9 9 9 3 7 2 0 1 4 2 0 1 0 0 1 0 2

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	Jimmy Joe Miller		

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton
SS:

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

Jimmy Joe Miller President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this
25th day of July 2014

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,597,488,835	0	2,597,488,835	2,577,083,877
2. Stocks:				
2.1 Preferred stocks	5,223,500	0	5,223,500	0
2.2 Common stocks	113,131,125	7,338,032	105,793,093	98,819,072
3. Mortgage loans on real estate:				
3.1 First liens	119,629,801	0	119,629,801	110,459,300
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)			0	
5. Cash ($ (7,844,047)), cash equivalents ($ 45,088,702) and short-term investments ($ 11,176,978)	48,421,633	0	48,421,633	20,006,928
6. Contract loans (including $ .... premium notes)	65,663,772	0	65,663,772	65,533,892
7. Derivatives	6,647,141	0	6,647,141	8,131,590
8. Other invested assets	116,994,564	0	116,994,564	115,476,620
9. Receivables for securities	1,169,077	0	1,169,077	712,823
10. Securities lending reinvested collateral assets	33,598,207	0	33,598,207	5,594,210
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,107,967,655	7,338,032	3,100,629,623	3,001,818,312
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	30,320,634	0	30,320,634	29,757,333
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	777,135	0	777,135	757,615
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	9,231,943		9,231,943	8,900,670
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	20,283,519	0	20,283,519	5,812,425
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	3,342,241	0	3,342,241	0
18.2 Net deferred tax asset	45,557,926	22,082,706	23,475,220	24,050,860
19. Guaranty funds receivable or on deposit	1,160,692	0	1,160,692	1,187,727
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	1,400,361	1,400,361	0	0
25. Aggregate write-ins for other than invested assets	20,922,719	0	20,922,719	20,068,589
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,240,964,825	30,821,099	3,210,143,726	3,092,353,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	109,870,009	0	109,870,009	106,593,724
28. Total (Lines 26 and 27)	3,350,834,834	30,821,099	3,320,013,735	3,198,947,255
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Deferred Compensation Plan	18,029,169	0	18,029,169	17,197,030
2502. CSV of Corporate Owned Life Insurance	2,421,545	0	2,421,545	2,400,794
2503. Employee Split Dollar	439,708	0	439,708	440,458
2598. Summary of remaining write-ins for Line 25 from overflow page	32,297	0	32,297	30,307
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,922,719	0	20,922,719	20,068,589

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,584,062,202 less $ included in Line 6.3 (including $ Modco Reserve)	2,584,062,202	2,528,684,455
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,226,527	2,301,725
3.	Liability for deposit-type contracts (including $ Modco Reserve)	156,945,148	162,432,076
4.	Contract claims:		
	4.1 Life	15,694,639	12,551,703
	4.2 Accident and health	41,769	41,769
5.	Policyholders' dividends $ 5,370 and coupons $ due and unpaid	5,370	6,378
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,485,020	11,460,015
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	163,614	107,904
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 4,975,551 ceded	4,975,551	4,283,860
	9.4 Interest Maintenance Reserve	5,827,718	6,068,158
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	225,106	
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	375,000	750,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,948,127) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(6,391,661)	(8,369,935)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,054,247	2,069,789
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		184,388
15.2	Net deferred tax liability		
16.	Unearned investment income	1,907,862	1,883,152
17.	Amounts withheld or retained by company as agent or trustee	99,156	30,974
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	2,652,180	1,104,524
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	27,138,887	26,563,391
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	42,572,063	39,163,908
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,240,878	1,915,966
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	1,157,091	2,492,570
	24.09 Payable for securities	2,158,817	669,679
	24.10 Payable for securities lending	103,869,063	43,759,141
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,124,996	1,432,192
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,961,611,243	2,841,587,782
27.	From Separate Accounts Statement	109,870,009	106,593,724
28.	Total liabilities (Lines 26 and 27)	3,071,481,252	2,948,181,506
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	131,816,437	131,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	106,716,046	108,949,312
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	238,532,483	240,765,749
38.	Totals of Lines 29, 30 and 37	248,532,483	250,765,749
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,320,013,735	3,198,947,255
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment Low Income Housing Tax Credit Property	910,067	910,067
2502.	Outstanding Disbursement Checks Written Awaiting Booking	116,351	327,594
2503.	Uncashed Drafts and Checks That Are Pending Escheatment to the State	98,578	186,316
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	8,215
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,124,996	1,432,192
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	125,247,396	96,629,067	228,588,372
2.	Considerations for supplementary contracts with life contingencies	200,248	545,606	756,727
3.	Net investment income	74,330,810	71,958,343	144,858,971
4.	Amortization of Interest Maintenance Reserve (IMR)	447,238	631,228	1,316,566
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded		5	5
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	749,110	723,932	1,514,827
	8.2 Charges and fees for deposit-type contracts	331,857	356,564	671,564
	8.3 Aggregate write-ins for miscellaneous income	81,830	121,120	255,893
9.	Totals (Lines 1 to 8.3)	201,388,489	170,965,865	377,962,925
10.	Death benefits	63,088,507	44,527,066	91,432,932
11.	Matured endowments (excluding guaranteed annual pure endowments)	389,873	301,037	595,866
12.	Annuity benefits	14,417,236	10,484,423	19,228,968
13.	Disability benefits and benefits under accident and health contracts	588,776	662,013	1,263,386
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	41,488,898	42,821,225	80,082,024
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,212,367	1,939,285	4,759,633
18.	Payments on supplementary contracts with life contingencies	444,933	435,018	899,040
19.	Increase in aggregate reserves for life and accident and health contracts	53,994,280	38,228,463	129,610,706
20.	Totals (Lines 10 to 19)	176,624,870	139,398,530	327,872,555
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	12,995,223	10,930,218	24,411,374
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	17,499,956	15,699,246	31,445,155
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,202,821	2,073,004	4,368,826
25.	Increase in loading on deferred and uncollected premiums	53,148	85,132	(574,566)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	2,777,579	254,641	1,039,549
27.	Aggregate write-ins for deductions	2,252,808	1,756,518	4,328,820
28.	Totals (Lines 20 to 27)	214,406,405	170,197,289	392,891,713
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(13,017,916)	768,576	(14,928,788)
30.	Dividends to policyholders	5,743,378	5,470,537	11,259,717
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(18,761,294)	(4,701,961)	(26,188,505)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,248,219)	(2,983,619)	(3,726,170)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(13,513,075)	(1,718,342)	(22,462,335)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,333,199 (excluding taxes of $ 111,353 transferred to the IMR)	3,672,444	1,316,093	(2,386,837)
35.	Net income (Line 33 plus Line 34)	(9,840,631)	(402,249)	(24,849,172)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	250,765,749	214,773,278	214,773,280
37.	Net income (Line 35)	(9,840,631)	(402,249)	(24,849,172)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,007,201	8,299,909	6,272,315	20,619,788
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	76,098	3,458,500	11,722,459
41.	Change in nonadmitted assets	3,337,503	(4,056,805)	(11,132,149)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(697,990)		
44.	Change in asset valuation reserve	(3,408,155)	(3,752,513)	(10,368,457)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		50,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(2,233,266)	1,519,248	35,992,469
55.	Capital and surplus, as of statement date (Lines 36 + 54)	248,532,483	216,292,526	250,765,749
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	81,830	121,120	255,893
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	81,830	121,120	255,893
2701.	Benefits for employees not included elsewhere	1,605,699	1,705,828	4,213,453
2702.	Securities Lending Interest Expense	97,109	50,690	115,367
2703.	Miscellaneous Expense	550,000	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,252,808	1,756,518	4,328,820
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	125,099,413	97,334,919	228,972,974
2.	Net investment income	79,135,867	75,236,993	153,009,104
3.	Miscellaneous income	1,162,797	1,211,219	2,442,289
4.	Total (Lines 1 to 3)	205,398,077	173,783,131	384,424,367
5.	Benefit and loss related payments	132,656,778	98,057,847	199,123,939
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	799,305	(169,402)	1,731,175
7.	Commissions, expenses paid and aggregate write-ins for deductions	36,051,227	21,509,386	63,219,199
8.	Dividends paid to policyholders	5,719,381	5,572,577	11,458,874
9.	Federal and foreign income taxes paid (recovered) net of $ 1,444,552 tax on capital gains (losses)	(277,038)	10,974	(3,848,552)
10.	Total (Lines 5 through 9)	174,949,653	124,981,382	271,684,635
11.	Net cash from operations (Line 4 minus Line 10)	30,448,424	48,801,749	112,739,732
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	159,101,723	213,936,330	476,606,897
	12.2 Stocks	9,250,335	0	5,201,585
	12.3 Mortgage loans	2,701,867	7,024,078	12,372,878
	12.4 Real estate	0	0	0
	12.5 Other invested assets	455,042	1,071,322	3,411,280
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,590	0	1,692
	12.7 Miscellaneous proceeds	3,782,454	4,076,226	2,486,190
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	175,297,011	226,107,956	500,080,522
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	182,356,418	234,156,733	525,753,230
	13.2 Stocks	11,676,711	78,900	49,325,189
	13.3 Mortgage loans	11,872,368	12,677,350	34,138,144
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	1,072	1,072
	13.6 Miscellaneous applications	28,460,251	19,085,467	4,139,267
	13.7 Total investments acquired (Lines 13.1 to 13.6)	234,365,748	265,999,522	613,356,902
14.	Net increase (or decrease) in contract loans and premium notes	129,880	(3,193,076)	(2,920,099)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(59,198,617)	(36,698,490)	(110,356,281)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	987,711
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,486,928)	(268,926)	(4,940,145)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	62,651,826	(10,289,692)	6,635,353
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	57,164,898	(10,558,618)	2,682,919
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	28,414,705	1,544,641	5,066,370
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	20,006,928	14,940,558	14,940,558
	19.2 End of period (Line 18 plus Line 19.1)	48,421,633	16,485,199	20,006,928

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	93,242,795	87,688,334	188,096,918
3.	Ordinary individual annuities	52,749,835	29,743,880	81,760,822
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	55,795	69,972	132,513
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	146,048,425	117,502,186	269,990,253
12.	Deposit-type contracts	949,438		666,490
13.	Total	146,997,863	117,502,186	270,656,743
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

		State of Domicile	2014	2013
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ (9,840,631)	$ (24,849,172)
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(4)	NAIC SAP (1-2-3=4)	Ohio	$ (9,840,631)	$ (24,849,172)
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 248,532,483	$ 250,765,749
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 248,532,483	$ 250,765,749

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

C. Accounting Policy. No changes.

2. Accounting Changes and Corrections of Errors

Effective January 1, 2014, the Company updated its valuation methodology on certain deferred annuity reserves. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than as a part of the reserve change recognized in the summary of operations. The Company has recorded $0.7 million directly as a decrease to surplus as a result of the change in valuation basis through the Change in Reserve on Account of Change in Valuation Basis on the Summary of Operations.

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 Company had no loan-backed and structured securities 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:						
	$ -	$ -	$ -	$ -	$ -	
Total	XXX	XXX	$ -	XXX	XXX	

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months $1,231,318
2. 12 months or longer $3,110,047

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

1. Less than 12 months $53,339,439
2. 12 months or longer $78,403,586

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

E. Repurchase Agreements and/or Securities Lending Transactions.

(3)

	Fair Value
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 103,796,313

F. Real Estate. No change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt.

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The company has determined the actual/estimated maximum borrowing capacity as $200 million. The company calculated this amount after a review of its pledgedable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
Membership Stock - Class A	$4,798,421	$4,798,421	-
Membership Stock - Class B	-	-	-
Activity Stock	$1,994,079	$1,994,079	-
Excess Stock	-	-	-
Aggregate Total	$6,792,500	$6,792,500	-
Actual or estimated Borrowing Capacity as Determined by the Insurer	$200,000,000	XXX	XXX

2. Prior Year-end

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

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

	Current Year Total	Not Eligible For Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
Class A	$4,798,421	$4,798,421	-	-	-	-
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	$118,130,049	125,816,542	$81,930,00

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$118,130,049	125,816,542	$81,930,00

NOTES TO FINANCIAL STATEMENTS

3. Current Year Separate Account

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

4. Prior Year-end Total General and Separate Accounts

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

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

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

2. Current Year General Account

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

3. Current Year Separate Account

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

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$115,235,287	$116,771,233	$84,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	-	-	-	XXXXXX
Funding Agreements	$81,930,000	$81,930,000	-	$81,954,425
Other	-	-	-	XXXXXX
Aggregate Total	$81,930,000	$81,930,000	-	$81,954,425

2. Prior Year-end

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

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
Debt	$15,000,000	$15,000,000	-
Funding Agreements	$84,000,000	$84,000,000	-
Other	-	-	-
Aggregate Total	$99,000,000	$99,000,000	-

c. FHLB – Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

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	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ -	$ -
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 99,000,593	$ -	$ -	$ 99,000,593
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 99,000,593	$ -	$ -	$ 99,000,593
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	6,647,140	-	6,647,140
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ 6,647,140	$ -	$ 6,647,140
Separate account assets*	$ 34,987,271	$ -	$ -	$ 34,987,271
Total assets at fair value	$ 133,987,864	$ 6,647,140	$ -	$ 140,635,004

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ (1,157,091)	$ -	$ (1,157,091)
Total liabilities at fair value	$ -	$ (1,157,091)	$ -	$ (1,157,091)

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

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

(2) Not applicable.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

B. Not applicable.

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 2,888,226,171	$ 2,597,488,835	$ 6,336,257	$2,760,034,656	$ 121,855,258	$ -
Common stock:						
Unaffiliated**	105,793,093	105,793,093	105,793,093	-	-	-
Mutual Funds	-	-	-	-	-	-
Preferred stock	5,727,610	5,223,500	-	5,727,610	-	-
Mortgage loans	130,691,076	119,629,801	-	-	130,691,076	-
Cash, cash equivalents and short term investments	48,421,963	48,421,633	48,421,963	-	-	-
Other invested assets, surplus notes	19,955,714	16,099,839	-	19,955,714	-	-
Securities lending reinvested collateral assets	33,598,207	33,598,207	33,598,207	-	-	-
Derivative assets	6,647,140	6,647,140	-	6,647,140	-	-
Separate account assets	113,904,742	109,870,009	38,617,114	75,287,628	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (900,506,056)	$ (876,965,000)	$ -	$ -	$(900,506,056)	$ -
Derivative liabilities	(5,789,831)	(1,157,091)	-	(1,157,091)	(4,632,740)	-
Securities lending liability	(103,869,063)	(103,869,063)	-	(103,869,063)	-	-
Separate acct. liabilities*	(72,124,227)	(70,015,000)	-	-	(72,124,227)	-

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

NOTES TO FINANCIAL STATEMENTS

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items.

H. Offsetting and Netting Assets and Liabilities

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

	6/30/2014	12/31/2013
Derivative Assets		
Gross amount of recognized assets	$ 6,647,140	$ 8,131,591
Gross amounts offset	-	-
Net amount of assets	$ 6,647,140	$ 8,131,591
Derivative Liabilities		
Gross amount of recognized liabilities	$ (1,157,091)	$ (2,492,570)
Gross amounts offset	-	-
Net amount of liabilities	$ (1,157,091)	$ (2,492,570)

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 14,331,779

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 7,390,434	$ 7,338,032
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 83,660,381	$ 87,487,967
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 91,050,815	$ 94,825,999
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. $ 103,796,313
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 103,796,068
16.3 Total payable for securities lending reported on the liability page. $ 103,869,063

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	$ 119,282,067
	1.14 Total Mortgages in Good Standing	$ 119,282,067
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 347,734
	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)	$ 119,629,801
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	215.500 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	32.300 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	923,103	541,275	335		1,464,713	
2. Alaska AK	L	18,970	1,000			19,970	
3. Arizona AZ	L	2,370,765	1,419,517	30		3,790,312	
4. Arkansas AR	L	110,418	22,056			132,474	
5. California CA	L	10,162,370	1,609,323	1,395		11,773,088	
6. Colorado CO	L	1,198,550	486,748	139		1,685,437	
7. Connecticut CT	L	715,681	30,476	348		746,505	
8. Delaware DE	L	390,376	300	219		390,895	
9. District of Columbia DC	L	108,446		105		108,551	
10. Florida FL	L	4,988,992	2,765,885	5,010		7,759,887	
11. Georgia GA	L	3,422,749	654,704	521		4,077,974	
12. Hawaii HI	L	84,020				84,020	
13. Idaho ID	L	216,859	100,000			316,859	
14. Illinois IL	L	1,614,033	2,829,155	1,982		4,445,170	48,883
15. Indiana IN	L	5,443,545	3,485,384	1,415		8,930,344	
16. Iowa IA	L	716,412	177,000	65		893,477	569,000
17. Kansas KS	L	314,357	1,835,538	16		2,149,911	200,000
18. Kentucky KY	L	1,019,955	336,262	27		1,356,244	
19. Louisiana LA	L	67,615	625			68,240	
20. Maine ME	L	103,683				103,683	
21. Maryland MD	L	1,816,582	356,408	1,264		2,174,254	
22. Massachusetts MA	L	1,307,699	695,168	1,503		2,004,370	
23. Michigan MI	L	3,448,077	1,186,566	1,661		4,636,304	
24. Minnesota MN	L	6,484,426	275,334	(151)		6,759,609	
25. Mississippi MS	L	180,706	75,000	215		255,921	
26. Missouri MO	L	981,141	19,473,992	32		20,455,165	
27. Montana MT	L	103,914	160,287	616		264,817	
28. Nebraska NE	L	974,675		92		974,767	
29. Nevada NV	L	258,949				258,949	
30. New Hampshire NH	L	212,752				212,752	
31. New Jersey NJ	L	3,664,876	1,140,892	9,745		4,815,513	
32. New Mexico NM	L	153,123	10,088	252		163,463	
33. New York NY	N	565,049	95,197	45		660,291	
34. North Carolina NC	L	1,650,736	2,824,812	309		4,475,857	
35. North Dakota ND	L	23,138				23,138	
36. Ohio OH	L	12,775,635	2,371,884	11,443		15,158,962	
37. Oklahoma OK	L	683,869	1,729,333			2,413,202	
38. Oregon OR	L	296,919	37,703			334,622	
39. Pennsylvania PA	L	3,433,636	2,115,880	4,115		5,553,631	
40. Rhode Island RI	L	85,871				85,871	
41. South Carolina SC	L	556,335	5,275	580		562,190	
42. South Dakota SD	L	645,506				645,506	
43. Tennessee TN	L	1,630,587	53,500	1,564		1,685,651	
44. Texas TX	L	5,701,714	1,178,406	569		6,880,689	
45. Utah UT	L	2,592,310	2,456,326	25		5,048,661	
46. Vermont VT	L	79,576				79,576	
47. Virginia VA	L	1,040,120	2,480	588		1,043,188	
48. Washington WA	L	1,513,574	202,956	619		1,717,149	131,555
49. West Virginia WV	L	112,242	6,500	291		119,033	
50. Wisconsin WI	L	803,072	600	95		803,767	
51. Wyoming WY	L	462,072				462,072	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	428				428	
55. U.S. Virgin Islands VI	N	780				780	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	319,465	0	0	0	319,465	0
59. Subtotal	(a) 50	88,550,453	52,749,835	47,079	0	141,347,367	949,438
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,335,989				4,335,989	
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	356,353		8,716		365,069	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	93,242,795	52,749,835	55,795	0	146,048,425	949,438
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	93,242,795	52,749,835	55,795	0	146,048,425	949,438
98. Less Reinsurance Ceded	XXX	20,457,570				20,457,570	
99. Totals (All Business) less Reinsurance Ceded	XXX	72,785,225	52,749,835	55,795	0	125,590,855	949,438
DETAILS OF WRITE-INS							
58001. Other Foreign	XXX	319,465				319,465	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	319,465	0	0	0	319,465	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	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	30-0755589				Cintrifuse Early Stage Capital Fund I LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1027109				Decheng Capital China Life Sciences Fund I	CYM	NIA	The Western and Southern Life Ins Co	Ownership	7.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	89.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.870	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	77.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	25.180	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.440	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	41.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	IRL	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0760882				Goldentree CLO Debt Investment	IRL	NIA	The Western and Southern Life Ins Co	Ownership	13.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	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	

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

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	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.530	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.560	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
9 9 9 3 7 2 0 1 4 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365]
9 9 9 3 7 2 0 1 4 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
9 9 9 3 7 2 0 1 4 4 4 5 0 0 0 0 2

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
9 9 9 3 7 2 0 1 4 4 4 6 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
9 9 9 3 7 2 0 1 4 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
9 9 9 3 7 2 0 1 4 4 4 8 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid Dividends	32,297	0	32,297	30,307
2597. Summary of remaining write-ins for Line 25 from overflow page	32,297	0	32,297	30,307

Additional Write-ins for Liabilities Line 25

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

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	110,459,299	88,699,244
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	814,710	30,677,350
2.2 Additional investment made after acquisition	11,057,658	3,460,794
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	2,701,867	12,372,878
8. Deduct amortization of premium and mortgage interest points and commitment fees		5,211
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	119,629,800	110,459,299
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	119,629,800	110,459,299
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	119,629,800	110,459,299

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	115,476,619	117,311,835
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		1,072
3. Capitalized deferred interest and other		0
4. Accrual of discount	13	24
5. Unrealized valuation increase (decrease)	1,981,207	1,590,717
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	455,042	3,411,280
8. Deduct amortization of premium and depreciation	8,233	15,749
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	116,994,564	115,476,619
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	116,994,564	115,476,619

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,683,293,392	2,534,370,421
2. Cost of bonds and stocks acquired	194,033,129	624,090,708
3. Accrual of discount	768,165	2,115,691
4. Unrealized valuation increase (decrease)	8,348,047	17,966,485
5. Total gain (loss) on disposals	2,130,750	1,583,272
6. Deduct consideration for bonds and stocks disposed of	168,352,058	481,808,482
7. Deduct amortization of premium	4,377,963	8,923,894
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		6,100,809
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,715,843,462	2,683,293,392
11. Deduct total nonadmitted amounts	7,338,032	7,390,435
12. Statement value at end of current period (Line 10 minus Line 11)	2,708,505,430	2,675,902,957

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,592,609,013	165,296,820	222,677,009	44,465,479	1,592,609,013	1,579,694,303	0	1,548,696,440
2. NAIC 2 (a)	906,627,024	651,831,813	603,799,813	(51,629,301)	906,627,024	903,029,723	0	876,566,969
3. NAIC 3 (a)	89,950,380	1,667,622	3,719,591	5,419,497	89,950,380	93,317,908	0	101,889,937
4. NAIC 4 (a)	73,127,814	7,133,559	6,211,892	(348,929)	73,127,814	73,700,552	0	66,443,659
5. NAIC 5 (a)	4,519,166	0	843,768	336,609	4,519,166	4,012,007	0	5,456,221
6. NAIC 6 (a)	1,674,570	0	1,786,160	111,590	1,674,570	0	0	1,900,315
7. Total Bonds	2,668,507,967	825,929,814	839,038,233	(1,645,055)	2,668,507,967	2,653,754,493	0	2,600,953,541
PREFERRED STOCK								
8. NAIC 1	5,223,500				5,223,500	5,223,500		
9. NAIC 2	0				0	0		
10. NAIC 3	0				0	0		
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	5,223,500	0	0	0	5,223,500	5,223,500	0	0
15. Total Bonds and Preferred Stock	2,673,731,467	825,929,814	839,038,233	(1,645,055)	2,673,731,467	2,658,977,993	0	2,600,953,541

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 49,367,102 ; NAIC 2 $ 6,898,578 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	11,176,978	XXX	11,198,554	4,555	14,010

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	17,372,531	20,594,007
2.	Cost of short-term investments acquired	180,027,042	384,112,996
3.	Accrual of discount	8	6
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	514	427
6.	Deduct consideration received on disposals	186,151,372	387,271,284
7.	Deduct amortization of premium	71,745	63,621
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,176,978	17,372,531
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	11,176,978	17,372,531

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	5,639,019
2.	Cost Paid/(Consideration Received) on additions	2,078,265
3.	Unrealized Valuation increase/(decrease)	(658,142)
4.	Total gain (loss) on termination recognized	3,149,468
5.	Considerations received/(paid) on terminations	4,718,561
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	5,490,049
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	5,490,049

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	5,490,049	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		5,490,049
4.	Part D, Section 1, Column 5	6,647,140	
5.	Part D, Section 1, Column 6	(1,157,091)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	857,309	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		857,309
10.	Part D, Section 1, Column 8	6,647,140	
11.	Part D, Section 1, Column 9	(5,789,831)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	834,380	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	834,380	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,497,151	0
2.	Cost of cash equivalents acquired	1,242,840,754	1,426,879,628
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	5,076	1,265
6.	Deduct consideration received on disposals	1,204,254,279	1,420,380,489
7.	Deduct amortization of premium		3,253
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	45,088,702	6,497,151
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	45,088,702	6,497,151

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0126844	San Antonio	TX		06/14/2013	8.000	0	136,492	38,100,000
0126846	San Antonio	TX		02/10/2014	5.000	0	7,871,065	38,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	8,007,557	76,200,000
0899999. Total Mortgages in good standing						0	8,007,557	76,200,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	8,007,557	76,200,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001101	Pittsburgh	PA		05/10/2002		4,218,838	0	0	0	0	0	0	0	34,054	0	0	0
0001126	Austin	TX		09/24/2004		847,548	0	0	0	0	0	0	0	3,988	0	0	0
0044667	Lakeland	FL		08/05/1999		6,643,988	0	0	0	0	0	0	0	39,145	0	0	0
0126792	Miami	FL		08/16/1995		356,143	0	0	0	0	0	0	0	51,498	0	0	0
0126797	Newport	KY		11/28/1995		463,592	0	0	0	0	0	0	0	58,362	0	0	0
0126798	Terre Haute	IN		12/18/1995		336,760	0	0	0	0	0	0	0	41,683	0	0	0
0126799	Lake Buena Vista	FL		02/16/1996		604,965	0	0	0	0	0	0	0	65,527	0	0	0
0126800	Cincinnati	OH		02/22/1996		288,039	0	0	0	0	0	0	0	32,521	0	0	0
0126802	Miami	FL		10/16/1996		641,088	0	0	0	0	0	0	0	50,433	0	0	0
0126804	Tampa	FL		12/15/1996		693,533	0	0	0	0	0	0	0	52,556	0	0	0
0126809	Knoxville	TN		02/19/1998		1,315,465	0	0	0	0	0	0	0	66,548	0	0	0
0126811	Birmingham	AL		06/03/1998		573,199	0	0	0	0	0	0	0	65,374	0	0	0
0126816	West Columbia	SC		11/22/1999		2,032,236	0	0	0	0	0	0	0	68,423	0	0	0
0126818	Newport News	VA		12/22/1999		2,670,519	0	0	0	0	0	0	0	87,483	0	0	0
0126824	Oswego	IL		12/13/2000		2,740,190	0	0	0	0	0	0	0	40,515	0	0	0
0126829	Birmingham	AL		06/18/2003		2,031,518	0	0	0	0	0	0	0	21,137	0	0	0
0126835	Bloomington	IN		03/22/2007		2,418,881	0	0	0	0	0	0	0	8,504	0	0	0
0126836	Placerville	CA		12/23/2009		3,205,229	0	0	0	0	0	0	0	37,659	0	0	0
0126837	Downers Grove	IL		04/23/2010		10,785,200	0	0	0	0	0	0	0	157,107	0	0	0
0126838	La Vergne	TN		12/21/2010		3,696,581	0	0	0	0	0	0	0	28,987	0	0	0
0126839	Charleston	SC		03/31/2011		4,394,829	0	0	0	0	0	0	0	21,195	0	0	0
0126840	Port Orange	FL		10/27/2011		9,988,530	0	0	0	0	0	0	0	35,171	0	0	0
0126841	Des Plaines	IL		07/02/2012		12,141,423	0	0	0	0	0	0	0	66,923	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0126842	Indianapolis	IN		09/11/2012		3,548,174	0	0	0	0	0	0	0	45,361	0	0	0
0126843	Johnstown	CO		01/07/2013		10,784,690	0	0	0	0	0	0	0	89,379	0	0	0
0299999. Mortgages with partial repayments						87,421,158	0	0	0	0	0	0	0	1,269,533	0	0	0
0599999 - Totals						87,421,158	0	0	0	0	0	0	0	1,269,533	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
NONE												
4699999 - Totals												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
	LANDMARK PRIVATE EQ FUND VIII LP	SIMSBURY	CT	LANDMARK PRIVATE EQ FUND VIII LP	12/09/1998	06/25/2014	29,256					0		29,256	29,256			0	
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	05/30/2014	10,908					0		10,908	10,908			0	
	PROVIDENCE EQUITY PARTNERS III L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS III L.P	01/22/1999	04/11/2014	77,442					0		77,442	77,442			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							117,606	0	0	0	0	0	0	117,606	117,606	0	0	0	0
4499999. Total - Unaffiliated							117,606	0	0	0	0	0	0	117,606	117,606	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							117,606	0	0	0	0	0	0	117,606	117,606	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2014	Interest Capitalization		8,527	8,527	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2014	Interest Capitalization		15,609	15,609	0	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2014	Interest Capitalization		23,279	23,279	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2014	Interest Capitalization		2,468	2,468	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2014	Interest Capitalization		14,214	14,214	0	1
0599999. Subtotal - Bonds - U.S. Governments						64,097	64,097	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2014	Interest Capitalization		33,269	33,269	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2014	Interest Capitalization		44,263	44,263	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		06/01/2014	Interest Capitalization		12,298	12,298	0	1
3137B9-CT-0	FHR 4318 LM 3.500% 06/15/38		05/30/2014	KGS-ALPHA CAPITAL MARKETS		2,033,281	2,000,000	583	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		04/11/2014	R W PRESSPRICH & CO INC		8,313,169	7,917,303	9,677	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		04/11/2014	R W PRESSPRICH & CO INC		13,327	12,693	16	1FE
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2014	Interest Capitalization		119,558	119,558	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		06/01/2014	Interest Capitalization		10,743	10,743	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.658% 02/16/44		06/01/2014	Interest Capitalization		52,847	52,847	0	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		05/30/2014	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	0	2AM
49130T-SR-8	KY ST HSG CORP HSG REV 4.296% 01/01/34		05/30/2014	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0	1FE
666467-FG-5	NORTHLAKE IL VRDN 0.130% 12/01/34		04/01/2014	PNC CAPITAL MARKETS		2,300,000	2,300,000	0	1FE
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		04/30/2014	MERRILL LYNCH-NY--FX INC		1,300,000	1,300,000	0	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		06/25/2014	SUNTRUST		900,000	900,000	10	2AM
3199999. Subtotal - Bonds - U.S. Special Revenues						17,132,755	16,702,974	10,286	XXX
05279#-AJ-8	AUTOLIV ASP, INC PP Series E 4.440% 04/23/29		04/16/2014	PRIVATE PLACEMENT		2,000,000	2,000,000	0	1
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2014	Interest Capitalization		26,829	26,829	0	3FM
149123-CC-3	CATERPILLAR INC 3.400% 05/15/24		05/05/2014	BARCLAYS		999,830	1,000,000	0	1FE
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		05/05/2014	BANK of AMERICA SEC		992,980	1,000,000	0	1FE
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		06/20/2014	GUGGENHEIM CAPITAL MARKETS		1,005,000	1,000,000	0	4FE
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		04/03/2014	DEUTSCHE BANK		4,923,300	5,000,000	69,778	1FE
24422E-SP-5	JOHN DEERE CAPITAL 3.350% 06/12/24		06/09/2014	HONG KONG SHANGHAI BK		1,998,480	2,000,000	0	1FE
247916-AD-1	DENBURY RESOURCES INC 5.500% 05/01/22		04/16/2014	WELLS FARGO		3,000,000	3,000,000	0	4FE
35671D-AZ-8	FREEPORT-MC C&G 3.875% 03/15/23		06/27/2014	BARCLAYS		1,000,980	1,000,000	11,517	2FE
373298-BR-8	GEORGIA PACIFIC 7.750% 11/15/29		06/02/2014	FTN FINANCIAL SECURITIES		2,136,877	1,550,000	6,674	2FE
401378-AB-0	GUARDIAN LIFE INSURANCE 4.875% 06/19/64		06/16/2014	MORGAN STANLEY FIXED INC		1,993,300	2,000,000	0	1FE
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		06/26/2014	HONG KONG SHANGHAI BK		2,296,637	2,200,000	0	1FE
40434C-AD-7	HSBC USA INC 3.500% 06/23/24		06/16/2014	HONG KONG SHANGHAI BK		1,991,480	2,000,000	0	1FE
50185V-AA-1	LCCM 2014-909 A 3.388% 05/15/31		06/02/2014	WELLS FARGO		2,059,902	2,000,000	4,141	1FE
501889-AB-5	LKQ CORP 4.750% 05/15/23		04/28/2014	Tax Free Exchange		955,569	1,000,000	21,507	3FE
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		04/22/2014	UBS WARBURG		944,450	1,000,000	556	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
59523U-AL-1	MID-AMERICA APARTMENTS L 3.750% 06/15/24		06/10/2014	J P MORGAN SEC FIXED INC		988,730	1,000,000	0	2FE
595620-AM-7	MIDAMERICAN ENERGY CO 3.500% 10/15/24		04/10/2014	WELLS FARGO		5,072,050	5,000,000	5,833	1FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2014	Interest Capitalization		1	1	0	4FM
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		04/28/2014	Various		2,579,452	2,500,000	3,238	1FE
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		05/12/2014	Tax Free Exchange		685,224	678,000	4,633	3FE
88830M-AH-5	TITAN INTERNATIONAL INC 6.875% 10/01/20		06/27/2014	Tax Free Exchange		1,361,053	1,356,000	22,270	4FE
925524-AH-3	CBS CORP 7.875% 07/30/30		06/04/2014	FTN FINANCIAL SECURITIES		3,997,020	3,000,000	84,656	2FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		04/29/2014	WELLS FARGO		5,149,755	5,000,000	6,063	1FE
969457-BV-1	WILLIAMS COS INC 5.750% 06/24/44		06/19/2014	BARCLAYS		2,993,190	3,000,000	0	2FE
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24	A	05/16/2014	Various		3,007,340	3,000,000	2,479	1FE
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	06/23/2014	KGS-ALPHA CAPITAL MARKETS		361,680	350,000	5,359	1FE
895945-B@-1	TRICAN WELL SVCS PP 5.900% 04/28/21	A	06/20/2014	ALLISON-WILLIAMS CO		1,039,770	1,000,000	9,506	2
00507U-AE-1	ACTAVIS FUNDING SCS 3.850% 06/15/24	F	06/10/2014	BANK of AMERICA SEC		996,230	1,000,000	0	2FE
45824T-AP-0	INTELSAT JACKSON HLDG 5.500% 08/01/23	F	06/05/2014	Tax Free Exchange		1,767,505	1,763,000	0	4FE
71654Q-BE-1	PETROLEOS MEXICANOS 5.500% 06/27/44	F	05/19/2014	HONG KONG SHANGHAI BK		3,070,500	3,000,000	66,458	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
857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	04/28/2014	MORGAN STANLEY FIXED INC		1,978,200	2,000,000	0	1FE
G2616#-AF-8	DCC TREAS 2014 PP 4.530% 05/21/24	F	05/05/2014	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						72,850,394	70,923,830	343,668	XXX
8399997. Total - Bonds - Part 3						90,047,246	87,690,901	353,954	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						90,047,246	87,690,901	353,954	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)
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
31337#-10-5	FHLB CINCINNATI		04/10/2014	PRIVATE PLACEMENT	2,816.000	281,600		0	A
38259P-70-6	GOOGLE INC CLASS C		04/03/2014	Spin Off	11,427.000	6,054,945		0	L
51509F-10-5	LANDS' END INC - W/I		04/07/2014	Spin Off	2,144.970	41,179		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,377,724	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,377,724	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,377,724	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,377,724	XXX	0	XXX
9999999 - Totals						96,424,970	XXX	353,954	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		04/01/2014	Paydown		17,661	17,661	19,066	18,506	0	(845)	0	(845)	0	17,661	0	0	0	160	10/20/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		06/01/2014	Paydown		112	112	108	109	0	3	0	3	0	112	0	0	0	4	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2014	Paydown		3,252	3,252	3,123	3,153	0	98	0	98	0	3,252	0	0	0	102	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		06/01/2014	Paydown		941	941	929	931	0	11	0	11	0	941	0	0	0	29	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		06/01/2014	Paydown		127	127	128	128	0	0	0	0	0	127	0	0	0	4	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2014	Paydown		3,608	3,608	3,659	3,651	0	(43)	0	(43)	0	3,608	0	0	0	96	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		06/01/2014	Paydown		1,122	1,122	1,138	1,136	0	(14)	0	(14)	0	1,122	0	0	0	33	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		06/01/2014	Paydown		58	58	58	58	0	0	0	0	0	58	0	0	0	2	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		06/01/2014	Paydown		271	271	275	274	0	(3)	0	(3)	0	271	0	0	0	7	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		06/01/2014	Paydown		290	290	290	290	0	0	0	0	0	290	0	0	0	8	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		06/01/2014	Paydown		10,257	10,257	10,255	10,252	0	5	0	5	0	10,257	0	0	0	223	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		06/01/2014	Paydown		593	593	590	590	0	3	0	3	0	593	0	0	0	20	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		06/01/2014	Paydown		1,514	1,514	1,516	1,515	0	(1)	0	(1)	0	1,514	0	0	0	48	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		06/01/2014	Paydown		11,852	11,852	11,456	11,498	0	354	0	354	0	11,852	0	0	0	379	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		06/01/2014	Paydown		67	67	67	67	0	0	0	0	0	67	0	0	0	2	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		06/01/2014	Paydown		31,063	31,063	30,927	30,932	0	131	0	131	0	31,063	0	0	0	1,237	03/15/2030	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		05/01/2014	Paydown		20,824	20,824	22,499	21,826	0	(1,002)	0	(1,002)	0	20,824	0	0	0	116	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2014	Paydown		11,296	11,296	11,557	11,457	0	(162)	0	(162)	0	11,296	0	0	0	59	11/20/2060	1
0599999. Subtotal - Bonds - U.S. Governments						114,908	114,908	117,641	116,373	0	(1,465)	0	(1,465)	0	114,908	0	0	0	2,529	XXX	XXX
683234-8A-9	PROV OF ONTARIO 4.100% 06/16/14	A	06/16/2014	Maturity		1,500,000	1,500,000	1,499,600	1,499,912	0	88	0	88	0	1,500,000	0	0	0	30,750	06/16/2014	1FE
1099999. Subtotal - Bonds - All Other Governments						1,500,000	1,500,000	1,499,600	1,499,912	0	88	0	88	0	1,500,000	0	0	0	30,750	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2014	Redemption 100.0000		154,871	154,871	154,871	154,871	0	0	0	0	0	154,871	0	0	0	1,970	07/01/2043	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2014	Redemption 100.0000		75,692	75,692	75,692	75,692	0	0	0	0	0	75,692	0	0	0	933	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2014	Redemption 100.0000		22,750	22,750	22,665	22,666	0	84	0	84	0	22,750	0	0	0	298	02/01/2042	1FE
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		04/17/2014	Redemption 100.0000		95,000	95,000	98,334	98,216	0	(3,216)	0	(3,216)	0	95,000	0	0	0	1,103	11/15/2035	1FE
270777-AD-7	EAST Baton Rouge VRDN 0.030% 12/01/40		05/23/2014	MERRILL LYNCH-NY--FX INC		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	485	12/01/2040	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2014	Paydown		16,194	16,194	16,296	16,286	0	(92)	0	(92)	0	16,194	0	0	0	137	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		06/01/2014	Paydown		282	282	282	282	0	(1)	0	(1)	0	282	0	0	0	7	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		06/01/2014	Paydown		107,813	107,813	107,266	107,281	0	532	0	532	0	107,813	0	0	0	2,961	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2014	Paydown		21,587	21,587	22,005	21,938	0	(350)	0	(350)	0	21,587	0	0	0	407	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2014	Paydown		151,434	151,434	154,853	154,332	0	(2,898)	0	(2,898)	0	151,434	0	0	0	2,549	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2014	Paydown		50,511	50,511	52,436	52,194	0	(1,683)	0	(1,683)	0	50,511	0	0	0	817	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2014	Paydown		76,622	76,622	81,459	81,040	0	(4,418)	0	(4,418)	0	76,622	0	0	0	1,386	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2014	Paydown		14,932	14,932	15,875	15,794	0	(862)	0	(862)	0	14,932	0	0	0	281	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		06/01/2014	Paydown		42,458	42,458	41,688	41,698	0	759	0	759	0	42,458	0	0	0	563	07/01/2033	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		06/01/2014	Paydown		146,873	146,873	160,616	152,942	0	(6,070)	0	(6,070)	0	146,873	0	0	0	4,782	01/01/2032	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		06/01/2014	Paydown		17,134	17,134	17,090	17,092	0	42	0	42	0	17,134	0	0	0	586	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2014	Paydown		73,766	73,766	72,844	72,859	0	907	0	907	0	73,766	0	0	0	759	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2014	Paydown		18,685	18,685	19,007	18,985	0	(300)	0	(300)	0	18,685	0	0	0	445	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		06/01/2014	Paydown		1,226	1,226	1,219	1,219	0	7	0	7	0	1,226	0	0	0	41	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		06/01/2014	Paydown		2,682	2,682	2,670	2,670	0	12	0	12	0	2,682	0	0	0	86	09/01/2025	1
3137AH-6Q-6	FHMS K704 A2 2.412% 08/25/18		05/16/2014	WELLS FARGO		5,155,859	5,000,000	5,049,725	5,032,315	0	(3,328)	0	(3,328)	0	5,028,987	0	126,873	126,873	56,950	08/25/2018	1
3137AJ-MG-6	FHMS K016 X1 1.727% 10/25/21		06/01/2014	Paydown		0	0	25,239	20,631	0	(20,631)	0	(20,631)	0	0	0	0	0	1,576	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.893% 09/25/18		06/01/2014	Paydown		0	0	6,944	5,122	0	(5,122)	0	(5,122)	0	0	0	0	0	555	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.588% 12/25/21		06/01/2014	Paydown		0	0	17,675	14,606	0	(14,606)	0	(14,606)	0	0	0	0	0	1,058	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2014	Paydown		35,458	35,458	38,532	38,335	0	(2,877)	0	(2,877)	0	35,458	0	0	0	592	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	3,686	2,876	0	(2,876)	0	(2,876)	0	0	0	0	0	290	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		06/01/2014	Paydown		76,640	76,640	73,287	73,365	0	3,275	0	3,275	0	76,640	0	0	0	625	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.428% 07/25/22		06/01/2014	Paydown		0	0	9,297	8,285	0	(8,285)	0	(8,285)	0	0	0	0	0	534	07/25/2022	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		06/01/2014	Paydown		50,656	50,656	51,788	51,640	0	(984)	0	(984)	0	50,656	0	0	0	505	12/15/2042	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)
3137EA-CR-8	FHLMC 1.375% 02/25/14		04/01/2014	Maturity		2,695,000	2,695,000	2,689,688	2,694,707	0	293	0	293	0	2,695,000	0	0	0	18,528	02/25/2014	1
3138EK-RW-7	FN AL3200 3.500% 02/01/33		06/01/2014	Paydown		68,979	68,979	73,818	73,710	0	(4,731)	0	(4,731)	0	68,979	0	0	0	978	02/01/2033	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2014	Paydown		12,693	12,693	13,327	0	0	(635)	0	(635)	0	12,693	0	0	0	42	09/01/2043	1FE
3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2014	Paydown		34,714	34,714	34,676	34,675	0	38	0	38	0	34,714	0	0	0	419	08/01/2033	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		06/01/2014	Paydown		96,347	96,347	105,398	100,002	0	(3,655)	0	(3,655)	0	96,347	0	0	0	3,252	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		06/01/2014	Paydown		71,160	71,160	77,610	73,775	0	(2,615)	0	(2,615)	0	71,160	0	0	0	2,559	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		06/01/2014	Paydown		38,102	38,102	42,394	39,974	0	(1,872)	0	(1,872)	0	38,102	0	0	0	1,370	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		06/01/2014	Paydown		73,506	73,506	66,835	70,195	0	3,311	0	3,311	0	73,506	0	0	0	1,679	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2014	Paydown		484,896	484,896	464,998	475,641	0	9,256	0	9,256	0	484,896	0	0	0	10,869	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2014	Paydown		234,038	234,038	212,024	223,080	0	10,958	0	10,958	0	234,038	0	0	0	5,301	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2014	Paydown		332,278	332,278	308,660	321,077	0	11,201	0	11,201	0	332,278	0	0	0	8,110	12/15/2032	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2014	Paydown		55,047	55,047	57,463	56,677	0	(1,630)	0	(1,630)	0	55,047	0	0	0	908	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2014	Paydown		102,872	102,872	104,383	103,752	0	(880)	0	(880)	0	102,872	0	0	0	1,546	03/25/2037	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		06/01/2014	Paydown		107,332	107,332	102,871	106,891	0	441	0	441	0	107,332	0	0	0	2,270	05/15/2026	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2014	Paydown		41,906	41,906	40,086	40,946	0	961	0	961	0	41,906	0	0	0	697	11/25/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		06/01/2014	Paydown		37,981	37,981	38,616	38,433	0	(452)	0	(452)	0	37,981	0	0	0	475	12/15/2024	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		06/01/2014	Paydown		5,517	5,517	5,269	5,289	0	228	0	228	0	5,517	0	0	0	118	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2014	Paydown		250,150	250,150	254,076	253,766	0	(3,616)	0	(3,616)	0	250,150	0	0	0	5,368	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2014	Paydown		97,685	97,685	99,179	99,108	0	(1,423)	0	(1,423)	0	97,685	0	0	0	2,567	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		06/01/2014	Paydown		187,820	187,820	195,920	194,616	0	(6,796)	0	(6,796)	0	187,820	0	0	0	3,437	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2014	Paydown		249,449	249,449	244,577	245,071	0	4,378	0	4,378	0	249,449	0	0	0	3,192	01/01/2026	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2014	Paydown		102,162	102,162	102,066	102,064	0	97	0	97	0	102,162	0	0	0	1,308	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2014	Paydown		97,237	97,237	98,058	97,908	0	(671)	0	(671)	0	97,237	0	0	0	1,627	01/01/2025	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		06/01/2014	Paydown		13,294	13,294	13,657	13,647	0	(353)	0	(353)	0	13,294	0	0	0	176	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2014	Paydown		96,365	96,365	101,755	100,533	0	(4,168)	0	(4,168)	0	96,365	0	0	0	2,265	09/25/2021	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2014	Paydown		226,412	226,412	230,304	229,783	0	(3,371)	0	(3,371)	0	226,412	0	0	0	3,433	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2014	Redemption 100.0000		87,161	87,161	87,161	87,161	0	0	0	0	0	87,161	0	0	0	1,034	07/01/2041	1FE
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		06/01/2014	Paydown		22,098	22,098	21,811	21,916	0	182	0	182	0	22,098	0	0	0	610	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		06/01/2014	Paydown		50,395	50,395	50,395	50,395	0	0	0	0	0	50,395	0	0	0	1,386	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		06/01/2014	Paydown		252,254	252,254	249,614	248,418	0	3,836	0	3,836	0	252,254	0	0	0	8,886	09/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2014	Paydown		55,811	55,811	57,363	56,002	0	(191)	0	(191)	0	55,811	0	0	0	1,401	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		06/01/2014	Paydown		88,584	88,584	81,125	84,859	0	3,724	0	3,724	0	88,584	0	0	0	2,253	06/20/2032	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.747% 11/16/42		06/01/2014	Paydown		253,471	253,471	243,408	248,468	0	5,003	0	5,003	0	253,471	0	0	0	7,226	11/16/2042	1
38376G-WD-8	GNR 2010 122 1.026% 02/16/44		06/01/2014	Paydown		0	0	9,863	9,008	0	(9,008)	0	(9,008)	0	0	0	0	0	722	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2014	Paydown		12,970	12,970	13,527	13,405	0	(435)	0	(435)	0	12,970	0	0	0	243	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 1.021% 03/16/47		06/01/2014	Paydown		0	0	4,773	3,772	0	(3,772)	0	(3,772)	0	0	0	0	0	257	03/16/2047	1
38378K-DQ-9	GNR 2013 46 1.139% 09/16/43		06/01/2014	Paydown		0	0	17,780	15,881	0	(15,881)	0	(15,881)	0	0	0	0	0	964	09/16/2043	1
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		06/02/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	800,000	0	0	0	0	0	1,000,000	0	0	0	1,351	05/01/2034	2AM
666467-FG-5	NORTHLAKE IL VRDN 0.130% 12/01/34		04/01/2014	PNC CAPITAL MARKETS		2,300,000	2,300,000	2,300,000	0	0	0	0	0	0	2,300,000	0	0	0	0	12/01/2034	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		06/01/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,238	12/01/2022	1FE
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		06/01/2014	Redemption 100.0000		670,000	670,000	670,000	670,000	0	0	0	0	0	670,000	0	0	0	19,665	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		123,000	123,000	123,000	123,000	0	0	0	0	0	123,000	0	0	0	1,171	12/01/2039	2
88271H-FL-8	TEXAS ST AFFORDABLE HSG 2.700% 09/01/41		06/01/2014	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,080	09/01/2041	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		06/01/2014	Redemption 100.0000		55,325	55,325	55,325	55,325	0	0	0	0	0	55,325	0	0	0	638	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		06/25/2014	Redemption 100.0000		28,293	28,293	28,293	28,293	0	0	0	0	0	28,293	0	0	0	567	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		9,629	9,629	9,629	9,629	0	0	0	0	0	9,629	0	0	0	134	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						21,146,058	20,990,199	21,119,929	18,600,150	0	(94,295)	0	(94,295)	0	21,019,186	0	126,873	126,873	217,255	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2014	Paydown		21,668	21,668	18,689	18,637	0	3,031	0	3,031	0	21,668	0	0	0	472	05/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2014	Paydown		31,864	31,864	25,516	23,363	0	8,501	0	8,501	0	31,864	0	0	0	812	12/25/2031	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2014	Paydown		88,351	103,367	87,463	89,072	0	(721)	0	(721)	0	88,351	0	0	0	2,643	01/25/2037	1FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2014	Paydown		40,591	40,591	40,470	40,477	0	114	0	114	0	40,591	0	0	0	845	09/25/2035	1FM
04364B-AA-5	ACER ABS 0.450% 03/10/15		06/10/2014	Paydown		168,744	168,744	168,744	0	0	0	0	0	0	168,744	0	0	0	97	03/10/2015	1FE
04364B-AA-5	ACER ABS 0.450% 03/10/15		04/10/2014	Redemption 100.0000		79,423	79,423	79,423	0	0	0	0	0	0	79,423	0	0	0	270	03/10/2015	1FE
05523U-AG-5	BAE SYSTEMS HOLDINGS INC 4.950% 06/01/14		06/01/2014	Maturity		1,467,000	1,467,000	1,477,548	0	0	(10,548)	0	(10,548)	0	1,467,000	0	0	0	36,308	06/01/2014	2FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		05/01/2014	Paydown		38,383	38,383	37,766	38,056	0	327	0	327	0	38,383	0	0	0	1,146	09/25/2026	2FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2014	Paydown		4,999	4,999	4,368	4,120	0	879	0	879	0	4,999	0	0	0	29	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
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2014	Paydown		32,987	32,987	32,715	32,902	0	85	0	85	0	32,987	0	0	0	852	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2014	Paydown		79,122	79,122	77,472	78,363	0	759	0	759	0	79,122	0	0	0	1,924	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2014	Paydown		97,671	97,671	92,940	94,792	0	2,879	0	2,879	0	97,671	0	0	0	2,162	08/25/2035	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		06/01/2014	Paydown		759,525	759,525	679,300	748,991	0	10,534	0	10,534	0	759,525	0	0	0	17,927	11/10/2041	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		06/01/2014	Paydown		194,327	194,327	185,658	188,918	0	5,409	0	5,409	0	194,327	0	0	0	4,438	11/25/2033	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2014	Paydown		339,142	393,261	389,092	388,943	0	(49,801)	0	(49,801)	0	339,142	0	0	0	9,088	12/25/2035	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.880% 09/20/46		06/01/2014	Paydown		14,189	22,909	19,430	20,082	0	(5,893)	0	(5,893)	0	14,189	0	0	0	319	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2014	Paydown		282,820	282,820	236,780	255,827	0	26,993	0	26,993	0	282,820	0	0	0	7,369	09/25/2034	1FM
059522-AX-0	BAFC 2007-C 1A5 5.304% 05/20/36		06/01/2014	Paydown		17,054	134,159	33,435	23,507	0	(6,454)	0	(6,454)	0	17,054	0	0	0	2,733	05/20/2036	4FM
06051G-DY-2	BANK OF AMERICA CORP 7.375% 05/15/14		05/15/2014	Maturity		1,000,000	1,000,000	1,008,510	0	0	(8,510)	0	(8,510)	0	1,000,000	0	0	0	36,875	05/15/2014	1FE
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		06/01/2014	Paydown		184,173	184,173	182,151	183,614	0	559	0	559	0	184,173	0	0	0	4,315	02/13/2046	1FM
07387B-CK-7	BSCMS 2005-T20 AAB 5.281% 10/12/42		06/01/2014	Paydown		101,436	101,436	104,899	101,825	0	(389)	0	(389)	0	101,436	0	0	0	3,139	10/12/2042	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		06/01/2014	Paydown		79,760	79,760	90,446	85,823	0	(6,063)	0	(6,063)	0	79,760	0	0	0	2,164	10/12/2041	1FM
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		06/01/2014	Redemption 100.0000		33,453	33,453	33,543	33,480	0	(26)	0	(26)	0	33,453	0	0	0	1,044	02/01/2018	2
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2014	Redemption 100.0000		290,011	290,011	290,011	290,011	0	0	0	0	0	290,011	0	0	0	149,137	06/01/2034	2AM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.564% 04/25/37		06/01/2014	Paydown		39,984	39,984	32,787	33,325	0	6,659	0	6,659	0	39,984	0	0	0	772	04/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		05/15/2014	Paydown		747	747	747	747	0	0	0	0	0	747	0	0	0	16	11/15/2019	4AM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		06/01/2014	Paydown		102,222	102,222	100,561	101,730	0	492	0	492	0	102,222	0	0	0	2,502	06/10/2044	1FM
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		06/18/2014	WELLS FARGO		2,052,891	2,000,000	2,019,992	2,012,799	0	(1,991)	0	(1,991)	0	2,010,808	0	42,083	42,083	25,879	02/10/2029	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2014	Paydown		24,436	24,436	18,887	18,859	0	5,576	0	5,576	0	24,436	0	0	0	553	12/25/2036	4FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2014	Paydown		130,836	130,836	124,080	126,967	0	3,870	0	3,870	0	130,836	0	0	0	3,241	02/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		06/01/2014	Paydown		21,467	21,467	21,658	21,425	0	42	0	42	0	21,467	0	0	0	503	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		66,075	66,075	66,571	66,294	0	(219)	0	(219)	0	66,075	0	0	0	1,329	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2014	Paydown		112,949	124,263	115,994	115,979	0	(3,030)	0	(3,030)	0	112,949	0	0	0	2,919	10/25/2035	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2014	Paydown		269,902	269,902	259,192	259,230	0	10,672	0	10,672	0	269,902	0	0	0	6,292	05/25/2035	2FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2014	Paydown		42,954	42,954	41,628	42,542	0	411	0	411	0	42,954	0	0	0	1,014	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2014	Paydown		19,948	19,543	17,678	17,567	0	2,381	0	2,381	0	19,948	0	0	0	472	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2014	Paydown		35,218	35,218	33,007	32,877	0	2,341	0	2,341	0	35,218	0	0	0	824	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2014	Paydown		38,790	44,484	40,530	40,302	0	(1,512)	0	(1,512)	0	38,790	0	0	0	1,019	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2014	Paydown		11,302	13,164	12,328	12,325	0	(1,022)	0	(1,022)	0	11,302	0	0	0	317	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2014	Paydown		10,226	13,249	10,579	10,869	0	(643)	0	(643)	0	10,226	0	0	0	342	05/25/2036	3FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		06/01/2014	Paydown		52,057	52,057	39,797	43,122	0	8,935	0	8,935	0	52,057	0	0	0	1,265	11/25/2035	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		06/01/2014	Paydown		13,441	13,441	9,769	9,856	0	3,585	0	3,585	0	13,441	0	0	0	342	11/25/2035	1FM
12668W-AU-1	CWL 2007-4 A5W 5.672% 03/25/37		06/01/2014	Paydown		4,384	4,384	4,022	4,034	0	350	0	350	0	4,384	0	0	0	165	03/25/2037	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2014	Paydown		46,817	46,817	32,407	30,509	0	16,308	0	16,308	0	46,817	0	0	0	1,198	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2014	Paydown		11,176	11,176	10,957	10,958	0	218	0	218	0	11,176	0	0	0	243	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2014	Paydown		40,211	40,519	38,071	38,069	0	2,143	0	2,143	0	40,211	0	0	0	976	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2014	Paydown		28,543	28,762	27,056	27,054	0	1,490	0	1,490	0	28,543	0	0	0	693	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2014	Paydown		1,335	1,335	1,329	1,329	0	6	0	6	0	1,335	0	0	0	29	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2014	Paydown		22,435	22,435	21,062	21,650	0	785	0	785	0	22,435	0	0	0	488	06/25/2034	1FM
15132E-LC-0	CDMC 2005-1 A5 5.320% 02/18/35		06/01/2014	Paydown		110,017	110,017	109,949	109,833	0	184	0	184	0	110,017	0	0	0	2,532	02/18/2035	1FM
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		06/01/2014	Paydown		143,374	143,374	145,211	143,285	0	89	0	89	0	143,374	0	0	0	3,430	04/25/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		06/01/2014	Paydown		4,257	4,257	4,257	4,257	0	0	0	0	0	4,257	0	0	0	91	10/25/2035	1FM
165167-CD-7	CHESAPEAKE ENERGY 9.500% 02/15/15		04/24/2014	TENDER OFFER		109,344	102,000	97,990	101,035	0	246	0	246	0	101,282	0	8,062	8,062	6,702	02/15/2015	3FE
172967-CK-5	CITIGROUP 5.125% 05/05/14		05/05/2014	Maturity		700,000	700,000	707,140	0	0	(7,140)	0	(7,140)	0	700,000	0	0	0	17,938	05/05/2014	1FE
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2014	Paydown		36,423	36,423	35,681	35,682	0	742	0	742	0	36,423	0	0	0	495	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
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		06/01/2014	Paydown		21,974	21,974	23,159	22,607	0	(633)	0	(633)	0	21,974	0	0	0	604	07/16/2034	1FM
20047G-BQ-9	COMM 2004-LB3A A5 5.454% 07/10/37		05/01/2014	Paydown		153,114	153,114	137,803	151,840	0	1,274	0	1,274	0	153,114	0	0	0	3,000	07/10/2037	1FM
20854P-AD-1	CONSOLIDATED ENERGY 8.000% 04/01/17		04/16/2014	TENDER OFFER		68,860	66,000	66,000	66,000	0	0	0	0	0	66,000	0	2,860	2,860	2,860	04/01/2017	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		04/23/2014	Cantor Fitzgerald Fixed		1,858,185	2,937,842	2,010,366	1,806,773	58,516	(79,128)	0	(20,612)	0	1,786,160	0	72,025	72,025	161,663	01/15/2018	6FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2014	Paydown		49,372	49,372	47,511	47,905	0	1,467	0	1,467	0	49,372	0	0	0	1,078	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2014	Paydown		153,319	153,319	153,224	153,074	0	244	0	244	0	153,319	0	0	0	3,004	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		05/01/2014	Paydown		91,634	91,634	88,713	89,894	0	1,740	0	1,740	0	91,634	0	0	0	1,722	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		06/01/2014	Paydown		11,435	11,435	10,570	10,633	0	801	0	801	0	11,435	0	0	0	(1,371)	04/25/2036	3FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		06/01/2014	Paydown		25,872	25,872	26,082	25,908	0	(36)	0	(36)	0	25,872	0	0	0	567	12/15/2040	1FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		06/01/2014	Paydown		13,768	13,768	13,905	13,823	0	(55)	0	(55)	0	13,768	0	0	0	215	06/01/2017	1FM
24823U-AG-3	DENBURY RESOURCES INC 8.250% 02/15/20		04/16/2014	WELLS FARGO		950,958	862,000	885,733	877,793	0	(1,005)	0	(1,005)	0	876,788	0	74,170	74,170	47,805	02/15/2020	3FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2014	Paydown		33,539	33,539	31,783	33,112	0	427	0	427	0	33,539	0	0	0	739	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2014	Paydown		13,481	17,445	15,895	15,891	0	(2,410)	0	(2,410)	0	13,481	0	0	0	386	09/25/2035	3FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2014	Paydown		85,594	85,594	78,276	78,141	0	7,453	0	7,453	0	85,594	0	0	0	2,104	02/25/2036	3FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2014	Paydown		7,837	7,837	6,759	6,344	0	1,493	0	1,493	0	7,837	0	0	0	197	07/25/2036	1FM
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		06/20/2014	Paydown		150,209	150,209	150,209	150,209	0	0	0	0	0	150,209	0	0	0	440	09/20/2014	1FE
25459H-AL-9	DIRECTV HLDS/FN 4.750% 10/01/14		04/24/2014	Call 100.0000		1,500,000	1,500,000	1,499,354	1,499,783	0	59	0	59	0	1,499,841	0	159	159	68,242	10/01/2014	2FE
25468P-CX-2	DISNEY 3.700% 12/01/42		05/19/2014	MORGAN STANLEY FIXED INC		6,518,190	7,000,000	6,949,740	6,950,592	0	484	0	484	0	6,951,076	0	(432,886)	(432,886)	123,025	12/01/2042	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		06/01/2014	Paydown		19,683	19,683	19,683	20,238	0	(555)	0	(555)	0	19,683	0	0	0	463	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2014	Paydown		37,204	37,204	36,902	36,907	0	298	0	298	0	37,204	0	0	0	465	06/25/2043	1FM
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2014	Redemption 100.0000		50,063	50,063	50,063	50,063	0	0	0	0	0	50,063	0	0	0	3,324	06/20/2023	2AM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		06/01/2014	Paydown		25,639	25,639	25,494	25,489	0	150	0	150	0	25,639	0	0	0	664	08/25/2035	2FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2014	Paydown		9,453	9,453	8,978	8,975	0	478	0	478	0	9,453	0	0	0	260	08/25/2035	3FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		06/01/2014	Paydown		821,746	821,746	847,939	830,943	0	(9,197)	0	(9,197)	0	821,746	0	0	0	15,851	10/15/2035	1FM
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		06/01/2014	Redemption 100.0000		68,879	68,879	68,337	68,718	0	160	0	160	0	68,879	0	0	0	2,103	02/01/2018	2
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		06/02/2014	Various		233,123	234,000	226,464	227,531	0	77	0	77	0	227,607	0	5,515	5,515	7,907	06/15/2019	5FE
35671D-BG-9	FREEPORT-MC C&G 3.100% 03/15/20		06/27/2014	BARCLAYS		1,008,790	1,000,000	999,640	999,636	0	25	0	25	0	999,661	0	9,129	9,129	24,714	03/15/2020	2FE
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		06/01/2014	Paydown		166,246	166,246	159,778	164,826	0	1,421	0	1,421	0	166,246	0	0	0	3,669	06/25/2034	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		06/01/2014	Paydown		55,074	36,232	34,725	37,308	0	17,766	0	17,766	0	55,074	0	0	0	1,683	07/25/2037	5FM
36192B-AX-5	GSMS 2012-GC6 A2 2.539% 01/10/45		06/18/2014	WELLS FARGO		1,031,328	1,000,000	1,014,959	1,008,629	0	(1,638)	0	(1,638)	0	1,006,991	0	24,337	24,337	14,247	01/10/2045	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2014	Paydown		180,747	180,747	172,049	175,597	0	5,150	0	5,150	0	180,747	0	0	0	4,082	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		06/01/2014	Paydown		53,518	53,518	54,052	53,734	0	(216)	0	(216)	0	53,518	0	0	0	1,244	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2014	Paydown		49,317	49,317	50,795	50,019	0	(702)	0	(702)	0	49,317	0	0	0	1,135	08/10/2043	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.456% 03/10/44		06/01/2014	Paydown		7,254	7,254	7,209	7,232	0	22	0	22	0	7,254	0	0	0	161	03/10/2044	1FM
36962G-X4-1	GEN ELEC CAP CORP 5.650% 06/09/14		06/09/2014	Maturity		500,000	500,000	500,360	499,986	0	14	0	14	0	500,000	0	0	0	14,125	06/09/2014	1FE
378272-AA-6	GLENCORE FUNDING LLC 6.000% 04/15/14		04/15/2014	Maturity		2,250,000	2,250,000	2,233,050	1,498,708	0	(6,563)	0	(6,563)	0	2,250,000	0	0	0	67,500	04/15/2014	2FE
38141E-A3-3	GOLDMAN SACHS GROUP 6.000% 05/01/14		05/01/2014	Maturity		780,000	780,000	792,862	0	0	(12,862)	0	(12,862)	0	780,000	0	0	0	23,400	05/01/2014	1FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		06/01/2014	Paydown		12,475	12,475	2,023	4,080	0	8,395	0	8,395	0	12,475	0	0	0	1,377	05/25/2036	1FM
452308-AH-2	ILLINOIS TOOL WORKS 5.150% 04/01/14		04/01/2014	Maturity		5,000,000	5,000,000	4,996,295	4,998,955	0	1,045	0	1,045	0	5,000,000	0	0	0	128,750	04/01/2014	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2014	Paydown		8,545	15,996	14,273	14,042	0	(5,497)	0	(5,497)	0	8,545	0	0	0	351	02/25/2036	3FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2014	Paydown		70,153	70,153	63,283	63,321	0	6,832	0	6,832	0	70,153	0	0	0	1,575	12/25/2035	2FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2014	Paydown		47,885	47,885	47,882	47,761	0	124	0	124	0	47,885	0	0	0	1,122	01/25/2036	2FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2014	Paydown		43,819	43,819	42,796	41,891	0	1,928	0	1,928	0	43,819	0	0	0	1,170	02/25/2036	5FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		06/01/2014	Paydown		77,278	79,423	73,039	73,022	0	4,255	0	4,255	0	77,278	0	0	0	1,857	01/25/2036	2FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		05/01/2014	Paydown		11,120	11,120	11,090	11,097	0	23	0	23	0	11,120	0	0	0	208	10/15/2042	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		06/01/2014	Paydown		35,535	35,535	38,017	36,587	0	(1,051)	0	(1,051)	0	35,535	0	0	0	762	05/15/2047	1FM
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		05/09/2014	Call 100.0000		1,809,000	1,809,000	1,782,870	1,787,189	0	945	0	945	0	1,788,134	0	20,866	20,866	185,855	06/01/2019	4FE
501889-AA-7	LKQ CORP 4.750% 05/15/23		04/28/2014	Tax Free Exchange		955,569	1,000,000	952,500	954,304	0	1,265	0	1,265	0	955,569	0	0	0	21,507	05/15/2023	3FE

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)
513075-AY-7	LAMAR MEDIA CORP 7.875% 04/15/18		04/21/2014	Call 103.9380		57,166	55,000	55,000	55,000	0	0	0	0	0	55,000	0	2,166	2,166	2,238	04/15/2018	4FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2014	Paydown		24,160	39,164	32,951	34,151	0	(9,991)	0	(9,991)	0	24,160	0	0	0	958	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2014	Paydown		38,978	48,696	39,916	40,943	0	(1,965)	0	(1,965)	0	38,978	0	0	0	1,190	01/25/2037	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		06/01/2014	Paydown		18,720	18,720	18,720	18,720	0	0	0	0	0	18,720	0	0	0	342	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		06/01/2014	Paydown		182,452	182,452	180,998	186,183	0	(3,731)	0	(3,731)	0	182,452	0	0	0	(20,516)	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		06/01/2014	Paydown		15,610	16,249	15,304	15,304	0	306	0	306	0	15,610	0	0	0	385	06/25/2036	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2014	Paydown		3	7,129	5,601	5,595	0	(5,592)	0	(5,592)	0	3	0	0	0	174	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		06/01/2014	Paydown		3	6,744	4,741	4,732	0	(4,729)	0	(4,729)	0	3	0	0	0	156	05/25/2037	5FM
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		04/09/2014	TENDER OFFER		256,300	233,000	234,730	234,435	0	(77)	0	(77)	0	234,358	0	21,942	21,942	6,408	05/15/2020	4FE
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		05/09/2014	Call 103.0000		26,780	26,000	26,000	26,000	0	0	0	0	0	26,000	0	780	780	864	05/15/2020	4FE
559080-AA-4	MAGELLAN MIDSTREAM PRTNS 6.450% 06/01/14		06/01/2014	Maturity		2,000,000	2,000,000	2,119,660	2,007,055	0	(7,055)	0	(7,055)	0	2,000,000	0	0	0	64,500	06/01/2014	2FE
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		06/01/2014	Redemption 100.0000		25,632	25,632	26,665	25,896	0	(264)	0	(264)	0	25,632	0	0	0	932	07/01/2017	2
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		05/31/2014	Maturity		411,400	411,400	411,400	411,400	0	0	0	0	0	411,400	0	0	0	15,428	05/31/2014	2FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		06/01/2014	Paydown		21,377	21,377	21,375	21,384	0	(6)	0	(6)	0	21,377	0	0	0	515	11/25/2035	2FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.457% 11/12/37		06/01/2014	Paydown		110,443	110,443	111,077	110,557	0	(114)	0	(114)	0	110,443	0	0	0	2,781	11/12/2037	1FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		06/30/2014	Redemption 100.0000		27,503	27,503	27,503	27,503	0	0	0	0	0	27,503	0	0	0	733	06/30/2027	2FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		06/01/2014	Paydown		29,196	29,196	28,402	28,941	0	255	0	255	0	29,196	0	0	0	644	04/25/2034	1FM
61747Y-CF-0	MORGAN STANLEY 6.000% 05/13/14		05/13/2014	Maturity		735,000	735,000	739,836	0	0	(4,836)	0	(4,836)	0	735,000	0	0	0	22,050	05/13/2014	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/01/2014	Paydown		34,011	34,011	23,035	23,019	0	10,992	0	10,992	0	34,011	0	0	0	594	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2014	Paydown		2,350	2,350	1,587	1,440	0	910	0	910	0	2,350	0	0	0	37	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/01/2014	Paydown		50,199	50,199	31,895	24,343	0	25,856	0	25,856	0	50,199	0	0	0	(15,885)	10/25/2046	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2014	Paydown		35,049	35,049	29,146	27,936	0	7,113	0	7,113	0	35,049	0	0	0	778	03/25/2047	1FM
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		06/01/2014	Redemption 100.0000		35,976	35,976	35,869	35,937	0	39	0	39	0	35,976	0	0	0	1,209	11/01/2019	2
69331C-AE-8	PACIFIC GAS & ELECTRIC 5.750% 04/01/14		04/01/2014	Maturity		250,000	250,000	257,495	253,139	0	(3,139)	0	(3,139)	0	250,000	0	0	0	7,188	04/01/2014	2FE
723655-AB-2	PIONEER DRILLING COMPANY 9.875% 03/15/18		05/01/2014	Call 104.9380		535,184	510,000	506,186	507,392	0	100	0	100	0	507,491	0	27,692	27,692	31,616	03/15/2018	4FE
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		06/01/2014	Redemption 100.0000		26,529	26,529	25,853	26,332	0	197	0	197	0	26,529	0	0	0	854	02/01/2018	2
737679-CX-6	POTOMAC ELECTRIC PWR CO 4.650% 04/15/14		04/15/2014	Maturity		500,000	500,000	501,010	0	0	(1,010)	0	(1,010)	0	500,000	0	0	0	11,625	04/15/2014	1FE
74254P-AK-8	PRINCIPAL LIFE INC FNDG 5.100% 04/15/14		04/15/2014	Maturity		2,000,000	2,000,000	1,969,175	1,998,516	0	1,484	0	1,484	0	2,000,000	0	0	0	51,000	04/15/2014	1FE
74432Q-AD-7	PRUDENTIAL FINANCIAL INC 4.750% 04/01/14		04/01/2014	Maturity		500,000	500,000	489,425	499,576	0	424	0	424	0	500,000	0	0	0	11,875	04/01/2014	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2014	Paydown		22,726	30,778	25,749	25,788	0	(3,063)	0	(3,063)	0	22,726	0	0	0	865	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		06/26/2014	Paydown		30,693	30,693	31,076	30,838	0	(145)	0	(145)	0	30,693	0	0	0	616	10/26/2034	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2014	Paydown		7,589	7,589	4,839	4,825	0	2,763	0	2,763	0	7,589	0	0	0	178	04/25/2037	4FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2014	Paydown		17,262	17,262	14,955	14,949	0	2,313	0	2,313	0	17,262	0	0	0	418	05/25/2036	5FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		06/01/2014	Paydown		48,188	48,188	48,166	49,427	0	(1,239)	0	(1,239)	0	48,188	0	0	0	1,137	12/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		06/01/2014	Paydown		18,051	18,051	18,053	18,005	0	46	0	46	0	18,051	0	0	0	356	11/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2014	Paydown		251,694	344,512	311,873	309,214	0	(57,520)	0	(57,520)	0	251,694	0	0	0	8,468	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2014	Paydown		7,405	9,099	7,498	7,549	0	(145)	0	(145)	0	7,405	0	0	0	244	03/25/2036	2FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		06/01/2014	Paydown		7,686	47,861	33,232	33,263	0	(25,577)	0	(25,577)	0	7,686	0	0	0	1,229	09/25/2036	3FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		05/01/2014	Paydown		1	12,479	10,311	10,301	0	(10,300)	0	(10,300)	0	1	0	0	0	292	04/25/2036	4FM
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		05/13/2014	Various		2,575,975	2,500,000	2,579,452	0	0	(4,514)	0	(4,514)	0	2,574,938	0	1,037	1,037	9,122	04/15/2015	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		05/07/2014	Call 108.5000		149,730	138,000	139,275	138,977	0	(61)	0	(61)	0	138,916	0	10,814	10,814	5,604	05/15/2019	4FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2014	Paydown		45,118	45,118	45,117	45,129	0	(11)	0	(11)	0	45,118	0	0	0	540	01/25/2042	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2014	Paydown		58,571	58,571	56,960	56,973	0	1,597	0	1,597	0	58,571	0	0	0	845	09/25/2043	1FM
863579-P8-5	SARM 2006-1 5A1 2.578% 02/25/36		06/01/2014	Paydown		70,164	70,955	69,217	69,289	0	876	0	876	0	70,164	0	0	0	753	02/25/2036	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.023% 09/25/33		06/01/2014	Paydown		53,880	53,880	53,863	53,591	0	289	0	289	0	53,880	0	0	0	1,483	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2014	Paydown		188,633	188,633	185,678	186,694	0	1,939	0	1,939	0	188,633	0	0	0	4,931	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2014	Paydown		116,245	119,548	111,407	111,199	0	5,046	0	5,046	0	116,245	0	0	0	2,915	10/25/2035	4FM
864486-AE-5	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		05/12/2014	TENDER OFFER		36,086	34,000	35,006	34,754	0	(103)	0	(103)	0	34,651	0	1,435	1,435	1,672	10/01/2018	3FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2014	Paydown		333,789	333,789	332,483	332,966	0	822	0	822	0	333,789	0	0	0	7,120	11/25/2036	1FM
87243Q-AA-4	TENET HEALTHCARE CORP 6.000% 10/01/20		05/12/2014	Tax Free Exchange		685,224	678,000	685,788	685,562	0	(338)	0	(338)	0	685,224	0	0	0	25,425	10/01/2020	3FE
88830M-AG-7	TITAN INTERNATIONAL INC 6.875% 10/01/20		06/27/2014	Tax Free Exchange		1,361,053	1,356,000	1,361,700	1,361,454	0	(401)	0	(401)	0	1,361,053	0	0	0	67,329	10/01/2020	4FE
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 3.200% 06/17/15		06/26/2014	SUSQUEHANNA		1,027,860	1,000,000	998,760	999,608	0	129	0	129	0	999,736	0	28,124	28,124	16,889	06/17/2015	1FE
893647-AP-2	TRANSDIGM INC 7.750% 12/15/18		05/22/2014	TENDER OFFER		538,345	500,000	500,000	500,000	0	0	0	0	0	500,000	0	38,345	38,345	18,191	12/15/2018	5FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2014	Paydown		23,512	23,512	23,512	23,504	0	8	0	8	0	23,512	0	0	0	291	09/13/2028	1FM
929766-C3-5	WBCMT 2005-C17 A4 5.083% 03/15/42		06/01/2014	Paydown		11,541	11,541	10,486	11,310	0	231	0	231	0	11,541	0	0	0	244	03/15/2042	1FM
929766-YX-5	WBCMT 2005-C16 A4 4.847% 10/15/41		06/01/2014	Paydown		3,997	3,997	3,304	3,870	0	127	0	127	0	3,997	0	0	0	97	10/15/2041	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		06/01/2014	Paydown		49,397	49,397	49,968	49,543	0	(147)	0	(147)	0	49,397	0	0	0	1,101	12/15/2043	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2014	Paydown		26,158	38,786	29,233	30,039	0	(3,881)	0	(3,881)	0	26,158	0	0	0	790	05/25/2036	3FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		06/01/2014	Paydown		39,585	39,585	28,323	28,295	0	11,291	0	11,291	0	39,585	0	0	0	797	10/25/2036	1FM
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		06/15/2014	Paydown		135,886	135,886	135,886	135,886	0	0	0	0	0	135,886	0	0	0	301	10/15/2014	1FE
146900-AG-0	CASCADES INC 7.750% 12/15/17	A	06/05/2014	WELLS FARGO		210,989	202,000	199,193	200,304	0	164	0	164	0	200,468	0	10,521	10,521	7,436	12/15/2017	3FE
73755L-AE-7	POTASH CORP 5.250% 05/15/14	A	04/07/2014	Call 100.0000		1,000,000	1,000,000	997,570	999,670	0	157	0	157	0	999,827	0	173	173	25,678	05/15/2014	1FE
92658T-AM-0	VIDEOTRON LTD 9.125% 04/15/18	A	04/24/2014	Call 103.0420		49,460	48,000	47,275	47,588	0	19	0	19	0	47,607	0	1,853	1,853	1,570	04/15/2018	3FE
046353-AA-6	ASTRAZENECA PLC 5.400% 06/01/14	F	06/01/2014	Maturity		1,000,000	1,000,000	1,069,070	1,006,219	0	(6,219)	0	(6,219)	0	1,000,000	0	0	0	27,000	06/01/2014	1FE
055451-AG-3	BHP FINANCE USA 5.500% 04/01/14	F	04/01/2014	Maturity		1,000,000	1,000,000	996,660	999,621	0	379	0	379	0	1,000,000	0	0	0	27,500	04/01/2014	1FE
05565Q-BL-1	BP CAPITAL MARKETS 3.625% 05/08/14	F	05/08/2014	Maturity		1,000,000	1,000,000	990,270	999,170	0	830	0	830	0	1,000,000	0	0	0	18,125	05/08/2014	1FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	05/19/2014	MORGAN STANLEY FIXED INC		3,163,740	3,000,000	3,148,050	3,123,551	0	(6,129)	0	(6,129)	0	3,117,422	0	46,318	46,318	104,833	01/26/2021	1FE
22546Q-AA-5	CREDIT SUISS NEW YORK 5.500% 05/01/14	F	05/01/2014	Maturity		300,000	300,000	304,353	0	0	(4,353)	0	(4,353)	0	300,000	0	0	0	8,250	05/01/2014	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2014	Redemption 100.0000		70,650	70,650	70,650	70,650	0	0	0	0	0	70,650	0	0	0	2,080	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		1,767,505	1,763,000	1,767,931	1,767,715	0	(210)	0	(210)	0	1,767,505	0	0	0	63,566	08/01/2023	4FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	04/03/2014	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,192	09/30/2020	1FE
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	05/30/2014	TENDER OFFER		116,495	107,000	111,815	110,916	0	(373)	0	(373)	0	110,543	0	5,952	5,952	4,639	05/01/2020	2FE
85771S-AB-2	STATOILHYDRO ASA 3.875% 04/15/14	F	04/15/2014	Maturity		500,000	500,000	496,885	499,750	0	250	0	250	0	500,000	0	0	0	9,688	04/15/2014	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						70,710,250	72,205,947	70,954,828	59,127,344	58,516	(116,210)	0	(57,694)	0	70,657,680	0	52,568	52,568	2,075,271	XXX	XXX
17311H-20-9	CITIGROUP CAPITAL XVII		04/28/2014	Call 25.0000		583,300	23,332	471,306	471,453	0	36	0	36	0	471,489	0	111,811	111,811	13,684	03/15/2067	1AM
236363-AA-5	DANSKE BANK A/S 5.914% 06/16/14	F	06/16/2014	Call 100.0000		3,000,000	3,000,000	3,017,760	3,017,760	0	0	0	0	0	3,017,760	0	(17,760)	(17,760)	88,710	06/16/2014	2FE
4899999. Subtotal - Bonds - Hybrid Securities						3,583,300	3,023,332	3,489,066	3,489,213	0	36	0	36	0	3,489,249	0	94,051	94,051	102,394	XXX	XXX
8399997. Total - Bonds - Part 4						97,054,516	97,834,386	97,181,064	82,832,992	58,516	(211,846)	0	(153,330)	0	96,781,023	0	273,492	273,492	2,428,199	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						97,054,516	97,834,386	97,181,064	82,832,992	58,516	(211,846)	0	(153,330)	0	96,781,023	0	273,492	273,492	2,428,199	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
38259P-50-8	GOOGLE INC CLASS A		04/03/2014	Spin Off	0.000	6,054,945		6,054,945	6,396,966	(342,021)	0	0	(342,021)	0	6,054,945	0	0	0	0		L
51509F-10-5	LANDS' END INC - W/I		05/13/2014	BNY CONVERG-SOFT	2,144.000	57,878		41,161	0	0	0	0	0	0	41,161	0	16,717	16,717	0		L
51509F-10-5	LANDS' END INC - W/I		04/07/2014	Cash Adjustment	1.000	26		19	0	0	0	0	0	0	19	0	7	7	0		L
812350-10-6	SEARS HOLDINGS CORP		05/13/2014	BNY CONVERG-SOFT	7,131.000	307,271		175,866	283,356	(107,490)	0	0	(107,490)	0	175,866	0	131,404	131,404	0		L
812350-10-6	SEARS HOLDINGS CORP		04/07/2014	Spin Off	0.000	41,179		41,179	66,348	(25,169)	0	0	(25,169)	0	41,179	0	0	0	0		L
81234D-10-9	SEARS CANADA INC	A	05/13/2014	BNY CONVERG-SOFT	3,054.000	44,857		149	39,702	(39,553)	0	0	(39,553)	0	149	0	44,708	44,708	0		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,506,156	XXX	6,313,319	6,786,372	(514,233)	0	0	(514,233)	0	6,313,319	0	192,836	192,836	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						6,506,156	XXX	6,313,319	6,786,372	(514,233)	0	0	(514,233)	0	6,313,319	0	192,836	192,836	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						6,506,156	XXX	6,313,319	6,786,372	(514,233)	0	0	(514,233)	0	6,313,319	0	192,836	192,836	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						6,506,156	XXX	6,313,319	6,786,372	(514,233)	0	0	(514,233)	0	6,313,319	0	192,836	192,836	0	XXX	XXX
9999999 - Totals						103,560,672	XXX	103,494,383	89,619,364	(455,717)	(211,846)	0	(667,563)	0	103,094,342	0	466,328	466,328	2,428,199	XXX	XXX

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

STATEMENT AS OF JUNE 30, 2014 OF THE Columbus Life Insurance 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)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014	374		1,693.00	18,146			42,552		42,552	5,532						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014	719		1,673.00	34,984			113,224		113,224	16,824						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2013	09/15/2014	707		1,701.00	34,246			108,399		108,399	21,743						100/101
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014	661		1,709.00	32,762			109,488		109,488	26,678						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014	357		1,696.00	31,560			93,848		93,848	33,665						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/04/2013	07/15/2014	2,776		1,699.00	209,487			720,263		720,263	260,060						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014	1,714		1,675.00	145,831			482,335		482,335	154,793						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2013	09/15/2014	1,585		1,704.00	131,807			399,018		399,018	127,522						100/101
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014	932		1,713.00	84,321			227,331		227,331	72,707						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,057		1,811.00	51,490			74,753		74,753	19,148						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/13/2013	12/15/2014	1,137		1,788.00	57,109			134,308		134,308	39,446						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	281		1,848.00		14,924		19,992		19,992	5,068						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	831		1,864.00		37,632		47,765		47,765	10,133						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	360		1,839.00		19,307		32,887		32,887	13,580						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	630		1,854.00		28,839		49,042		49,042	20,203						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	199		1,841.00		12,291		19,920		19,920	7,628						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/03/2014	03/13/2015	497		1,856.00		27,916		42,556		42,556	14,640						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	370		1,843.00		21,359		37,195		37,195	15,836						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	1,027		1,858.00		51,002		90,071		90,071	39,069						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	321		1,871.00		17,790		44,770		44,770	26,980						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	708		1,886.00		33,523		54,530		54,530	21,008						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	362		1,936.00		19,670		21,176		21,176	1,506						100/99

STATEMENT AS OF JUNE 30, 2014 OF THE Columbus Life Insurance 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)
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	530		1,952.00		24,304		26,094		26,094	1,790						100/99
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,835		1,798.00	185,130			309,971		309,971	102,740						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,557		1,816.00	142,520			239,119		239,119	79,918						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/13/2013	12/15/2014	943		1,775.00	89,415			180,832		180,832	55,348						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/28/2014	12/15/2014	1,743		1,793.00	97,065	48,391		307,883		307,883	121,597						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	273		1,848.00		26,158		37,252		37,252	11,094						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	695		1,867.00		60,010		85,398		85,398	25,389						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	220		1,839.00		20,620		32,673		32,673	12,052						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	399		1,857.00		33,704		53,971		53,971	20,267						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	113		1,841.00		11,091		16,919		16,919	5,829						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	6,921		1,860.00		643,292		948,278		948,278	304,986						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	347		1,843.00		34,292		53,561		53,561	19,269						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	618		1,861.00		55,141		87,421		87,421	32,280						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	289		1,871.00		28,589		25,745		25,745	(2,844)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	951		1,890.00		84,830		120,958		120,958	36,127						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	270		1,936.00		26,122		28,127		28,127	2,005						100/99
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	12,047		1,956.00		1,044,447		1,127,515		1,127,515	83,068						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,345,873	2,425,244	0	6,647,140	XXX	6,647,140	1,864,684	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,345,873	2,425,244	0	6,647,140	XXX	6,647,140	1,864,684	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										1,345,873	2,425,244	0	6,647,140	XXX	6,647,140	1,864,684	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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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										1,345,873	2,425,244	0	6,647,140	XXX	6,647,140	1,864,684	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/04/2013	07/15/2014	2,776		1,893.00	(31,069)			(189,912)		(189,912)	(74,426)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014	357		1,898.00	(6,660)			(22,519)		(22,519)	(6,853)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014	1,714		1,873.00	(28,778)			(155,697)		(155,697)	(52,661)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2013	09/15/2014	1,585		1,900.00	(23,707)			(118,715)		(118,715)	(36,069)						100/101
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014	932		1,913.00	(18,668)			(66,765)		(66,765)	(20,054)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,557		2,023.00	(32,760)			(32,086)		(32,086)	(278)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,835		2,050.00	(31,020)			(23,412)		(23,412)	4,602						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/28/2014	12/15/2014	1,743		1,997.00	(16,665)	(3,232)		(65,287)		(65,287)	(27,433)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/13/2013	12/15/2014	943		2,024.00	(9,517)			(25,155)		(25,155)	(2,721)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	695		2,079.00		(11,051)		(10,915)		(10,915)	136						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	273		2,107.00		(3,226)		(2,819)		(2,819)	407						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	399		2,068.00		(5,433)		(9,291)		(9,291)	(3,857)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	220		2,096.00		(2,126)		(3,576)		(3,576)	(1,450)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	6,921		2,071.00		(125,926)		(185,091)		(185,091)	(59,165)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	113		2,099.00		(1,057)		(2,176)		(2,176)	(1,118)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015	618		2,073.00		(10,353)		(19,443)		(19,443)	(9,090)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015	347		2,101.00		(4,298)		(8,178)		(8,178)	(3,880)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	951		2,105.00		(16,122)		(25,485)		(25,485)	(9,363)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	289		2,133.00		(3,635)		(5,802)		(5,802)	(2,167)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	12,047		2,178.00		(158,097)		(181,783)		(181,783)	(23,686)						100/99

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	270		2,207.00		(2,423)		(2,984)		(2,984)	(561)						100/99
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(198,844)	(346,979)	0	(1,157,091)	XXX	(1,157,091)	(329,687)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(198,844)	(346,979)	0	(1,157,091)	XXX	(1,157,091)	(329,687)	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										(198,844)	(346,979)	0	(1,157,091)	XXX	(1,157,091)	(329,687)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(198,844)	(346,979)	0	(1,157,091)	XXX	(1,157,091)	(329,687)	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		79,330,000	3 Month LIBOR / (2.85)			(1,035,862)			(4,632,740)					834,380		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,035,862)	0	XXX	(4,632,740)	0	0	0	0	834,380	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,035,862)	0	XXX	(4,632,740)	0	0	0	0	834,380	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,035,862)	0	XXX	(4,632,740)	0	0	0	0	834,380	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(1,035,862)	0	XXX	(4,632,740)	0	0	0	0	834,380	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,035,862)	0	XXX	(4,632,740)	0	0	0	0	834,380	XXX	XXX
1409999. Subtotal - Hedging Other										1,147,029	2,078,265	0	5,490,049	XXX	5,490,049	1,534,997	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	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										1,147,029	2,078,265	(1,035,862)	5,490,049	XXX	857,309	1,534,997	0	0	0	834,380	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse		2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value 5 Contracts With Book/Adjusted Carrying Value >0	Book/Adjusted Carrying Value 6 Contracts With Book/Adjusted Carrying Value <0	Book/Adjusted Carrying Value 7 Exposure Net of Collateral	Fair Value 8 Contracts With Fair Value >0	Fair Value 9 Contracts With Fair Value <0	Fair Value 10 Exposure Net of Collateral	11 Potential Exposure	12 Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		1,227,680	(308,627)	919,053	1,227,680	(308,627)	919,053		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	Y		4,736,636	(776,689)	3,959,947	4,736,636	(776,689)	3,959,947		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		682,824	(71,775)	611,049	682,824	(71,775)	611,049		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(4,632,740)	0	834,380	834,380
0299999. Total NAIC 1 Designation				0	6,647,140	(1,157,091)	5,490,049	6,647,140	(5,789,831)	5,490,049	834,380	834,380
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Totals				0	6,647,140	(1,157,091)	5,490,049	6,647,140	(5,789,831)	5,490,049	834,380	834,380

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			33,598,207	33,598,207	07/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				33,598,207	33,598,207	XXX
9999999 - Totals				33,598,207	33,598,207	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 28,003,997 Book/Adjusted Carrying Value $ 28,003,997
2. Average balance for the year to date Fair Value $ 12,653,594 Book/Adjusted Carrying Value $ 12,653,594
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 30,922,162 NAIC 2 $ 2,676,045 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
666467-FG-5	NORTHLAKE IL VRDN Adj % Due 12/1/2034 Sched		1FE	2,300,000	2,300,000	12/01/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,300,000	2,300,000	XXX
49126R-AC-0	KENTUCKY ST FIN VRDN Adj % Due 4/1/2031 MJSD1		2AM	1,000,000	1,000,000	04/01/2031
605155-AF-7	MISSION TX SOLID WASTE Adj % Due 8/1/2020 FA1		1FE	300,246	300,000	08/01/2020
708692-BG-2	PENNSYLVANIA ST ECON DEV FING Adj % Due 8/1/2045 FMAN1		1FE	1,100,055	1,100,000	08/01/2045
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	900,000	900,000	06/01/2044
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,300,301	3,300,000	XXX
3199999. Total - U.S. Special Revenues Bonds				5,600,301	5,600,000	XXX
0258M0-CZ-0	AMERICAN EXPRESS 5 1/8% Due 8/25/2014 FA25		1FE	503,561	503,611	08/25/2014
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJO24		1FE	1,000,000	1,000,000	07/24/2014
081437-AG-0	BEMIS COMPANY INC 5.65% Due 8/1/2014 FA1		2FE	326,460	326,319	08/01/2014
136385-AF-8	CANADIAN NATL RESOURCES 4.9% Due 12/1/2014 JD1		2FE	466,164	466,363	12/01/2014
209615-CA-9	CONSOLIDATED NATURAL GAS 5% Due 12/1/2014 JD1		2FE	254,677	254,723	12/01/2014
26884A-AS-2	ERP OPERATING 5 1/4% Due 9/15/2014 MS15		2FE	201,870	201,931	09/15/2014
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	409,552	409,590	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	306,627	307,290	02/01/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	2,295,722	2,296,369	06/30/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	661,488	661,072	01/20/2015
61747Y-CK-9	MORGAN STANLEY CORP 4.2% Due 11/20/2014 MN20		1FE	754,153	753,275	11/20/2014
65334H-AD-4	NEXEN INC 5.2% Due 3/10/2015 MS10		1FE	361,710	361,450	03/10/2015
653522-DQ-2	NIAGRA MOHAWK 3.553% Due 10/1/2014 A01		1FE	1,209,089	1,209,469	10/01/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				8,751,072	8,751,463	XXX
04364B-AA-5	ACER ABS 0.45% Due 3/10/2015 Mo-10		1FE	551,833	551,833	03/10/2015
25456G-AA-8	DRCT 2013-2 A1 0.7% Due 9/20/2014 Mo-20		1FE	17,540	17,535	09/20/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				569,373	569,367	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				9,320,445	9,320,830	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				11,051,072	11,051,463	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				3,869,674	3,869,367	XXX
6599999. Total Bonds				14,920,746	14,920,830	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
06417H-FT-8	BANK OF NOVA SCOTIA Flt % Due 2/25/2015 FMAN25			2,300,370	2,300,000	02/25/2015
13606Y-3P-9	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			899,871	900,000	03/20/2015
136385-AQ-4	CANADIAN NATL RESOURCES CORP 1.45% Due 11/14/2014 MN14			502,075	501,884	11/14/2014
26441Y-AS-6	DUKE REALTY CORP 7 3/8% Due 2/15/2015 FA15			1,275,182	1,275,285	02/15/2015
316175-40-5	FIDELITY INST MM FUND PRIME			7,831	7,831	08/19/2014
37790B-HK-0	GLENCORE CP 0.58% Due 8/19/2014 At Mat			1,796,984	1,796,984	08/19/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,782,313	6,781,984	XXX
000000-00-0	Huntington National Bank Money Market Account			1,704,773	1,704,773	
000000-00-0	BB&T Bank Money Market Account			1,701,571	1,701,571	
9099999. Total - Cash (Schedule E Part 1 type)				3,406,344	3,406,344	XXX
000000-00-0	AMER ELEC POWER CP 0 1/4% Due 7/21/2014 At Mat			3,299,404	3,299,404	07/21/2014
000000-00-0	AMERICAN WATER CAP CP 0.24% Due 7/8/2014 At Mat			3,199,680	3,199,680	07/08/2014
000000-00-0	BEMIS CP 0.26% Due 7/23/2014 At Mat			3,399,362	3,399,362	07/23/2014
000000-00-0	CENTENNIAL ENERGY CP 0.29% Due 7/2/2014 At Mat			3,299,442	3,299,442	07/02/2014
000000-00-0	DUKE ENERGY CORP CP 0.2% Due 7/2/2014 At Mat			2,699,970	2,699,970	07/02/2014
000000-00-0	EIX CP 0.24% Due 7/7/2014 At Mat			3,199,701	3,199,701	07/07/2014
000000-00-0	ENBRIDGE CP 0.26% Due 7/28/2014 At Mat			3,499,216	3,499,216	07/28/2014
000000-00-0	IDA CORP CP 0 1/4% Due 7/25/2014 At Mat			2,099,533	2,099,533	07/25/2014
000000-00-0	MARRIOTT CP 0.255% Due 8/4/2014 At Mat			3,199,093	3,199,093	08/04/2014
000000-00-0	NATIONAL GRID CP 0.28% Due 8/22/2014 At Mat			999,533	999,533	08/22/2014
000000-00-0	NEXTERA ENERGY CAP CP 0.24% Due 7/2/2014 At Mat			2,399,872	2,399,872	07/02/2014
000000-00-0	NOBLE CORP CP 0.28% Due 7/8/2014 At Mat			1,499,837	1,499,837	07/08/2014
000000-00-0	NOBLE CORP CP 0.36% Due 7/21/2014 At Mat			1,799,010	1,799,010	07/21/2014
000000-00-0	PNC BANK CP 0.31% Due 1/16/2015 At Mat			3,600,000	3,600,000	01/16/2015
000000-00-0	SEMPRA ENERGY GLOBAL CP 0.35% Due 8/12/2014 At Mat			3,595,835	3,595,835	08/12/2014
000000-00-0	SPECTRA ENERGY PARTNERS CP 0.26% Due 7/1/2014 At Mat			3,299,214	3,299,214	07/01/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				45,088,702	45,088,702	XXX
9999999 - Totals				70,198,106	70,197,861	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 32,060,852 Book/Adjusted Carrying Value $ 32,062,186
2. Average balance for the year to date Fair Value $ 58,765,569 Book/Adjusted Carrying Value $ 58,666,111

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	Amount of Interest Accrued	6	7	8	
Depository		Code	Rate of Interest	During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Huntington Bank	Columbus, OH					2,307,241	2,307,810	2,308,398	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					2,300,829	2,301,419	2,302,103	XXX
Northern Trust	Chicago, IL					384,735	384,737	384,738	XXX
US Bank	Cincinnati, OH					(271,465)	(58,346)	(739,710)	XXX
Bank of New York Mellon	New York, NY					815,879	(7,328,560)	(3,287,377)	XXX
PNC Bank	Cincinnati, OH					(6,778,537)	(3,116,306)	(9,081,904)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			180,212	268,168	269,705	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(1,061,106)	(5,241,078)	(7,844,047)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(1,061,106)	(5,241,078)	(7,844,047)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(1,061,106)	(5,241,078)	(7,844,047)	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	3,299,404	138	0
AMERICAN WATER CAP CP		06/23/2014	0.240	07/08/2014	3,199,680	171	0
BEMIS CP		06/27/2014	0.260	07/23/2014	3,399,362	98	0
CENTENNIAL ENERGY CP		06/11/2014	0.290	07/02/2014	3,299,442	532	0
DUKE ENERGY CORP CP		06/30/2014	0.200	07/02/2014	2,699,970	15	0
EIX CP		06/23/2014	0.240	07/07/2014	3,199,701	171	0
ENBRIDGE CP		06/27/2014	0.260	07/28/2014	3,499,216	101	0
IDA CORP CP		06/23/2014	0.250	07/25/2014	2,099,533	117	0
MARRIOTT CP		06/25/2014	0.255	08/04/2014	3,199,093	136	0
NATIONAL GRID CP		06/23/2014	0.280	08/22/2014	999,533	62	0
NEXTERA ENERGY CAP CP		06/24/2014	0.240	07/02/2014	2,399,872	112	0
NOBLE CORP CP		06/24/2014	0.280	07/08/2014	1,499,837	82	0
NOBLE CORP CP		05/27/2014	0.360	07/21/2014	1,799,010	630	0
PNC BANK CP		04/22/2014	0.310	01/16/2015	3,600,000	2,171	0
SEMPRA ENERGY GLOBAL CP		04/15/2014	0.350	08/12/2014	3,595,835	2,695	0
SPECTRA ENERGY PARTNERS CP		05/29/2014	0.260	07/01/2014	3,299,214	787	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					45,088,702	8,018	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					45,088,702	8,018	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					45,088,702	8,018	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					45,088,702	8,018	0
8699999 - Total Cash Equivalents					45,088,702	8,018	0