown		337,114	337,114	327,132	332,056	0	5,058	0	5,058	0	337,114	0	0	0	6,423	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2014	Paydown		112,147	112,147	91,960	100,729	0	11,418	0	11,418	0	112,147	0	0	0	2,806	03/25/2035	1FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		06/01/2014	Paydown		153,996	153,996	148,931	150,899	0	3,096	0	3,096	0	153,996	0	0	0	3,490	06/25/2033	2FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2014	Paydown		157,386	157,386	127,679	132,347	0	25,039	0	25,039	0	157,386	0	0	0	3,736	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2014	Paydown		452,190	524,348	518,789	518,591	0	(66,401)	0	(66,401)	0	452,190	0	0	0	12,118	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		06/01/2014	Paydown		46,635	122,861	116,163	116,147	0	(69,512)	0	(69,512)	0	46,635	0	0	0	1,354	01/25/2036	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.880% 09/20/46		06/01/2014	Paydown		212,445	343,007	290,917	300,680	0	(88,234)	0	(88,234)	0	212,445	0	0	0	4,777	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2014	Paydown		325,687	325,687	272,669	294,603	0	31,084	0	31,084	0	325,687	0	0	0	8,486	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2014	Paydown		129,627	215,895	197,107	197,043	0	(67,416)	0	(67,416)	0	129,627	0	0	0	5,426	01/25/2037	4FM
059522-AX-0	BAFC 2007-C 1A5 5.304% 05/20/36		06/01/2014	Paydown		148,162	1,165,574	290,484	204,233	0	(56,071)	0	(56,071)	0	148,162	0	0	0	23,748	05/20/2036	4FM
05952A-AC-8	BACM 2008-1 A3 6.381% 02/10/51		06/01/2014	Paydown		928,990	928,990	992,604	943,494	0	(14,503)	0	(14,503)	0	928,990	0	0	0	29,050	02/10/2051	1FM
06050W-BU-8	BANK OF AMERICA CORP 5.450% 09/15/16		04/25/2014	KGS-ALPHA CAPITAL MARKETS		109,581	100,000	109,156	0	0	0	0	0	0	109,156	0	425	425	681	09/15/2016	1FE
06051G-DY-2	BANK OF AMERICA CORP 7.375% 05/15/14		05/15/2014	Maturity		4,480,000	4,480,000	4,523,590	286,873	0	(42,615)	0	(42,615)	0	4,480,000	0	0	0	165,200	05/15/2014	1FE
06366X-TU-6	BMO CD FLOAT 0.415% 07/24/14		05/29/2014	BMO CAPITAL MARKETS CORP		1,500,552	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	552	552	3,764	07/24/2014	1FE
07383F-7W-2	BSCMS 2005-PWR8 A4 4.674% 06/11/41		06/01/2014	Paydown		12,579	12,579	13,068	0	0	(489)	0	(489)	0	12,579	0	0	0	200	06/11/2041	1FE
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		05/01/2014	Paydown		6,450	6,450	6,762	6,521	0	(70)	0	(70)	0	6,450	0	0	0	175	10/15/2032	1FM
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		06/01/2014	Paydown		1,488,853	1,488,853	1,472,510	1,484,335	0	4,518	0	4,518	0	1,488,853	0	0	0	34,886	02/13/2046	1FM
07383F-X5-2	BSCMS 2004-PWR6 A6 4.825% 11/11/41		06/01/2014	Paydown		189,516	189,516	180,181	188,068	0	1,448	0	1,448	0	189,516	0	0	0	4,473	11/11/2041	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		06/01/2014	Paydown		478,559	478,559	514,879	498,751	0	(20,192)	0	(20,192)	0	478,559	0	0	0	12,985	10/12/2041	1FM
07401D-AC-5	BSCMS 2007-PW18 A3 5.957% 06/11/50		05/01/2014	Paydown		320,895	320,895	344,749	336,791	0	(15,896)	0	(15,896)	0	320,895	0	0	0	6,629	06/11/2050	1FM
12489W-QD-9	CBASS 2005-CB8 AF2 4.311% 12/25/35		06/01/2014	Paydown		70,308	70,308	70,305	68,293	0	2,015	0	2,015	0	70,308	0	0	0	1,305	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.564% 04/25/37		06/01/2014	Paydown		250,810	250,810	205,664	209,039	0	41,771	0	41,771	0	250,810	0	0	0	4,840	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		06/01/2014	Paydown		1,132	1,132	704	635	0	497	0	497	0	1,132	0	0	0	16	01/25/2037	1FM
12513E-AG-9	CD CD 2005-CD1 A4 5.218% 07/15/44		06/01/2014	Paydown		393,324	393,324	375,624	387,906	0	5,418	0	5,418	0	393,324	0	0	0	9,520	07/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2014	Paydown		23,286	37,555	17,870	15,682	0	7,603	0	7,603	0	23,286	0	0	0	1,580	02/25/2037	4FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		05/15/2014	Paydown		1,968	1,968	1,967	1,967	0	1	0	1	0	1,968	0	0	0	43	11/15/2019	4AM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		06/01/2014	Paydown		446,523	446,523	438,128	444,041	0	2,482	0	2,482	0	446,523	0	0	0	10,927	06/10/2044	1FM
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		06/18/2014	WELLS FARGO		7,185,117	7,000,000	7,069,970	7,044,795	0	(6,969)	0	(6,969)	0	7,037,826	0	147,291	147,291	90,577	02/10/2029	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2014	Paydown		138,290	138,290	93,518	93,291	0	44,999	0	44,999	0	138,290	0	0	0	3,367	11/25/2036	3FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2014	Paydown		158,833	158,833	122,767	122,586	0	36,246	0	36,246	0	158,833	0	0	0	3,594	12/25/2036	4FM
126673-W2-4	CWL 2005-6 M1 0.640% 12/25/35		06/25/2014	Paydown		23,516	23,516	23,171	23,405	0	112	0	112	0	23,516	0	0	0	64	12/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2014	Paydown		115,051	115,051	109,110	111,649	0	3,403	0	3,403	0	115,051	0	0	0	2,850	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2014	Paydown		102,026	102,026	90,038	91,447	0	10,579	0	10,579	0	102,026	0	0	0	2,207	04/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		06/01/2014	Paydown		146,253	146,253	147,556	145,969	0	285	0	285	0	146,253	0	0	0	3,427	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2014	Paydown		237,346	237,346	232,970	235,278	0	2,068	0	2,068	0	237,346	0	0	0	5,294	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2014	Paydown		479,553	479,553	483,149	481,143	0	(1,590)	0	(1,590)	0	479,553	0	0	0	9,648	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2014	Paydown		152,236	167,486	156,339	156,319	0	(4,083)	0	(4,083)	0	152,236	0	0	0	3,934	10/25/2035	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2014	Paydown		320,509	320,509	307,790	307,835	0	12,673	0	12,673	0	320,509	0	0	0	7,472	05/25/2035	2FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2014	Paydown		859,070	859,070	832,560	850,850	0	8,221	0	8,221	0	859,070	0	0	0	20,280	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2014	Paydown		139,633	136,801	123,745	122,967	0	16,665	0	16,665	0	139,633	0	0	0	3,302	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2014	Paydown		49,305	49,305	46,210	46,028	0	3,277	0	3,277	0	49,305	0	0	0	1,154	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2014	Paydown		101,823	116,770	106,390	105,793	0	(3,969)	0	(3,969)	0	101,823	0	0	0	2,675	10/25/2035	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2014	Paydown		325,285	325,285	300,889	312,085	0	13,200	0	13,200	0	325,285	0	0	0	7,297	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2014	Paydown		226,042	263,278	246,561	246,490	0	(20,448)	0	(20,448)	0	226,042	0	0	0	6,340	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2014	Paydown		71,585	92,743	74,052	76,085	0	(4,500)	0	(4,500)	0	71,585	0	0	0	2,391	05/25/2036	3FM
12668W-AU-1	CWL 2007-4 A5W 5.672% 03/25/37		06/01/2014	Paydown		17,538	17,538	16,087	16,136	0	1,402	0	1,402	0	17,538	0	0	0	661	03/25/2037	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2014	Paydown		54,620	54,620	37,809	35,594	0	19,026	0	19,026	0	54,620	0	0	0	1,397	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2014	Paydown		178,815	178,815	171,931	174,593	0	4,222	0	4,222	0	178,815	0	0	0	3,895	11/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2014	Paydown		33,528	33,528	32,871	32,874	0	654	0	654	0	33,528	0	0	0	730	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2014	Paydown		96,507	97,247	91,370	91,365	0	5,142	0	5,142	0	96,507	0	0	0	2,342	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2014	Paydown		58,719	59,170	55,660	55,655	0	3,065	0	3,065	0	58,719	0	0	0	1,425	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2014	Paydown		14,456	14,456	14,391	14,393	0	63	0	63	0	14,456	0	0	0	315	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2014	Paydown		201,914	201,914	189,562	194,846	0	7,068	0	7,068	0	201,914	0	0	0	4,391	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2014	Paydown		280,951	280,951	271,371	271,222	0	9,730	0	9,730	0	280,951	0	0	0	6,450	08/25/2035	2FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2014	Paydown		148,618	148,618	91,921	65,483	0	83,135	0	83,135	0	148,618	0	0	0	4,301	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		06/01/2014	Paydown		10,873	10,873	8,106	7,279	0	3,594	0	3,594	0	10,873	0	0	0	314	05/25/2037	1FM
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		06/15/2014	Paydown		24,740	24,740	24,737	24,738	0	1	0	1	0	24,740	0	0	0	121	08/15/2017	1FE
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.460% 12/17/18		06/15/2014	Paydown		21,522	21,522	21,520	0	0	3	0	3	0	21,522	0	0	0	50	12/17/2018	1FE
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		06/15/2014	Paydown		29,063	29,063	29,062	29,062	0	1	0	1	0	29,063	0	0	0	198	07/17/2017	1FE
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		06/15/2014	Paydown		793,807	793,807	793,771	793,630	0	177	0	177	0	793,807	0	0	0	5,706	11/15/2017	1FE
14366T-AA-3	CNART 2013-1A A 1.160% 10/16/17		06/15/2014	Paydown		55,870	55,870	55,869	55,882	0	(12)	0	(12)	0	55,870	0	0	0	270	10/16/2017	1FE
14916R-AE-4	CATHOLIC HEALTH INITIATIVES 2.600% 08/01/18		05/16/2014	SUSQUEHANNA		2,032,420	2,000,000	2,006,960	2,006,717	0	(539)	0	(539)	0	2,006,178	0	26,242	26,242	29,033	08/01/2018	1FE
15132E-LC-0	CDMC 2005-1 A5 5.320% 02/18/35		06/01/2014	Paydown		406,963	406,963	406,711	406,282	0	681	0	681	0	406,963	0	0	0	9,364	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
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		06/01/2014	Paydown		55,347	55,347	55,347	55,347	0	0	0	0	0	55,347	0	0	0	1,182	10/25/2035	1FM
165167-CD-7	CHESAPEAKE ENERGY 9.500% 02/15/15		04/24/2014	TENDER OFFER		1,977,840	1,845,000	1,772,599	1,827,580	0	4,450	0	4,450	0	1,832,030	0	145,810	145,810	121,232	02/15/2015	3FE
172967-CK-5	CITIGROUP 5.125% 05/05/14		05/05/2014	Maturity		5,200,000	5,200,000	5,253,040	0	0	(53,040)	0	(53,040)	0	5,200,000	0	0	0	133,250	05/05/2014	1FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2014	Paydown		4	105,010	51,541	32,302	21,773	(54,071)	0	(32,298)	0	4	0	0	0	1,602	11/25/2036	6FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2014	Paydown		218,541	218,541	214,084	214,089	0	4,451	0	4,451	0	218,541	0	0	0	2,971	10/25/2043	1FM
191216-BG-4	COCA-COLA CO 2.450% 11/01/20		04/03/2014	DEUTSCHE BANK		4,931,450	5,000,000	4,928,600	4,929,471	0	2,587	0	2,587	0	4,932,058	0	(608)	(608)	53,424	11/01/2020	1FE
20035C-AA-8	COMERICA INC 5.700% 06/01/14		06/01/2014	Maturity		12,000,000	12,000,000	11,979,240	11,997,548	0	2,452	0	2,452	0	12,000,000	0	0	0	342,000	06/01/2014	1FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		06/01/2014	Paydown		254,238	254,238	268,154	261,666	0	(7,427)	0	(7,427)	0	254,238	0	0	0	6,983	07/16/2034	1FM
20046G-AW-8	COMM 2006-FL12 AJ 0.286% 12/15/20		06/15/2014	Paydown		1,167,692	1,167,692	1,083,774	1,116,035	0	51,656	0	51,656	0	1,167,692	0	0	0	(79)	12/15/2020	1FM
200476-AJ-8	COMM 2007-FL14 AJ 0.331% 06/15/22		06/15/2014	Paydown		2,697,866	2,697,866	2,556,228	2,682,326	0	15,541	0	15,541	0	2,697,866	0	0	0	4,588	06/15/2022	1FM
20047G-AC-1	COMM 2004-LB3A B 5.758% 07/10/37		06/01/2014	Paydown		250,000	250,000	265,469	253,534	0	(3,534)	0	(3,534)	0	250,000	0	0	0	6,512	07/10/2037	1FM
20047G-BQ-9	COMM 2004-LB3A A5 5.454% 07/10/37		05/01/2014	Paydown		1,378,028	1,378,028	1,240,225	1,366,558	0	11,470	0	11,470	0	1,378,028	0	0	0	27,003	07/10/2037	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		06/15/2014	Paydown		50,507	50,507	50,505	50,799	0	(292)	0	(292)	0	50,507	0	0	0	1,562	05/15/2033	1FM
20854P-AD-1	CONSOLIDATED ENERGY 8.000% 04/01/17		04/16/2014	TENDER OFFER		966,124	926,000	926,000	926,000	0	0	0	0	0	926,000	0	40,124	40,124	40,127	04/01/2017	4FE
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		06/15/2014	Redemption 100.0000		348,627	348,627	349,391	348,821	0	(194)	0	(194)	0	348,627	0	0	0	11,330	12/15/2017	1FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		04/23/2014	Cantor Fitzgerald Fixed		2,322,732	3,672,303	2,512,957	2,258,466	73,145	(98,911)	0	(25,766)	0	2,232,700	0	90,031	90,031	202,079	01/15/2018	6FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		04/23/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2018	6FE
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2014	Paydown		21,160	21,160	20,362	20,531	0	629	0	629	0	21,160	0	0	0	462	06/25/2033	1FM
225410-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2014	Paydown		193,068	193,068	192,253	192,489	0	579	0	579	0	193,068	0	0	0	4,657	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2014	Paydown		521,064	521,064	519,841	519,670	0	1,394	0	1,394	0	521,064	0	0	0	10,208	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		05/01/2014	Paydown		199,746	199,746	193,379	195,953	0	3,793	0	3,793	0	199,746	0	0	0	3,754	12/25/2034	1FM
22541S-WK-0	CSFB 2004-C3 A5 5.113% 07/15/36		06/01/2014	Paydown		2,662,301	2,662,301	2,527,834	2,646,975	0	15,326	0	15,326	0	2,662,301	0	0	0	51,368	07/15/2036	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01/2014	Paydown		546,682	546,682	555,609	549,773	0	(3,091)	0	(3,091)	0	546,682	0	0	0	12,190	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2014	Paydown		263,795	263,795	247,823	246,475	0	17,320	0	17,320	0	263,795	0	0	0	6,334	06/25/2035	2FM
225458-VQ-8	CSFB 2005-C3 A4 4.686% 07/15/37		06/01/2014	Paydown		155,612	155,612	145,400	153,170	0	2,442	0	2,442	0	155,612	0	0	0	2,863	07/15/2037	1FM
22545R-AB-2	CSMC 2006-TF2A A2 0.326% 10/15/21		06/15/2014	Paydown		29,161	29,161	29,070	0	0	91	0	91	0	29,161	0	0	0	8	10/15/2021	1FE
22545R-CN-4	CSMC 2006-TF2A SVA2 0.425% 10/15/21		06/15/2014	Paydown		9,057,816	9,057,816	8,593,379	8,941,465	0	116,351	0	116,351	0	9,057,816	0	0	0	19,540	10/15/2021	1FM
22545R-CT-1	CSMC 2006-TF2A SVE 0.706% 10/15/21		06/15/2014	Paydown		599,000	599,000	597,750	0	0	1,250	0	1,250	0	599,000	0	0	0	500	10/15/2021	1FE
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		06/01/2014	Paydown		185,932	185,932	192,904	186,721	0	(790)	0	(790)	0	185,932	0	0	0	5,293	09/15/2040	1FM
225470-F6-5	CSMC 2006-C1 AAB 5.643% 02/15/39		06/01/2014	Paydown		273,065	273,065	289,897	277,955	0	(4,889)	0	(4,889)	0	273,065	0	0	0	7,431	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		06/01/2014	Paydown		162,942	162,942	150,614	151,523	0	11,419	0	11,419	0	162,942	0	0	0	(19,426)	04/25/2036	3FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		06/01/2014	Paydown		166,441	166,441	167,726	166,656	0	(215)	0	(215)	0	166,441	0	0	0	3,649	12/15/2040	1FM
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		04/30/2014	KGS-ALPHA CAPITAL MARKETS		616,290	600,000	615,204	0	0	0	0	0	0	615,204	0	1,086	1,086	1,071	08/15/2015	1FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2014	Paydown		258,563	258,563	198,755	198,400	0	60,163	0	60,163	0	258,563	0	0	0	3,871	06/25/2036	1FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		06/01/2014	Paydown		137,681	137,681	139,054	138,232	0	(551)	0	(551)	0	137,681	0	0	0	2,148	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.506% 07/12/44		06/12/2014	Paydown		3,934	3,934	4,048	4,029	0	(95)	0	(95)	0	3,934	0	0	0	25	07/12/2044	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)
23306A-AA-8	DBRR 2012-EZ1 A 0.946% 09/25/45		06/01/2014	Paydown		49,794	49,794	49,777	49,807	0	(12)	0	(12)	0	49,794	0	0	0	184	09/25/2045	1FE
23339X-AA-9	DTAOT 2013-2A A 0.810% 09/15/16		06/15/2014	Paydown		95,636	95,636	95,680	38,623	0	(45)	0	(45)	0	95,636	0	0	0	187	09/15/2016	1FE
24422E-RR-2	JOHN DEERE CAPITAL 2.250% 04/17/19		04/22/2014	FTN FINANCIAL SECURITIES		3,015,780	3,000,000	2,991,900	2,993,710	0	391	0	391	0	2,994,101	0	21,679	21,679	35,250	04/17/2019	1FE
24823U-AG-3	DENBURY RESOURCES INC 8.250% 02/15/20		04/16/2014	WELLS FARGO		4,654,401	4,219,000	4,334,981	4,296,195	0	(4,913)	0	(4,913)	0	4,291,282	0	363,119	363,119	233,979	02/15/2020	3FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2014	Paydown		402,463	402,463	381,397	397,343	0	5,120	0	5,120	0	402,463	0	0	0	8,866	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2014	Paydown		134,811	174,447	158,948	158,907	0	(24,096)	0	(24,096)	0	134,811	0	0	0	3,857	09/25/2035	3FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2014	Paydown		42,797	42,797	39,138	39,071	0	3,726	0	3,726	0	42,797	0	0	0	1,052	02/25/2036	3FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2014	Paydown		757	1,384	1,171	1,247	0	(490)	0	(490)	0	757	0	0	0	23	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2014	Paydown		106,313	106,313	91,697	86,058	0	20,255	0	20,255	0	106,313	0	0	0	2,669	07/25/2036	1FM
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		06/20/2014	Paydown		1,190,651	1,190,651	1,190,651	1,190,651	0	0	0	0	0	1,190,651	0	0	0	3,869	09/20/2014	1FE
25459H-AL-9	DIRECTV HLDS/FN 4.750% 10/01/14		04/24/2014	Call 100.0000		9,000,000	9,000,000	8,998,894	8,999,205	0	142	0	142	0	8,999,347	0	653	653	409,453	10/01/2014	2FE
25468P-CA-2	DISNEY 6.200% 06/20/14		06/20/2014	Maturity		1,000,000	1,000,000	1,057,570	1,004,256	0	(4,256)	0	(4,256)	0	1,000,000	0	0	0	31,000	06/20/2014	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		06/01/2014	Paydown		167,303	167,303	167,303	172,022	0	(4,719)	0	(4,719)	0	167,303	0	0	0	3,940	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2014	Paydown		62,007	62,007	61,503	61,511	0	496	0	496	0	62,007	0	0	0	775	06/25/2043	1FM
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		06/15/2014	Paydown		1,312,379	1,312,379	1,312,325	1,312,342	0	37	0	37	0	1,312,379	0	0	0	7,044	10/16/2017	1FE
30165P-AA-0	EART 2013-2A A 1.490% 11/15/17		06/18/2014	Paydown		40,956	40,956	40,955	40,955	0	0	0	0	0	40,956	0	0	0	254	11/15/2017	1FE
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2014	Various		300,380	300,380	300,380	300,380	0	0	0	0	0	300,380	0	0	0	19,942	06/20/2023	2AM
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		04/01/2014	Various		29,428	29,428	29,428	0	0	3,082	0	3,082	0	29,428	0	0	0	0	08/25/2035	1FM
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/01/2014	Paydown		56,798	56,798	50,458	50,157	0	5,867	0	5,867	0	56,798	0	0	0	1,209	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2014	Paydown		34,472	34,472	31,676	31,815	0	2,657	0	2,657	0	34,472	0	0	0	948	08/25/2035	2FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		06/01/2014	Paydown		43,792	43,792	39,851	40,167	0	3,626	0	3,626	0	43,792	0	0	0	1,032	08/25/2036	1FM
32057X-AJ-1	FIAOT 2011-1 D 4.490% 10/17/16		04/15/2014	Paydown		250,000	250,000	254,971	253,060	0	(3,060)	0	(3,060)	0	250,000	0	0	0	3,742	10/17/2016	1FE
32057X-AL-6	FIAOT 2011-1 E 7.170% 02/15/18		04/15/2014	Paydown		250,000	250,000	256,563	255,404	0	(5,404)	0	(5,404)	0	250,000	0	0	0	5,975	02/15/2018	1FE
32058B-AB-5	FIAOT 2013-3A A2 0.890% 09/15/17		06/14/2014	Paydown		36,879	36,879	36,876	36,874	0	5	0	5	0	36,879	0	0	0	152	09/15/2017	1FE
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		06/01/2014	Paydown		2,136,540	2,136,540	2,204,642	2,160,452	0	(23,912)	0	(23,912)	0	2,136,540	0	0	0	41,213	10/15/2035	1FM
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		06/02/2014	Various		2,338,199	2,347,000	2,220,855	2,241,730	0	4,909	0	4,909	0	2,246,639	0	91,560	91,560	79,297	06/15/2019	5FE
35671D-BG-9	FREEPORT-MC C&G 3.100% 03/15/20		06/27/2014	Various		5,989,790	6,000,000	5,997,838	5,997,816	0	129	0	129	0	5,997,946	0	(8,156)	(8,156)	138,381	03/15/2020	2FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2014	Paydown		36	36	37	37	0	0	0	0	0	36	0	0	0	1	06/25/2028	3FM
361849-J7-8	GMACC 2004-C3 A4 4.547% 12/10/41		06/01/2014	Paydown		218,440	218,440	211,835	218,142	0	298	0	298	0	218,440	0	0	0	4,590	12/10/2041	1FM
361849-M8-2	GMACC 2005-C1 A4 4.619% 05/10/43		06/01/2014	Paydown		4,156,045	4,156,045	4,358,002	4,235,410	0	(79,366)	0	(79,366)	0	4,156,045	0	0	0	94,687	05/10/2043	1FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		06/01/2014	Paydown		363,714	363,714	363,714	363,714	0	0	0	0	0	363,714	0	0	0	8,742	09/25/2034	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		06/01/2014	Paydown		73,887	73,887	71,013	73,256	0	631	0	631	0	73,887	0	0	0	1,631	06/25/2034	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		06/01/2014	Paydown		694,575	694,575	700,327	697,648	0	(3,073)	0	(3,073)	0	694,575	0	0	0	18,006	02/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		06/01/2014	Paydown		495,666	326,087	312,528	335,772	0	159,893	0	159,893	0	495,666	0	0	0	15,165	07/25/2037	5FM
36192B-AX-5	GSMS 2012-GC6 A2 2.539% 01/10/45		06/18/2014	WELLS FARGO		9,281,953	9,000,000	9,134,631	9,077,660	0	(14,742)	0	(14,742)	0	9,062,918	0	219,035	219,035	128,220	01/10/2045	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/03/2014	Paydown		206,388	411,779	224,642	242,879	0	(25,549)	10,942	(36,491)	0	206,388	0	0	0	8,986	01/25/2037	4FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2014	Paydown		194,895	194,895	185,668	189,075	0	5,820	0	5,820	0	194,895	0	0	0	4,918	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2014	Paydown		124,591	124,591	101,853	112,944	0	11,648	0	11,648	0	124,591	0	0	0	2,370	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2014	Paydown		72,153	72,153	72,187	72,125	0	28	0	28	0	72,153	0	0	0	1,571	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2014	Paydown		36,149	36,149	34,410	35,119	0	1,030	0	1,030	0	36,149	0	0	0	816	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		06/01/2014	Paydown		618,134	618,134	625,466	621,913	0	(3,779)	0	(3,779)	0	618,134	0	0	0	14,363	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2014	Paydown		180,828	180,828	186,249	183,402	0	(2,574)	0	(2,574)	0	180,828	0	0	0	4,162	08/10/2043	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.456% 03/10/44		06/01/2014	Paydown		50,777	50,777	50,462	50,624	0	154	0	154	0	50,777	0	0	0	1,127	03/10/2044	1FM
36962G-X4-1	GEN ELEC CAP CORP 5.650% 06/09/14		06/09/2014	Maturity		4,000,000	4,000,000	4,002,880	3,999,889	0	111	0	111	0	4,000,000	0	0	0	169,048	06/09/2014	1FE
37247D-AE-6	GENWORTH FINANCIAL 5.750% 06/15/14		06/15/2014	Maturity		492,000	492,000	501,712	0	0	(9,712)	0	(9,712)	0	492,000	0	0	0	14,145	06/15/2014	2FE
378272-AA-6	GLENCORE FUNDING LLC 6.000% 04/15/14		04/15/2014	Maturity		19,900,000	19,900,000	19,777,171	14,995,308	0	(46,889)	0	(46,889)	0	19,900,000	0	0	0	597,000	04/15/2014	2FE
38141E-A3-3	GOLDMAN SACHS GROUP 6.000% 05/01/14		05/01/2014	Maturity		6,700,000	6,700,000	6,828,916	1,119,615	0	(112,167)	0	(112,167)	0	6,700,000	0	0	0	201,000	05/01/2014	1FE
39153V-BK-9	GALC 2013-1 A4 1.160% 05/15/18		06/11/2014	DEUTSCHE BANK		10,049,609	10,000,000	9,998,623	9,998,977	0	285	0	285	0	9,999,262	0	50,347	50,347	58,322	05/15/2018	1FE
396789-JS-9	GCCFC 2005-GG3 A3 4.569% 08/10/42		06/01/2014	Paydown		358,186	358,186	345,593	357,205	0	980	0	980	0	358,186	0	0	0	7,781	08/10/2042	1FM
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		06/01/2014	Paydown		108,544	108,544	17,606	35,503	0	73,042	0	73,042	0	108,544	0	0	0	11,984	05/25/2036	1FM
452308-AH-2	ILLINOIS TOOL WORKS 5.150% 04/01/14		04/01/2014	Maturity		20,000,000	20,000,000	19,985,180	19,995,822	0	4,178	0	4,178	0	20,000,000	0	0	0	515,000	04/01/2014	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2014	Paydown		14,240	26,660	23,788	23,402	0	(9,162)	0	(9,162)	0	14,240	0	0	0	585	02/25/2036	3FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2014	Paydown		233,190	281,501	267,029	261,503	0	(28,313)	0	(28,313)	0	233,190	0	0	0	6,933	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2014	Paydown		114,806	175,285	148,266	147,812	0	(33,007)	0	(33,007)	0	114,806	0	0	0	4,696	02/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2014	Paydown		140,307	140,307	126,567	126,643	0	13,664	0	13,664	0	140,307	0	0	0	3,150	12/25/2035	2FM

SCHEDULE D - PART 4

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

1	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)
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2014	Paydown		574,621	574,621	574,588	573,129	0	1,492	0	1,492	0	574,621	0	0	0	13,467	01/25/2036	2FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2014	Paydown		628,713	628,713	614,030	601,052	0	27,661	0	27,661	0	628,713	0	0	0	16,787	02/25/2036	5FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2014	Paydown		1,366	1,366	1,365	0	0	1	0	1	0	1,366	0	0	0	17	03/15/2063	1FE
46625M-6W-4	JPMCC 2004-CB9 A4 5.695% 06/12/41		06/01/2014	Paydown		1,484,263	1,484,263	1,453,186	1,480,210	0	4,053	0	4,053	0	1,484,263	0	0	0	34,505	06/12/2041	1FM
46625Y-GP-2	JPMCC 2005-LDP1 A4 5.038% 03/15/46		06/01/2014	Paydown		39,368	39,368	41,042	40,587	0	(1,219)	0	(1,219)	0	39,368	0	0	0	992	03/15/2046	1FM
46625Y-JF-1	JPMCC 2005-CB11 A4 5.335% 08/12/37		04/01/2014	Paydown		56	56	59	59	0	(2)	0	(2)	0	56	0	0	0	1	08/12/2037	1FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		05/01/2014	Paydown		55,599	55,599	55,452	55,485	0	114	0	114	0	55,599	0	0	0	1,041	10/15/2042	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2014	Paydown		120,641	120,641	77,551	77,499	0	43,142	0	43,142	0	120,641	0	0	0	2,197	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2014	Paydown		135,494	135,494	89,632	89,549	0	45,945	0	45,945	0	135,494	0	0	0	2,467	07/25/2036	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		06/01/2014	Paydown		370,739	370,739	396,632	381,708	0	(10,970)	0	(10,970)	0	370,739	0	0	0	7,950	05/15/2047	1FM
46630J-AB-5	JPMCC 2007-LDPX A2 5.434% 01/15/49		05/01/2014	Paydown		2,512,677	2,512,677	2,610,829	2,597,760	0	(85,083)	0	(85,083)	0	2,512,677	0	0	0	56,144	01/15/2049	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		06/01/2014	Paydown		1,038,888	1,038,888	1,034,545	1,035,889	0	2,999	0	2,999	0	1,038,888	0	0	0	23,491	01/15/2049	1FM
46630V-AC-6	JPMCC 2007-CB 19 A3 5.892% 02/12/49		04/01/2014	Paydown		111,280	111,280	113,506	112,514	0	(1,233)	0	(1,233)	0	111,280	0	0	0	2,134	02/12/2049	1FM
46640X-AA-4	JPMCC 2013-INN A 1.556% 10/15/30		06/15/2014	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	78,718	10/15/2030	1FM
46640X-AG-1	JPMCC 2013-INN B 2.306% 10/15/30		06/15/2014	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	233,269	10/15/2030	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2014	Paydown		806,705	806,705	818,806	818,732	0	(12,027)	0	(12,027)	0	806,705	0	0	0	13,983	08/26/2036	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		06/30/2014	Various		169,125	169,125	169,150	169,134	0	(9)	0	(9)	0	169,125	0	0	0	3,448	04/30/2018	1FE
49446Q-BC-4	KIMCO REALTY CORP 4.820% 06/01/14		06/01/2014	Maturity		5,000,000	5,000,000	4,882,350	4,993,009	0	6,991	0	6,991	0	5,000,000	0	0	0	160,667	06/01/2014	2FE
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		05/09/2014	Call 100.0000		10,650,000	10,650,000	10,486,550	10,513,422	0	6,202	0	6,202	0	10,519,624	0	130,376	130,376	1,094,169	06/01/2019	4FE
501889-AA-7	LKQ CORP 4.750% 05/15/23		04/28/2014	Various		6,300,411	6,567,000	6,282,000	6,292,822	0	7,590	0	7,590	0	6,300,411	0	0	0	141,236	05/15/2023	3FE
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		06/01/2014	Redemption 100.0000		44,638	44,638	44,286	44,574	0	65	0	65	0	44,638	0	0	0	1,361	04/01/2016	2
513075-AY-7	LAMAR MEDIA CORP 7.875% 04/15/18		04/21/2014	Call 103.9380		1,387,572	1,335,000	1,335,000	1,335,000	0	0	0	0	0	1,335,000	0	52,572	52,572	54,318	04/15/2018	4FE
52108H-5X-8	LBUBS 2005-C3 A5 4.739% 07/15/30		06/11/2014	Paydown		288,669	288,669	276,852	286,102	0	2,567	0	2,567	0	288,669	0	0	0	5,205	07/15/2030	1FM
52108H-TL-8	LBUBS 2003-C5 J 5.250% 04/15/37		06/11/2014	Paydown		165,834	165,834	166,974	166,015	0	(180)	0	(180)	0	165,834	0	0	0	3,648	04/15/2037	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2014	Paydown		177,131	287,133	241,583	250,379	0	(73,248)	0	(73,248)	0	177,131	0	0	0	7,027	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		06/01/2014	Paydown		93,600	93,600	93,600	93,600	0	0	0	0	0	93,600	0	0	0	1,711	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		06/01/2014	Paydown		430,112	430,112	429,478	440,341	0	(10,229)	0	(10,229)	0	430,112	0	0	0	(48,373)	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		06/01/2014	Paydown		174,427	272,557	245,885	245,759	0	(71,332)	0	(71,332)	0	174,427	0	0	0	6,559	12/25/2035	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		06/01/2014	Paydown		489,539	509,563	479,947	479,944	0	9,595	0	9,595	0	489,539	0	0	0	12,061	06/25/2036	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2014	Paydown		3	133,737	105,077	104,956	0	(104,953)	0	(104,953)	0	3	0	0	0	3,260	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		06/01/2014	Paydown		6	132,185	92,917	92,745	0	(92,739)	0	(92,739)	0	6	0	0	0	3,056	05/25/2037	5FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		06/01/2014	Paydown		181,423	300,483	238,509	264,034	0	(82,611)	0	(82,611)	0	181,423	0	0	0	7,488	05/25/2037	3FM
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		04/03/2014	DISTRIBUTION		258,117	1	0	0	0	0	0	0	0	0	0	258,117	258,117	0	12/30/2016	6FE
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		04/09/2014	TENDER OFFER		1,741,300	1,583,000	1,595,947	1,593,739	0	(574)	0	(574)	0	1,593,165	0	148,135	148,135	43,533	05/15/2020	4FE
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		05/09/2014	Call 103.0000		180,250	175,000	175,000	175,000	0	0	0	0	0	175,000	0	5,250	5,250	5,815	05/15/2020	4FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		06/01/2014	Redemption 100.0000		46,907	46,907	47,076	46,936	0	(29)	0	(29)	0	46,907	0	0	0	1,467	02/01/2016	2
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		06/01/2014	Paydown		81,429	81,429	68,604	64,629	0	16,800	0	16,800	0	81,429	0	0	0	1,943	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		06/01/2014	Paydown		25,242	25,242	26,267	26,682	0	(1,440)	0	(1,440)	0	25,242	0	0	0	696	04/25/2033	1FM
55448Q-AR-7	MACK-CALI REALTY LP 2.500% 12/15/17		04/24/2014	KGS-ALPHA CAPITAL MARKETS		253,943	250,000	251,700	0	0	(41)	0	(41)	0	251,659	0	2,284	2,284	2,326	12/15/2017	2FE
55660A-AE-2	MAMHC 2002-A M2 2.406% 03/25/32		06/25/2014	Paydown		37,169	37,169	37,866	37,553	0	(384)	0	(384)	0	37,169	0	0	0	372	03/25/2032	1FE
559080-AA-4	MAGELLAN MIDSTREAM PRTNS 6.450% 06/01/14		06/01/2014	Maturity		10,627,000	10,627,000	11,036,844	10,655,483	0	(28,483)	0	(28,483)	0	10,627,000	0	0	0	342,721	06/01/2014	2FE
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		05/31/2014	Maturity		4,525,400	4,525,400	4,525,400	4,525,400	0	0	0	0	0	4,525,400	0	0	0	169,703	05/31/2014	2FE
57164X-AA-7	MVCOT 2009-2A A 4.809% 07/20/31		06/20/2014	Paydown		25,747	25,747	26,656	26,526	0	(779)	0	(779)	0	25,747	0	0	0	510	07/20/2031	1FE
573334-AE-9	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		05/27/2014	Tax Free Exchange		1,029,060	1,000,000	1,030,000	0	0	(940)	0	(940)	0	1,029,060	0	0	0	11,278	02/15/2021	4FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		06/01/2014	Paydown		363,412	363,412	363,383	363,521	0	(109)	0	(109)	0	363,412	0	0	0	8,750	11/25/2035	2FM
590201-AA-7	MLFT 2008-LAQA A1 0.695% 07/09/21		05/09/2014	Paydown		256,943	256,943	256,702	256,828	0	115	0	115	0	256,943	0	0	0	749	07/09/2021	1FM
590201-AB-5	MLFT 2008-LAQA A2 0.695% 07/09/21		05/09/2014	Paydown		22,005,000	22,005,000	20,464,650	21,578,902	0	426,098	0	426,098	0	22,005,000	0	0	0	64,288	07/09/2021	1FM
59022H-BP-6	MLMT 2003-KEY1 C 5.373% 11/12/35		04/01/2014	Paydown		35,457	35,457	36,465	35,441	0	15	0	15	0	35,457	0	0	0	635	11/12/2035	1FM
59022H-JK-9	MLMT 2005-CIP1 ASB 5.022% 07/12/38		06/01/2014	Paydown		41,341	41,341	42,245	42,197	0	(856)	0	(856)	0	41,341	0	0	0	870	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.457% 11/12/37		06/01/2014	Paydown		406,860	406,860	409,200	407,317	0	(457)	0	(457)	0	406,860	0	0	0	10,245	11/12/2037	1FM
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		06/09/2014	CITIGROUP GLOBAL MKTS		1,510,515	1,500,000	1,498,035	0	0	41	0	41	0	1,498,076	0	12,439	12,439	5,942	04/10/2019	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.170% 05/01/27		05/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	92	05/01/2027	1FE

SCHEDULE D - PART 4

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

1	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)
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
60687U-AE-7	MLCFC 2006-2 A4 6.086% 06/12/46		06/01/2014	Paydown		68,394	68,394	78,749	74,613	0	(6,219)	0	(6,219)	0	68,394	0	0	0	1,883	06/12/2046	1FM
61205P-AJ-8	MHESA 2012-1 A1 0.756% 09/20/22		05/20/2014	Paydown		13,507	13,507	13,507	13,507	0	0	0	0	0	13,507	0	0	0	42	09/20/2022	1FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2014	Redemption 100.0000		500,000	500,000	511,383	172,351	0	(11,285)	0	(11,285)	0	500,000	0	0	0	9,740	05/20/2027	1FE
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		06/01/2014	Paydown		296,108	296,108	289,630	295,604	0	504	0	504	0	296,108	0	0	0	7,904	10/12/2052	1FM
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		06/01/2014	Paydown		338,949	338,949	360,928	342,930	0	(3,980)	0	(3,980)	0	338,949	0	0	0	5,940	07/15/2056	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		06/01/2014	Paydown		467,139	467,139	454,439	463,063	0	4,076	0	4,076	0	467,139	0	0	0	10,302	04/25/2034	1FM
61745M-N9-0	MSC 2004-IQ8 B 5.190% 06/15/40		06/01/2014	Paydown		1,688,354	1,688,354	1,725,286	1,695,494	0	(7,140)	0	(7,140)	0	1,688,354	0	0	0	41,242	06/15/2040	1FM
61747Y-CF-0	MORGAN STANLEY 6.000% 05/13/14		05/13/2014	Maturity		3,000,000	3,000,000	3,019,800	0	0	(19,800)	0	(19,800)	0	3,000,000	0	0	0	90,000	05/13/2014	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/01/2014	Paydown		238,078	238,078	161,242	161,131	0	76,947	0	76,947	0	238,078	0	0	0	4,159	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2014	Paydown		32,499	32,499	21,954	19,915	0	12,584	0	12,584	0	32,499	0	0	0	508	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/01/2014	Paydown		89,242	89,242	56,702	43,277	0	45,966	0	45,966	0	89,242	0	0	0	(28,240)	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2014	Paydown		48,465	48,465	35,418	35,362	0	13,104	0	13,104	0	48,465	0	0	0	896	01/25/2047	1FM
61755B-AC-8	MSC 2007-HQ12 A2 5.577% 04/12/49		06/01/2014	Paydown		44,481	44,481	45,440	0	0	(959)	0	(959)	0	44,481	0	0	0	631	04/12/2049	1FE
628530-AW-7	MYLAN LABORATORIES INC 1.800% 06/24/16		05/28/2014	BANK of AMERICA SEC		6,598,605	6,500,000	6,498,995	0	0	132	0	132	0	6,499,127	0	99,478	99,478	51,350	06/24/2016	2FE
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		06/01/2014	Paydown		126,548	126,548	128,288	0	0	(1,740)	0	(1,740)	0	126,548	0	0	0	715	07/25/2043	1FE
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		06/15/2014	Paydown		597,424	597,424	597,416	597,427	0	(3)	0	(3)	0	597,424	0	0	0	(5,257)	11/15/2016	1FE
64352V-MA-6	NCHET 2005-A A6 4.892% 08/25/35		06/01/2014	Paydown		108,300	108,300	101,125	99,582	0	8,718	0	8,718	0	108,300	0	0	0	2,260	08/25/2035	1FM
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		06/01/2014	Redemption 100.0000		40,641	40,641	40,748	40,671	0	(30)	0	(30)	0	40,641	0	0	0	1,268	11/01/2017	2
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2014	Paydown		70,098	70,098	58,292	55,871	0	14,226	0	14,226	0	70,098	0	0	0	1,556	03/25/2047	1FM
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2014	Redemption 100.0000		89,476	89,476	87,694	88,335	0	1,141	0	1,141	0	89,476	0	0	0	2,778	12/30/2020	3AM
69331C-AE-8	PACIFIC GAS & ELECTRIC 5.750% 04/01/14		04/01/2014	Maturity		4,000,000	4,000,000	4,118,680	4,050,103	0	(50,103)	0	(50,103)	0	4,000,000	0	0	0	115,000	04/01/2014	2FE
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		06/01/2014	Redemption 100.0000		57,087	57,087	56,457	56,994	0	93	0	93	0	57,087	0	0	0	1,726	10/01/2015	2
723655-AB-2	PIONEER DRILLING COMPANY 9.875% 03/15/18		05/01/2014	Call 104.9380		3,009,622	2,868,000	2,850,606	2,855,997	0	353	0	353	0	2,856,350	0	153,271	153,271	177,796	03/15/2018	4FE
726505-AK-6	PLAINS E&P COMPANY 6.625% 05/01/21		04/30/2014	Call 106.6250		104,493	98,000	107,800	0	0	(322)	0	(322)	0	107,478	0	(2,986)	(2,986)	3,228	05/01/2021	2FE
737679-CX-6	POTOMAC ELECTRIC PWR CO 4.650% 04/15/14		04/15/2014	Maturity		2,200,000	2,200,000	2,204,444	0	0	(4,444)	0	(4,444)	0	2,200,000	0	0	0	51,150	04/15/2014	1FE
74254P-AK-8	PRINCIPAL LIFE INC FNDG 5.100% 04/15/14		04/15/2014	Maturity		10,400,000	10,400,000	10,194,114	10,390,533	0	9,467	0	9,467	0	10,400,000	0	0	0	265,200	04/15/2014	1FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		06/01/2014	Paydown		769	769	708	649	0	121	0	121	0	769	0	0	0	(44)	04/28/2022	1FM
74432Q-AD-7	PRUDENTIAL FINANCIAL INC 4.750% 04/01/14		04/01/2014	Maturity		4,385,000	4,385,000	4,292,257	4,381,279	0	3,721	0	3,721	0	4,385,000	0	0	0	104,144	04/01/2014	2FE
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		06/12/2014	Redemption 100.0000		297,915	297,915	290,202	290,333	0	7,582	0	7,582	0	297,915	0	0	0	5,398	05/12/2015	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2014	Paydown		98,479	133,372	111,580	111,750	0	(13,271)	0	(13,271)	0	98,479	0	0	0	3,749	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		06/26/2014	Paydown		356,841	356,841	361,301	358,530	0	(1,689)	0	(1,689)	0	356,841	0	0	0	7,167	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2014	Paydown		81,362	98,150	80,228	83,894	0	(2,531)	0	(2,531)	0	81,362	0	0	0	2,520	06/25/2036	1FM
75884R-AL-7	REGENCY CENTERS LP 4.950% 04/15/14		04/15/2014	Maturity		261,000	261,000	271,035	264,030	0	(3,030)	0	(3,030)	0	261,000	0	0	0	6,460	04/15/2014	2FE
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		06/01/2014	Paydown		6,371	6,371	6,297	6,319	0	52	0	52	0	6,371	0	0	0	129	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2014	Paydown		120,832	120,832	104,682	104,641	0	16,191	0	16,191	0	120,832	0	0	0	2,927	05/25/2036	5FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2014	Paydown		70,992	70,992	71,879	71,903	0	(911)	0	(911)	0	70,992	0	0	0	1,940	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		06/01/2014	Paydown		324,174	324,174	322,020	329,991	0	(5,818)	0	(5,818)	0	324,174	0	0	0	7,652	12/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		06/01/2014	Paydown		36,720	36,720	26,622	28,442	0	8,278	0	8,278	0	36,720	0	0	0	890	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		06/01/2014	Paydown		160,961	160,961	160,867	165,784	0	(4,823)	0	(4,823)	0	160,961	0	0	0	3,989	06/25/2033	3FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		06/01/2014	Paydown		386,060	386,060	386,016	389,806	0	(3,746)	0	(3,746)	0	386,060	0	0	0	8,781	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		06/01/2014	Paydown		487,365	487,365	487,441	486,133	0	1,232	0	1,232	0	487,365	0	0	0	9,604	11/25/2033	1FM
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		06/01/2014	Paydown		33,992	33,992	34,507	33,921	0	71	0	71	0	33,992	0	0	0	1,041	09/25/2029	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2014	Paydown		119,223	163,190	147,729	146,470	0	(27,246)	0	(27,246)	0	119,223	0	0	0	4,011	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2014	Paydown		128,782	158,246	130,402	131,295	0	(2,513)	0	(2,513)	0	128,782	0	0	0	4,247	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2014	Paydown		4,214	4,214	4,120	4,122	0	92	0	92	0	4,214	0	0	0	98	11/25/2035	2FM
76112B-TS-9	RAMP 2005-RS6 M1 0.656% 06/25/35		06/25/2014	Paydown		767,534	767,534	601,555	692,463	0	75,071	0	75,071	0	767,534	0	0	0	2,199	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		05/01/2014	Paydown		3	76,796	63,454	63,388	0	(63,385)	0	(63,385)	0	3	0	0	0	1,798	04/25/2036	4FM
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		06/01/2014	Redemption 100.0000		38,664	38,664	38,943	38,713	0	(49)	0	(49)	0	38,664	0	0	0	1,219	03/01/2016	2

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		05/13/2014	Various		18,494,441	17,945,000	18,512,056	0	0	(24,982)	0	(24,982)	0	18,487,074	0	7,367	7,367	59,287	04/15/2015	1FE
78442F-EP-9	SLM CORP 3.875% 09/10/15		05/28/2014	BANK of AMERICA SEC		8,225,600	8,000,000	8,316,250	8,206,719	0	(50,572)	0	(50,572)	0	8,156,147	0	69,453	69,453	225,611	09/10/2015	3FE
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		04/15/2014	Paydown		1,834	1,834	1,834	1,834	0	0	0	0	0	1,834	0	0	0	11	06/15/2016	1FE
78459T-AC-2	SNAAC 2012-A B 3.110% 06/15/17		06/15/2014	Paydown		124,078	124,078	125,474	124,924	0	(846)	0	(846)	0	124,078	0	0	0	1,673	06/15/2017	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		05/07/2014	Call 108.5000		917,910	846,000	854,919	852,833	0	(426)	0	(426)	0	852,407	0	65,503	65,503	34,357	05/15/2019	4FE
80281U-AE-5	SDART 2010-B C 3.020% 10/17/16		06/15/2014	Paydown		3,677,016	3,677,016	3,753,730	3,689,180	0	(12,164)	0	(12,164)	0	3,677,016	0	0	0	45,678	10/17/2016	1FE
80282G-AE-5	SDART 2010-2 C 3.890% 07/17/17		06/15/2014	Paydown		34,176	34,176	35,335	34,416	0	(240)	0	(240)	0	34,176	0	0	0	546	07/17/2017	1FE
80282H-AE-3	SDART 2010-3 C 3.060% 11/15/17		06/15/2014	Paydown		65,329	65,329	66,815	35,996	0	(779)	0	(779)	0	65,329	0	0	0	599	11/15/2017	1FE
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		05/15/2014	Paydown		31,690	31,690	31,700	31,690	0	0	0	0	0	31,690	0	0	0	172	05/15/2017	1FE
80282P-AD-7	SDART 2011-1 B 2.350% 11/16/15		06/15/2014	Paydown		2,634,679	2,634,679	2,665,143	2,637,829	0	(3,150)	0	(3,150)	0	2,634,679	0	0	0	25,515	11/16/2015	1FE
80282T-AE-7	SDART 2011-3 C 3.090% 05/15/17		06/15/2014	Paydown		8,857	8,857	9,110	8,955	0	(98)	0	(98)	0	8,857	0	0	0	137	05/15/2017	1FE
80282W-AC-4	SDART 2012-3 A3 1.080% 04/15/16		06/15/2014	Paydown		97,886	97,886	97,985	0	0	(99)	0	(99)	0	97,886	0	0	0	132	04/15/2016	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2014	Paydown		451,178	451,178	451,166	451,292	0	(114)	0	(114)	0	451,178	0	0	0	5,405	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		06/01/2014	Paydown		83,148	83,148	84,594	84,533	0	(1,384)	0	(1,384)	0	83,148	0	0	0	971	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2014	Paydown		230,036	230,036	226,046	226,126	0	3,910	0	3,910	0	230,036	0	0	0	3,526	07/25/2043	1FM
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		06/01/2014	Paydown		136,852	136,852	133,710	133,789	0	3,063	0	3,063	0	136,852	0	0	0	1,656	06/25/2043	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2014	Paydown		776,707	776,707	759,689	759,292	0	17,415	0	17,415	0	776,707	0	0	0	13,019	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		06/20/2014	Paydown		15,575	15,575	15,716	15,709	0	(134)	0	(134)	0	15,575	0	0	0	120	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		06/20/2014	Paydown		1,527,759	1,527,759	1,527,329	1,527,477	0	281	0	281	0	1,527,759	0	0	0	13,859	10/20/2030	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		06/20/2014	Paydown		17,553	17,553	18,036	17,993	0	(440)	0	(440)	0	17,553	0	0	0	235	05/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		06/20/2014	Paydown		21,981	21,981	22,084	22,082	0	(101)	0	(101)	0	21,981	0	0	0	143	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		06/20/2014	Paydown		15,679	15,679	16,080	16,059	0	(381)	0	(381)	0	15,679	0	0	0	184	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		06/20/2014	Paydown		1,339,277	1,339,277	1,339,232	1,339,543	0	(266)	0	(266)	0	1,339,277	0	0	0	12,594	11/20/2025	1FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		06/01/2014	Paydown		17,324	17,324	17,322	17,304	0	20	0	20	0	17,324	0	0	0	160	10/25/2057	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		06/01/2014	Paydown		14,345	14,345	14,343	14,336	0	10	0	10	0	14,345	0	0	0	93	12/25/2059	1FM
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		06/01/2014	Paydown		341,238	341,238	341,192	341,088	0	150	0	150	0	341,238	0	0	0	2,671	09/25/2057	1FM
863579-K5-6	SARM 2005-23 1A3 2.557% 01/25/36		06/01/2014	Paydown		252,505	252,569	229,674	235,979	0	16,526	0	16,526	0	252,505	0	0	0	2,829	01/25/2036	1FM
863579-P8-5	SARM 2006-1 5A1 2.578% 02/25/36		06/01/2014	Paydown		50,518	51,088	49,836	49,888	0	631	0	631	0	50,518	0	0	0	542	02/25/2036	1FM
86359A-K3-6	SASC 2003-25XS A5 6.120% 08/25/33		06/01/2014	Paydown		43,132	43,132	43,105	42,991	0	140	0	140	0	43,132	0	0	0	1,230	08/25/2033	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.023% 09/25/33		06/01/2014	Paydown		122,455	122,455	122,416	121,798	0	657	0	657	0	122,455	0	0	0	3,371	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		06/01/2014	Paydown		165,202	165,202	159,729	162,004	0	3,197	0	3,197	0	165,202	0	0	0	3,603	02/25/2035	2FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2014	Paydown		324,801	324,801	319,713	321,462	0	3,339	0	3,339	0	324,801	0	0	0	8,491	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		1,222,675	1,152,000	1,186,089	1,177,547	0	(3,486)	0	(3,486)	0	1,174,062	0	48,613	48,613	56,640	10/01/2018	3FE
870537-AA-5	SWEETWATER INVESTORS LLC 5.875% 05/15/14		05/15/2014	Redemption 100.0000		194,763	194,763	194,763	194,763	0	0	0	0	0	194,763	0	0	0	5,721	05/15/2014	2
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2014	Paydown		1,001,366	1,001,366	997,449	998,899	0	2,467	0	2,467	0	1,001,366	0	0	0	21,360	11/25/2036	1FM
87243Q-AA-4	TENET HEALTHCARE CORP 6.000% 10/01/20		05/12/2014	Tax Free Exchange		5,468,788	5,353,000	5,477,819	5,474,205	0	(5,418)	0	(5,418)	0	5,468,788	0	0	0	200,738	10/01/2020	3FE
878091-AV-9	TIAA 2001-C1A H 5.770% 06/19/33		05/01/2014	Paydown		25,580	25,580	26,963	25,841	0	(261)	0	(261)	0	25,580	0	0	0	538	06/19/2033	1FM
887317-AK-1	TIME WARNER INC 4.750% 03/29/21		05/20/2014	BANK of AMERICA SEC		1,761,582	1,584,000	1,696,622	1,693,850	0	(5,259)	0	(5,259)	0	1,688,590	0	72,992	72,992	48,906	03/29/2021	2FE
88830M-AG-7	TITAN INTERNATIONAL INC 6.875% 10/01/20		06/27/2014	Tax Free Exchange		2,722,106	2,712,000	2,723,400	2,722,907	0	(801)	0	(801)	0	2,722,106	0	0	0	134,658	10/01/2020	4FE
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		06/05/2014	FTN FINANCIAL SECURITIES		8,221,650	8,000,000	7,986,800	7,991,812	0	993	0	993	0	7,992,805	0	228,845	228,845	142,418	01/12/2017	1FE
893647-AP-2	TRANSDIGM INC 7.750% 12/15/18		05/22/2014	TENDER OFFER		5,383,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	383,450	383,450	181,910	12/15/2018	5FE
907818-CT-3	UNION PACIFIC CORP 5.375% 05/01/14		05/01/2014	Maturity		3,000,000	3,000,000	2,948,310	2,997,259	0	2,741	0	2,741	0	3,000,000	0	0	0	80,625	05/01/2014	1FE
909439-AC-5	UACST 2012-1 A2 1.100% 03/16/15		04/15/2014	Paydown		7,083	7,083	7,083	7,083	0	0	0	0	0	7,083	0	0	0	26	03/16/2015	1FE
90943P-AB-1	UACST 2013-1 A2 0.950% 09/15/15		06/15/2014	Paydown		91,130	91,130	91,125	91,126	0	3	0	3	0	91,130	0	0	0	356	09/15/2015	1FE
91159H-HE-3	U S BANCORP 1.950% 11/15/18		06/06/2014	US BANCORP		15,076,000	15,000,000	14,981,400	14,981,763	0	1,569	0	1,569	0	14,983,332	0	92,668	92,668	166,833	11/15/2018	1FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		06/01/2014	Paydown		648,676	648,676	648,436	648,099	0	577	0	577	0	648,676	0	0	0	17,942	05/07/2027	1FE
92343V-BD-5	VERIZON COMMUNICATIONS 2.000% 11/01/16		05/13/2014	KGS-ALPHA CAPITAL MARKETS		455,619	444,000	455,322	0	0	(851)	0	(851)	0	454,472	0	1,148	1,148	4,810	11/01/2016	2FE
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		05/09/2014	Call 104.7902		11,789,941	11,251,000	11,251,000	11,251,000	0	0	0	0	0	11,251,000	0	538,941	538,941	422,260	04/15/2019	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2014	Paydown		141,073	141,073	141,073	141,027	0	47	0	47	0	141,073	0	0	0	1,746	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2014	Paydown		181,375	181,375	151,448	150,524	0	30,851	0	30,851	0	181,375	0	0	0	3,925	06/25/2033	1FM
929766-4Q-3	WBCMT 2005-C20 A7 5.118% 07/15/42		06/01/2014	Paydown		353,607	353,607	368,515	358,341	0	(4,734)	0	(4,734)	0	353,607	0	0	0	7,698	07/15/2042	1FM
929766-C3-5	WBCMT 2005-C17 A4 5.083% 03/15/42		06/01/2014	Paydown		220,432	220,432	207,271	217,474	0	2,958	0	2,958	0	220,432	0	0	0	4,669	03/15/2042	1FM
929766-WK-5	WBCMT 2004-C15 A3 4.502% 10/15/41		05/01/2014	Paydown		685,330	685,330	688,718	684,203	0	1,126	0	1,126	0	685,330	0	0	0	12,562	10/15/2041	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
929766-YW-7	WBCMT 2005-C16 A3 4.615% 10/15/41		05/01/2014	Paydown		214,174	214,174	208,911	213,754	0	419	0	419	0	214,174	0	0	0	8,261	10/15/2041	1FM
929766-YX-5	WBCMT 2005-C16 A4 4.847% 10/15/41		06/01/2014	Paydown		71,950	71,950	64,777	70,589	0	1,361	0	1,361	0	71,950	0	0	0	1,744	10/15/2041	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		06/01/2014	Paydown		308,630	308,630	312,199	309,547	0	(917)	0	(917)	0	308,630	0	0	0	6,881	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.626% 05/25/18		06/25/2014	Paydown		5,235	5,235	5,252	5,218	0	17	0	17	0	5,235	0	0	0	14	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2014	Paydown		92,743	137,515	103,644	106,502	0	(13,759)	0	(13,759)	0	92,743	0	0	0	2,802	05/25/2036	3FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2014	Paydown		142,221	187,426	173,070	174,077	0	(31,855)	0	(31,855)	0	142,221	0	0	0	4,583	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.959% 04/25/47		06/01/2014	Paydown		4,530	5,472	4,691	4,474	0	56	0	56	0	4,530	0	0	0	45	04/25/2047	4FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2014	Paydown		72,786	72,786	42,612	42,596	0	30,190	0	30,190	0	72,786	0	0	0	1,051	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		06/01/2014	Paydown		290,293	290,293	207,705	207,495	0	82,798	0	82,798	0	290,293	0	0	0	5,844	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2014	Paydown		987,922	987,922	987,787	987,762	0	159	0	159	0	987,922	0	0	0	12,642	03/15/2029	1FE
949746-FS-5	WELLS FARGO & CO 4.625% 04/15/14		04/15/2014	Maturity		1,000,000	1,000,000	959,120	997,938	0	2,062	0	2,062	0	1,000,000	0	0	0	23,125	04/15/2014	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		04/01/2014	Various		60,749	60,749	60,749	0	12,504	39,904	0	52,408	0	60,749	0	0	0	0	01/25/2036	6FM
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		04/01/2014	Paydown		0	(60,749)	(20,128)	(7,886)	(11,821)	19,707	0	7,886	0	0	0	0	0	(11,211)	01/25/2036	1FM
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		06/01/2014	Paydown		2	824	273	113	170	(281)	0	(111)	0	2	0	0	0	361	01/25/2036	6FM
94980D-AA-6	WFMBS 2003-M A1 2.618% 12/25/33		06/01/2014	Paydown		7,909	7,909	8,127	7,835	0	74	0	74	0	7,909	0	0	0	85	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		06/01/2014	Paydown		42,014	176,739	66,569	56,982	0	(14,969)	0	(14,969)	0	42,014	0	0	0	4,197	08/25/2036	6FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		06/20/2014	Paydown		1,708,232	1,708,232	1,702,429	1,554,908	0	3,769	0	3,769	0	1,708,232	0	0	0	12,156	08/20/2021	1FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		06/01/2014	Paydown		16,887	16,887	16,887	16,887	0	0	0	0	0	16,887	0	0	0	253	01/20/2025	1FE
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		06/01/2014	Paydown		20,610	20,610	20,610	20,610	0	0	0	0	0	20,610	0	0	0	258	03/20/2025	1FE
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		06/01/2014	Paydown		19,281	19,281	19,676	0	0	(395)	0	(395)	0	19,281	0	0	0	110	03/20/2025	2FE
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		06/01/2014	Paydown		1,459,066	1,459,066	1,461,305	1,460,657	0	(1,591)	0	(1,591)	0	1,459,066	0	0	0	13,602	08/20/2025	1FE
96041Q-AA-9	WLAKE 2014-1A A1 0.350% 06/15/15		06/15/2014	Paydown		41,402	41,402	41,402	0	0	0	0	0	0	41,402	0	0	0	7	06/15/2015	1FE
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		06/15/2014	Paydown		1,032,734	1,032,734	1,032,734	1,032,734	0	0	0	0	0	1,032,734	0	0	0	2,287	10/15/2014	1FE
96041U-AB-8	WLAKE 2013-1A A2 1.120% 01/15/18		06/15/2014	Paydown		9,682	9,682	9,681	9,681	0	1	0	1	0	9,682	0	0	0	54	01/15/2018	1FE
96041X-AC-0	WLAKE 2012-1A A2 1.030% 03/15/16		06/15/2014	Paydown		83,109	83,109	83,197	83,168	0	(59)	0	(59)	0	83,109	0	0	0	351	03/15/2016	1FE
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A	04/24/2014	SCOTIA		1,025,120	1,000,000	998,720	999,190	0	78	0	78	0	999,268	0	25,852	25,852	14,571	01/30/2017	1FE
146900-AG-0	CASCADES INC 7.750% 12/15/17	A	06/05/2014	WELLS FARGO		1,685,823	1,614,000	1,591,569	1,600,448	0	1,310	0	1,310	0	1,601,758	0	84,065	84,065	59,415	12/15/2017	3FE
292506-AA-0	ENCANA HLDINGS FIN CORP 5.800% 05/01/14	A	04/01/2014	TENDER OFFER		3,242,830	3,220,000	3,265,305	0	0	(30,847)	0	(30,847)	0	3,234,458	0	8,371	8,371	77,817	05/01/2014	2FE
29250N-AC-9	ENBRIDGE INC 5.800% 06/15/14	A	06/15/2014	Maturity		6,000,000	6,000,000	6,150,190	6,012,232	0	(12,232)	0	(12,232)	0	6,000,000	0	0	0	174,000	06/15/2014	1FE
65334H-AF-9	NEXEN INC 5.650% 05/15/17	A	06/03/2014	KGS-ALPHA CAPITAL MARKETS		446,802	400,000	444,540	0	0	(571)	0	(571)	0	443,969	0	2,833	2,833	950	05/15/2017	1FE
73755L-AE-7	POTASH CORP 5.250% 05/15/14	A	04/07/2014	Call 100.0000		6,000,000	6,000,000	5,998,220	5,999,087	0	187	0	187	0	5,999,274	0	726	726	154,070	05/15/2014	1FE
74819R-AK-2	QUEBECOR MEDIA INC 7.750% 03/15/16	A	04/09/2014	TENDER OFFER		619,545	618,000	580,783	605,151	0	1,388	0	1,388	0	606,539	0	13,006	13,006	15,167	03/15/2016	4FE
878744-AA-9	TECK RESOURCES LIMITED 3.000% 03/01/19	A	05/21/2014	CITIGROUP GLOBAL MKTS		3,041,370	3,000,000	2,991,150	2,993,226	0	480	0	480	0	2,993,705	0	47,665	47,665	66,500	03/01/2019	2FE
891145-LV-4	TORONTO-DOMINION BANK 2.200% 07/29/15	A	04/22/2014	CIBC WORLD MARKET		2,045,820	2,000,000	1,997,180	1,999,060	0	168	0	168	0	1,999,229	0	46,591	46,591	32,511	07/29/2015	1FE
92658T-AM-0	VIDEOTRON LTD 9.125% 04/15/18	A	04/24/2014	Various		368,890	358,000	352,595	354,924	0	144	0	144	0	355,067	0	13,823	13,823	11,707	04/15/2018	3FE
046353-AA-6	ASTRAZENECA PLC 5.400% 06/01/14	F	06/01/2014	Maturity		3,000,000	3,000,000	3,207,210	3,018,658	0	(18,658)	0	(18,658)	0	3,000,000	0	0	0	81,000	06/01/2014	1FE
05257H-AF-8	AUSTRALIA GAS LIGHT CO 5.300% 09/25/15	F	04/15/2014	KGS-ALPHA CAPITAL MARKETS		528,025	500,000	545,275	528,694	0	(4,984)	0	(4,984)	0	523,710	0	4,315	4,315	15,164	09/25/2015	2FE
055451-AG-3	BHP FINANCE USA 5.500% 04/01/14	F	04/01/2014	Maturity		8,000,000	8,000,000	7,973,280	7,996,970	0	3,030	0	3,030	0	8,000,000	0	0	0	220,000	04/01/2014	1FE
05565Q-BL-1	BP CAPITAL MARKETS 3.625% 05/08/14	F	05/08/2014	Maturity		2,000,000	2,000,000	1,981,210	1,998,392	0	1,608	0	1,608	0	2,000,000	0	0	0	36,250	05/08/2014	1FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	05/22/2014	Various		4,225,840	4,000,000	4,230,160	4,193,769	0	(9,681)	0	(9,681)	0	4,184,088	0	41,752	41,752	140,132	01/26/2021	1FE
22546Q-AA-5	CREDIT SUISS NEW YORK 5.500% 05/01/14	F	05/01/2014	Maturity		2,000,000	2,000,000	2,029,020	0	0	(29,020)	0	(29,020)	0	2,000,000	0	0	0	55,000	05/01/2014	1FE
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F	05/27/2014	Various		10,351,960	10,000,000	10,004,150	10,002,549	0	(361)	0	(361)	0	10,002,187	0	349,773	349,773	176,968	02/28/2017	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2014	Redemption 100.0000		23,550	23,550	23,550	23,550	0	0	0	0	0	23,550	0	0	0	693	06/15/2019	1FE
268317-AJ-3	ELECTRICITE DE FRANCE 2.150% 01/22/19	F	04/24/2014	BARCLAYS		2,502,425	2,500,000	2,471,300	0	0	1,421	0	1,421	0	2,472,721	0	29,704	29,704	14,483	01/22/2019	1FE
45824T-AN-5	INTELSAT JACKSON HLDG 5.500% 08/01/23	F	06/05/2014	Tax Free Exchange		3,538,016	3,529,000	3,538,870	3,538,437	0	(421)	0	(421)	0	3,538,016	0	0	0	127,240	08/01/2023	4FE
50178R-AB-7	LBG CAPITAL NO. 1 PLC 7.875% 11/01/20	F	04/07/2014	Taxable Exchange		5,696,250	5,250,000	4,410,000	4,620,021	0	17,816	0	17,816	0	4,637,837	0	1,058,413	1,058,413	179,156	11/01/2020	3FE
69342T-AA-6	PFP 2014-1 A 1.326% 06/14/31	F	06/09/2014	Paydown		5,513	5,513	5,513	0	0	0	0	0	0	5,513	0	0	0	8	06/14/2031	1FE
71645W-AV-3	PETROBRAS INTL FINANCE 2.875% 02/06/15	F	05/09/2014	KGS-ALPHA CAPITAL MARKETS		194,732	192,000	194,586	0	0	(86)	0	(86)	0	194,501	0	232	232	1,503	02/06/2015	2FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	04/07/2014	Various		135,000	135,000	134,279	134,519	0	481	0	481	0	135,000	0	0	0	3,576	09/30/2020	1FE
767201-AM-8	RIO TINTO FIN USA LTD 2.500% 05/20/16	F	04/15/2014	KGS-ALPHA CAPITAL MARKETS		222,495	215,000	222,074	0	0	(235)	0	(235)	0	221,839	0	656	656	2,255	05/20/2016	1FE
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	05/30/2014	TENDER OFFER		837,241	769,000	803,605	797,144	0	(2,682)	0	(2,682)	0	794,462	0	42,779	42,779	33,337	05/01/2020	2FE

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)
85771S-AB-2	STATOILHYDRO ASA 3.875% 04/15/14	F	04/15/2014	Maturity		4,500,000	4,500,000	4,471,965	4,497,752	0	2,248	0	2,248	0	4,500,000	0	0	0	87,188	04/15/2014	1FE
88165F-AC-6	TEVA PHARMACEUT FIN BV 2.400% 11/10/16	F	06/20/2014	RBC/DAIN		10,312,900	10,000,000	9,991,600	9,994,929	0	820	0	820	0	9,995,749	0	317,151	317,151	150,000	11/10/2016	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						561,191,254	559,507,524	553,533,602	475,314,931	95,771	127,237	10,942	212,066	0	555,470,688	0	5,720,564	5,720,564	12,591,258	XXX	XXX
17311H-20-9	CITIGROUP CAPITAL XVII		04/28/2014	Call 25.0000		20,425	817	16,503	16,509	0	1	0	1	0	16,510	0	3,915	3,915	479	03/15/2067	1FE
236363-AA-5	DANSKE BANK A/S 5.914% 06/16/14	F	06/16/2014	Call 100.0000		9,500,000	9,500,000	9,659,750	9,659,750	0	0	0	0	0	9,659,750	0	(159,750)	(159,750)	204,033	06/16/2014	2AM
4899999. Subtotal - Bonds - Hybrid Securities						9,520,425	9,500,817	9,676,253	9,676,259	0	1	0	1	0	9,676,260	0	(155,835)	(155,835)	204,512	XXX	XXX
8399997. Total - Bonds - Part 4						684,054,783	682,293,049	678,252,834	591,121,426	95,771	(1,423,472)	10,942	(1,338,643)	0	678,702,246	0	5,352,533	5,352,533	14,556,149	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						684,054,783	682,293,049	678,252,834	591,121,426	95,771	(1,423,472)	10,942	(1,338,643)	0	678,702,246	0	5,352,533	5,352,533	14,556,149	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
637071-10-1	NATIONAL OILWELL VARCO INC		06/02/2014	Spin Off	0.000	312,006		312,006	372,954	(60,948)	0	0	(60,948)	0	312,006	0	0	0	0		L
67011P-10-0	NOW INC/DE-W/I		06/02/2014	Cash Adjustment	1.000	16		13	0	0	0	0	0	0	13	0	3	3	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						312,022	XXX	312,019	372,954	(60,948)	0	0	(60,948)	0	312,019	0	3	3	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						312,022	XXX	312,019	372,954	(60,948)	0	0	(60,948)	0	312,019	0	3	3	0	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						312,022	XXX	312,019	372,954	(60,948)	0	0	(60,948)	0	312,019	0	3	3	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						312,022	XXX	312,019	372,954	(60,948)	0	0	(60,948)	0	312,019	0	3	3	0	XXX	XXX
9999999 - Totals						684,366,805	XXX	678,564,853	591,494,380	34,823	(1,423,472)	10,942	(1,399,591)	0	679,014,265	0	5,352,536	5,352,536	14,556,149	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2013	10/07/2014		75,000,000	3.17	1,252,500			573,945		573,945	428,528						100/99
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		99,000,000	2.86		1,356,300		677,368		677,368	(678,932)						100/99
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	01/22/2014	01/26/2015		100,000,000	3.24		1,166,667		1,870,990		1,870,990	704,323						100/99
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	03/27/2014	03/31/2015		75,000,000	2.98		870,000		577,538		577,538	(292,463)						100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/20/2014	03/24/2015		73,500,000	3.13		857,500		1,050,646		1,050,646	193,146						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,252,500	4,250,467	0	4,750,487	XXX	4,750,487	354,602	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,252,500	4,250,467	0	4,750,487	XXX	4,750,487	354,602	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										1,252,500	4,250,467	0	4,750,487	XXX	4,750,487	354,602	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										1,252,500	4,250,467	0	4,750,487	XXX	4,750,487	354,602	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2013	10/07/2014		37,500,000	4.42	(897,500)			(653)		(653)	930,049						100/99
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		49,500,000	4.11		(891,000)		(543,659)		(543,659)	347,342						100/99
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	01/22/2014	01/22/2015		50,000,000	4.49		(916,667)		(44,485)		(44,485)	872,182						100/99
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	03/27/2014	03/31/2015		37,500,000	4.23		(620,000)		(205,418)		(205,418)	414,583						100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/20/2014	03/24/2015		36,750,000	4.38		(661,500)		(118,497)		(118,497)	543,003						100/99
0519999. Subtotal - Written Options - Hedging Other - Put Options										(897,500)	(3,089,167)	0	(912,712)	XXX	(912,712)	3,107,159	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(897,500)	(3,089,167)	0	(912,712)	XXX	(912,712)	3,107,159	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										(897,500)	(3,089,167)	0	(912,712)	XXX	(912,712)	3,107,159	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										(897,500)	(3,089,167)	0	(912,712)	XXX	(912,712)	3,107,159	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		59,498,000	3 Month LIBOR / (2.850)			(776,902)			(3,474,584)					625,791		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(776,902)	0	XXX	(3,474,584)	0	0	0	0	625,791	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(776,902)	0	XXX	(3,474,584)	0	0	0	0	625,791	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	10/04/2013	10/07/2044		75,000,000	3 Month LIBOR / (3.862)				(7,237,591)		(7,237,591)	(10,366,105)				2,063,163		100/99
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	06/02/2014	06/04/2045		99,000,000	3 Month LIBOR / (3.523)				(713,268)		(713,268)	(713,268)				2,752,831		100/99

STATEMENT AS OF JUNE 30, 2014 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	03/27/2014	03/31/2045		75,000,000	3 Month LIBOR / (3.655)				(2,911,241)		(2,911,241)	(2,911,241)				2,079,476		100/99
JP Morgan Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	01/22/2014	01/26/2045		100,000,000	3 Month LIBOR / (3.941)				(10,089,632)		(10,089,632)	(10,089,632)				2,764,608		100/99
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	03/20/2014	03/24/2045		73,500,000	3 Month LIBOR / (3.828)				(5,369,839)		(5,369,839)	(5,369,839)				2,037,334		100/99
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(26,321,571)	XXX	(26,321,571)	(29,450,085)	0	0	0	11,697,412	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(26,321,571)	XXX	(26,321,571)	(29,450,085)	0	0	0	11,697,412	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			9,653	26,176		26,176	11,713				8,000,000	1FE	
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718DA4	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		126,389	537,758		537,758	(5,664)		(74,749)		25,000,000	1FE	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		50,278	208,173		208,173	(22,763)		(31,065)		10,000,000	1FE	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		75,417	332,925		332,925	(25,565)		(43,656)		15,000,000	1FE	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		126,389	554,874		554,874	(41,856)		(73,512)		25,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		25,278	105,032		105,032	(9,212)		(14,642)		5,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		20,222	84,026		84,026	(7,370)		(11,714)		4,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		55,611	231,071		231,071	(20,267)		(32,213)		11,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		90,500	391,292		391,292	(40,199)		(35,949)		18,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		10,056	43,477		43,477	(4,467)		(3,994)		2,000,000	1FE	
Kroger Company	RSAT 501044 H#1: Kroger Company 501044CH2	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/10/2011	09/20/2014		10,000,000	100.00	85,328		50,556	22,267		22,267	(32,600)		(13,885)		10,000,000	2FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		35,389	152,329		152,329	(10,497)		(19,101)		7,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		60,667	261,135		261,135	(17,995)		(32,744)		12,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		5,056	21,761		21,761	(1,500)		(2,729)		1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										3,989,588	0	741,461	2,972,296	XXX	2,972,296	(228,241)	0	(389,953)	0	153,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,989,588	0	741,461	2,972,296	XXX	2,972,296	(228,241)	0	(389,953)	0	153,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(776,902)	(26,321,571)	XXX	(29,796,155)	(29,450,085)	0	0	0	12,323,203	XXX	XXX
1169999. Total Swaps - Credit Default										3,989,588	0	741,461	2,972,296	XXX	2,972,296	(228,241)	0	(389,953)	0	153,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										3,989,588	0	(35,441)	(23,349,275)	XXX	(26,823,859)	(29,678,326)	0	(389,953)	0	165,323,203	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(776,902)	0	XXX	(3,474,584)	0	0	0	0	625,791	XXX	XXX
1409999. Subtotal - Hedging Other										355,000	1,161,300	0	(22,483,796)	XXX	(22,483,796)	(25,988,324)	0	0	0	11,697,412	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	741,461	2,972,296	XXX	2,972,296	(228,241)	0	(389,953)	0	153,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										4,344,588	1,161,300	(35,441)	(19,511,500)	XXX	(22,986,084)	(26,216,565)	0	(389,953)	0	165,323,203	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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y		537,758		537,758	537,758		537,758	25,000,000	25,000,000
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		573,945	(653)	573,292	573,945	(653)	573,292		
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y		2,219,645	(543,659)	1,675,986	2,219,645	(543,659)	1,675,986	78,000,000	78,000,000
JP Morgan	8I5DZWZKVSZI1NUHU748	Y	Y		2,448,528	(249,903)	2,198,625	2,448,528	(249,903)	2,198,625		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	1,207,924	1,942,907	(118,497)	616,486	1,942,907	(118,497)	616,486	50,000,000	50,000,000
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(3,474,584)	0	625,791	625,791
0299999. Total NAIC 1 Designation				1,207,924	7,722,783	(912,712)	5,602,147	7,722,783	(4,387,296)	5,602,147	153,625,791	153,625,791
0899999. Aggregate Sum of Central Clearing houses						(26,321,571)	0		(26,321,571)	0	11,697,412	
0999999 - Totals				1,207,924	7,722,783	(27,234,283)	5,602,147	7,722,783	(30,708,867)	5,602,147	165,323,203	153,625,791

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME	9R7GPTS07KV3UQJZQ078	Cash	000000-00-0	Cash	66,068,604		66,068,604		IV
0199999 - Total					66,068,604	0	66,068,604	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	1,207,924		XXX		V
0299999 - Total					1,207,924	0	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			19,038,060	19,038,060	07/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				19,038,060	19,038,060	XXX
9999999 - Totals				19,038,060	19,038,060	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 1,586,413 Book/Adjusted Carrying Value $ 1,586,413
2. Average balance for the year to date Fair Value $ 15,398,227 Book/Adjusted Carrying Value $ 15,398,227
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 15,000,000 NAIC 2 $ 4,038,060 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-SU-2	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				10,000,000	10,000,000	XXX
0599999. Total - U.S. Government Bonds				10,000,000	10,000,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	11,155,000	11,155,000	11/01/2028
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				16,755,000	16,755,000	XXX
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	8,400,000	8,400,000	08/01/2035
49126R-AC-0	KENTUCKY ST FIN VRDN Adj % Due 4/1/2031 MJSD1		2AM	5,120,000	5,120,000	04/01/2031
605155-AF-7	MISSION TX SOLID WASTE Adj % Due 8/1/2020 FA1		1FE	2,702,214	2,700,000	08/01/2020
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	7,500,000	7,500,000	02/01/2052
708692-BG-2	PENNSYLVANIA ST ECON DEV FING Adj % Due 8/1/2045 FMAN1		1FE	3,700,185	3,700,000	08/01/2045
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	4,500,000	4,500,000	06/01/2044
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Sched		1FE	2,360,000	2,360,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Sched		1FE	550,000	550,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				36,617,399	36,615,000	XXX
3199999. Total - U.S. Special Revenues Bonds				53,372,399	53,370,000	XXX
0258M0-CZ-0	AMERICAN EXPRESS 5 1/8% Due 8/25/2014 FA25		1FE	2,014,244	2,014,288	08/25/2014
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJ024		1FE	4,000,000	4,000,000	07/24/2014
081437-AG-0	BEMIS COMPANY INC 5.65% Due 8/1/2014 FA1		2FE	2,611,682	2,610,551	08/01/2014
136385-AF-8	CANADIAN NATL RESOURCES 4.9% Due 12/1/2014 JD1		2FE	1,526,738	1,527,390	12/01/2014
209615-CA-9	CONSOLIDATED NATURAL GAS 5% Due 12/1/2014 JD1		2FE	1,385,444	1,385,695	12/01/2014
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,400,000	1,400,000	02/02/2043
26884A-AS-2	ERP OPERATING 5 1/4% Due 9/15/2014 MS15		2FE	807,480	807,724	09/15/2014
29250N-AA-3	ENBRIDGE INC 4.9% Due 3/1/2015 MS1		1FE	2,827,660	2,830,275	03/01/2015
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	3,071,637	3,071,926	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	2,350,805	2,355,890	02/01/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	10,748,153	10,751,183	06/30/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	4,884,835	4,881,766	01/20/2015
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,800,000	3,800,000	05/01/2027
65334H-AD-4	NEXEN INC 5.2% Due 3/10/2015 MS10		1FE	1,756,875	1,755,614	03/10/2015
653522-DQ-2	NIAGRA MOHAWK 3.553% Due 10/1/2014 A01		1FE	3,425,752	3,426,819	10/01/2014
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.85% Due 8/15/2014 FA15		2FE	1,205,239	1,205,905	08/15/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				47,816,543	47,825,026	XXX
04364B-AA-5	ACER ABS 0.45% Due 3/10/2015 Mo-10		1FE	3,035,083	3,035,080	03/10/2015
25456G-AA-8	DRCT 2013-2 A1 0.7% Due 9/20/2014 Mo-20		1FE	175,397	175,345	09/20/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,210,479	3,210,425	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				51,027,023	51,035,451	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				74,571,543	74,580,026	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				39,827,878	39,825,425	XXX
6599999. Total Bonds				114,399,422	114,405,451	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
06417H-FT-8	BANK OF NOVA SCOTIA Flt % Due 2/25/2015 FMAN25			13,402,157	13,400,000	02/25/2015
13606Y-3P-9	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			3,499,500	3,500,000	03/20/2015
316175-40-5	FIDELITY INST MM FUND PRIME			29,146	29,146	08/19/2014
37790B-HK-0	GLENCORE CP 0.58% Due 8/19/2014 At Mat			8,236,177	8,236,177	08/19/2014
37790B-L3-3	GLENCORE CP 0.63% Due 11/3/2014 At Mat			3,090,235	3,090,235	11/03/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				28,257,215	28,255,558	XXX
000000-00-0	Huntington National Bank Money Market Account			14,037,041	14,037,041	
000000-00-0	BB&T Money Market Account			14,013,199	14,013,199	
9099999. Total - Cash (Schedule E Part 1 type)				28,050,241	28,050,241	XXX
000000-00-0	AMER ELEC POWER CP 0 1/4% Due 7/21/2014 At Mat			9,398,303	9,398,303	07/21/2014
000000-00-0	AMERICAN WATER CAP CP 0.24% Due 7/8/2014 At Mat			16,998,300	16,998,300	07/08/2014
000000-00-0	CENTENNIAL ENERGY CP 0.29% Due 7/2/2014 At Mat			13,497,716	13,497,716	07/02/2014
000000-00-0	DUKE ENERGY CORP CP 0.2% Due 7/2/2014 At Mat			13,499,850	13,499,850	07/02/2014
000000-00-0	EIX CP 0.24% Due 7/7/2014 At Mat			699,935	699,935	07/07/2014
000000-00-0	ENBRIDGE CP 0.26% Due 7/28/2014 At Mat			14,096,843	14,096,843	07/28/2014
000000-00-0	MARRIOTT CP 0.255% Due 8/4/2014 At Mat			15,995,467	15,995,467	08/04/2014
000000-00-0	NEXTERA ENERGY CAP CP 0.24% Due 7/2/2014 At Mat			8,899,525	8,899,525	07/02/2014
000000-00-0	NOBLE CORP CP 0.35% Due 7/14/2014 At Mat			10,194,447	10,194,447	07/14/2014
000000-00-0	NOBLE CORP CP 0.36% Due 7/21/2014 At Mat			5,796,810	5,796,810	07/21/2014
000000-00-0	PNC BANK CP 0.31% Due 1/16/2015 At Mat			15,000,000	15,000,000	01/16/2015
000000-00-0	SEMPRA ENERGY GLOBAL CP 0.35% Due 8/14/2014 At Mat			14,982,354	14,982,354	08/14/2014
000000-00-0	SPECTRA ENERGY PARTNERS CP 0.26% Due 7/1/2014 At Mat			16,596,044	16,596,044	07/01/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				155,655,593	155,655,593	XXX
9999999 - Totals				326,362,471	326,366,843	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 38,602,527 Book/Adjusted Carrying Value $ 38,624,805
2. Average balance for the year to date Fair Value $ 301,652,417 Book/Adjusted Carrying Value $ 302,642,222

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	*
Morgan Stanley	New York, NY					44,198,575	60,282,604	66,068,603	XXX
Huntington Bank	Columbus, OH					18,335,061	18,339,582	20,344,148	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					18,306,593	18,311,788	20,317,109	XXX
Fifth Third Bank	Cincinnati, OH					3,526,290	1,085,373	1,974,650	XXX
Federal Home Loan Bank	Cincinnati, OH					84,658	1,484,413	1,358,422	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
PNC Bank	Cincinnati, OH					(443,089)	(1,304,824)	(884,417)	XXX
Bank of New York Mellon	New York, NY					981,351	196,511	(7,875,531)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	85,270,453	98,676,461	101,583,998	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	85,270,453	98,676,461	101,583,998	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	85,270,453	98,676,461	101,583,998	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMER ELEC POWER CP		06/25/2014	0.250	07/21/2014	14,397,400	600	0
AMERICAN WATER CAP CP		06/23/2014	0.240	07/07/2014	6,499,393	347	0
AMERICAN WATER CAP CP		06/23/2014	0.240	07/08/2014	16,998,300	907	0
CENTENNIAL ENERGY CP		06/30/2014	0.260	07/01/2014	1,699,988	12	0
CENTENNIAL ENERGY CP		06/11/2014	0.290	07/02/2014	13,497,716	2,175	0
DUKE ENERGY CORP CP		06/30/2014	0.200	07/02/2014	16,299,819	91	0
EIX CP		06/23/2014	0.240	07/07/2014	699,935	37	0
ENBRIDGE CP		06/27/2014	0.260	07/28/2014	14,096,843	407	0
MDU RESOURCES CP		06/30/2014	0.250	07/01/2014	4,999,965	35	0
MARRIOTT CP		06/25/2014	0.255	08/04/2014	20,994,050	893	0
NEXTERA ENERGY CAP CP		06/24/2014	0.240	07/02/2014	8,899,525	415	0
NOBLE CORP CP		06/24/2014	0.280	07/08/2014	5,499,401	299	0
NOBLE CORP CP		05/19/2014	0.350	07/14/2014	10,194,447	4,264	0
NOBLE CORP CP		05/27/2014	0.360	07/21/2014	5,796,810	2,030	0
PNC BANK CP		04/22/2014	0.310	01/16/2015	15,000,000	9,047	0
PLAINS CP		06/30/2014	0.200	07/01/2014	4,999,972	28	0
SEMPRA ENERGY GLOBAL CP		04/15/2014	0.350	08/14/2014	14,982,354	11,229	0
SPECTRA ENERGY PARTNERS CP		05/29/2014	0.260	07/01/2014	16,596,044	3,956	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					192,151,962	36,772	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					192,151,962	36,772	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					192,151,962	36,772	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					192,151,962	36,772	0
8699999 - Total Cash Equivalents					192,151,962	36,772	0