



# QUARTERLY STATEMENT

As of March 31, 2014  
of the Condition and Affairs of the

## WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

|   |   |  |
|---|---|--|
| NAIC Group Code.....0468, 0468<br>(Current Period) (Prior Period) | NAIC Company Code..... 91413  | Employer's ID Number..... 43-1162657   |
| Organized under the Laws of OHIO                                  | State of Domicile or Port of Entry OHIO   | Country of Domicile US   |
| Incorporated/Organized..... May 14, 1979                          | Commenced Business..... June 17, 1980   |  |
| Statutory Home Office   | 366 E. Broad St. C/O Andrew J. Federico..... Columbus ..... OH ..... US ..... 43215<br><i>(Street and Number) (City or Town, State, Country and Zip Code)</i> |  |
| Main Administrative Office  | 570 Carillon Parkway..... St Petersburg ..... FL ..... US ..... 33716-1202<br><i>(Street and Number) (City or Town, State, Country and Zip Code)</i>          | 727-299-1800<br><i>(Area Code) (Telephone Number)</i>  |
| Mail Address  | P.O. Box 5068..... Clearwater ..... FL ..... US ..... 33758-5068<br><i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>       |  |
| Primary Location of Books and Records                             | 570 Carillon Parkway..... St Petersburg ..... FL ..... US ..... 33716-1202<br><i>(Street and Number) (City or Town, State, Country and Zip Code)</i>          | 727-299-1800<br><i>(Area Code) (Telephone Number)</i>  |
| Internet Web Site Address   | www.transamerica.com  |  |
| Statutory Statement Contact                                       | Brenda Kay Kraemer<br><i>(Name)</i><br>brenda.kraemer@transamerica.com<br><i>(E-Mail Address)</i>   | 319-355-8549<br><i>(Area Code) (Telephone Number) (Extension)</i><br>319-355-2210<br><i>(Fax Number)</i> |

### OFFICERS

| Name                 | Title  | Name                     | Title  |
|----------------------|--|--------------------------|--|
| 1. Brenda Kay Clancy | President & Chairman of the Board            | 2. William Harold Geiger | Secretary, Group Vice President, Compliance & Corp Counsel |
| 3. Eric John Martin  | Senior Vice President & Corporate Controller | 4.                       |  |

### OTHER

### DIRECTORS OR TRUSTEES

|                       |                   |                        |              |
|-----------------------|-------------------|------------------------|--------------|
| Arthur Carl Schneider | Brenda Kay Clancy | C. Michiel van Katwijk | Scott W. Ham |
| John Roger Hunter     |                   |                        |              |

State of..... Iowa  
County of..... Linn

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.

|   |  |   |
|---|--|---|
| _____<br>(Signature)<br>Brenda Kay Clancy<br>1. (Printed Name)<br>President & Chairman of the Board<br>_____<br>(Title) | _____<br>(Signature)<br>William Harold Geiger<br>2. (Printed Name)<br>Secretary, Group Vice President, Compliance & Corp Counsel<br>_____<br>(Title) | _____<br>(Signature)<br>Eric John Martin<br>3. (Printed Name)<br>Senior Vice President & Corporate Controller<br>_____<br>(Title) |
|---|--|---|

Subscribed and sworn to before me  
This 13th day of May, 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 |                            |  | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|---|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds.....   | 1,480,468,439          | 0                          | 1,480,468,439                                | 1,448,053,453   |
| 2. Stocks:  |                        |                            |  |   |
| 2.1 Preferred stocks.....   | 0                      | 0                          | 0  | 0   |
| 2.2 Common stocks.....  | 38,981,536             | 0                          | 38,981,536                                   | 35,347,839  |
| 3. Mortgage loans on real estate:   |                        |                            |  |   |
| 3.1 First liens.....  | 86,525,384             | 0                          | 86,525,384                                   | 77,804,931  |
| 3.2 Other than first liens.....   | 0                      | 0                          | 0  | 0   |
| 4. Real estate:   |                        |                            |  |   |
| 4.1 Properties occupied by the company (less \$.....0<br>encumbrances).....   | 27,127,002             | 0                          | 27,127,002                                   | 27,382,074  |
| 4.2 Properties held for the production of income (less \$.....0<br>encumbrances).....   | 0                      | 0                          | 0  | 0   |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....  | 6,259,139              | 0                          | 6,259,139                                    | 6,259,139   |
| 5. Cash (\$.....1,613,167), cash equivalents (\$.....65,003,311)<br>and short-term investments (\$.....95,202,200).....                                 | 161,818,678            | 0                          | 161,818,678                                  | 110,546,907   |
| 6. Contract loans (including \$.....0 premium notes).....   | 450,893,938            | 0                          | 450,893,938                                  | 442,799,902   |
| 7. Derivatives.....   | 72,424                 | 0                          | 72,424                                       | 0   |
| 8. Other invested assets.....   | 2,943,585              | 144,174                    | 2,799,411                                    | 3,011,913   |
| 9. Receivables for securities.....  | 0                      | 0                          | 0  | 0   |
| 10. Securities lending reinvested collateral assets.....  | 104,585,265            | 0                          | 104,585,265                                  | 88,265,219  |
| 11. Aggregate write-ins for invested assets.....  | 0                      | 0                          | 0  | 0   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....  | 2,359,675,390          | 144,174                    | 2,359,531,216                                | 2,239,471,377   |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....   | 0                      | 0                          | 0  | 0   |
| 14. Investment income due and accrued.....  | 17,979,541             | 0                          | 17,979,541                                   | 17,360,751  |
| 15. Premiums and considerations:  |                        |                            |  |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....   | 89,981                 | 72,636                     | 17,345                                       | 102,285   |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred<br>and not yet due (including \$.....0 earned but unbilled premiums)..... | 2,433,110              | 0                          | 2,433,110                                    | 2,662,663   |
| 15.3 Accrued retrospective premiums.....  | 0                      | 0                          | 0  | 0   |
| 16. Reinsurance:  |                        |                            |  |   |
| 16.1 Amounts recoverable from reinsurers.....   | 874,618                | 0                          | 874,618                                      | 1,909,962   |
| 16.2 Funds held by or deposited with reinsured companies.....   | 0                      | 0                          | 0  | 0   |
| 16.3 Other amounts receivable under reinsurance contracts.....  | 0                      | 0                          | 0  | 0   |
| 17. Amounts receivable relating to uninsured plans.....   | 0                      | 0                          | 0  | 0   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....   | 0                      | 0                          | 0  | 0   |
| 18.2 Net deferred tax asset.....  | 187,318,601            | 99,985,533                 | 87,333,068                                   | 86,384,460  |
| 19. Guaranty funds receivable or on deposit.....  | 946,357                | 0                          | 946,357                                      | 943,953   |
| 20. Electronic data processing equipment and software.....  | 0                      | 0                          | 0  | 0   |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....  | 0                      | 0                          | 0  | 0   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....   | 0                      | 0                          | 0  | 0   |
| 23. Receivables from parent, subsidiaries and affiliates.....   | 16,705,080             | 0                          | 16,705,080                                   | 19,858,988  |
| 24. Health care (\$.....0) and other amounts receivable.....  | 40,174,938             | 40,174,938                 | 0  | 0   |
| 25. Aggregate write-ins for other than invested assets.....   | 83,001,156             | 1,517,870                  | 81,483,286                                   | 82,148,235  |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25).....                             | 2,709,198,772          | 141,895,151                | 2,567,303,621                                | 2,450,842,674   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....  | 6,868,529,800          | 0                          | 6,868,529,800                                | 6,969,476,743   |
| 28. Total (Lines 26 and 27).....  | 9,577,728,572          | 141,895,151                | 9,435,833,421                                | 9,420,319,417   |

**DETAILS OF WRITE-INS**

|  |            |           |            |            |
|--|------------|-----------|------------|------------|
| 1101. ....   | 0          | 0         | 0          | 0          |
| 1102. ....   | 0          | 0         | 0          | 0          |
| 1103. ....   | 0          | 0         | 0          | 0          |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0          | 0         | 0          | 0          |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....       | 0          | 0         | 0          | 0          |
| 2501. Company owned life insurance.....                                  | 76,350,141 | 0         | 76,350,141 | 75,881,155 |
| 2502. Accounts receivable.....   | 6,368,866  | 1,514,334 | 4,854,532  | 5,846,847  |
| 2503. Estimated premium tax offset on the provision for future GFA.....  | 222,285    | 0         | 222,285    | 222,285    |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 59,864     | 3,536     | 56,328     | 197,948    |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 83,001,156 | 1,517,870 | 81,483,286 | 82,148,235 |

**LIABILITIES, SURPLUS AND OTHER FUNDS**

|  | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|--|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$.....1,970,696,971 less \$.....0 included in Line 6.3 (including \$.....210,506,551 Modco Reserve).....  | 1,970,696,971                  | 1,909,589,432                  |
| 2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....   | 1,418,609                      | 1,157,547                      |
| 3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....  | 21,727,997                     | 21,519,616                     |
| 4. Contract claims:  |                                |                                |
| 4.1 Life.....  | 23,970,267                     | 25,085,544                     |
| 4.2 Accident and health.....   | 0                              | 0                              |
| 5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....  | 0                              | 0                              |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:  |                                |                                |
| 6.1 Dividends apportioned for payment (including \$.....0 Modco).....  | 0                              | 0                              |
| 6.2 Dividends not yet apportioned (including \$.....0 Modco).....  | 0                              | 0                              |
| 6.3 Coupons and similar benefits (including \$.....0 Modco).....   | 0                              | 0                              |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6.....  | 0                              | 0                              |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....                                       | 36,639                         | 34,996                         |
| 9. Contract liabilities not included elsewhere:  |                                |                                |
| 9.1 Surrender values on canceled contracts.....  | 0                              | 0                              |
| 9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act..... | 0                              | 0                              |
| 9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....2,790,441 ceded.....   | 2,790,441                      | 2,408,262                      |
| 9.4 Interest Maintenance Reserve.....  | 25,449,768                     | 25,813,207                     |
| 10. Commissions to agents due or accrued - life and annuity contracts \$.....39,715, accident and health \$.....0 and deposit-type contract funds \$.....0.....  | 39,715                         | 74,671                         |
| 11. Commissions and expense allowances payable on reinsurance assumed.....   | 0                              | 0                              |
| 12. General expenses due or accrued.....   | 4,825,827                      | 6,446,238                      |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$.....(196,038,049) accrued for expense allowances recognized in reserves, net of reinsured allowances).....   | (196,038,049)                  | (212,707,836)                  |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....   | 3,131,647                      | 4,350,885                      |
| 15.1 Current federal and foreign income taxes, including \$.....(123,036) on realized capital gains (losses).....  | 23,675,051                     | 17,160,329                     |
| 15.2 Net deferred tax liability.....   | 0                              | 0                              |
| 16. Unearned investment income.....  | 9,520,424                      | 9,736,113                      |
| 17. Amounts withheld or retained by company as agent or trustee.....   | 815,693                        | 944,020                        |
| 18. Amounts held for agents' account, including \$.....0 agents' credit balances.....  | 129,558                        | 120,119                        |
| 19. Remittances and items not allocated.....   | 12,679,614                     | 10,776,233                     |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates.....  | 0                              | 0                              |
| 21. Liability for benefits for employees and agents if not included above.....   | 0                              | 0                              |
| 22. Borrowed money \$.....26,803,711 and interest thereon \$.....93,750.....   | 26,897,461                     | 26,717,773                     |
| 23. Dividends to stockholders declared and unpaid.....   | 0                              | 0                              |
| 24. Miscellaneous liabilities:   |                                |                                |
| 24.01 Asset valuation reserve.....   | 20,593,193                     | 17,642,203                     |
| 24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....  | 0                              | 0                              |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....   | 82,049,526                     | 78,160,850                     |
| 24.04 Payable to parent, subsidiaries and affiliates.....  | 0                              | 0                              |
| 24.05 Drafts outstanding.....  | 0                              | 0                              |
| 24.06 Liability for amounts held under uninsured plans.....  | 0                              | 0                              |
| 24.07 Funds held under coinsurance.....  | 0                              | 0                              |
| 24.08 Derivatives.....   | 3,296,941                      | 4,100,401                      |
| 24.09 Payable for securities.....  | 4,528,161                      | 8,000,000                      |
| 24.10 Payable for securities lending.....  | 104,585,265                    | 88,265,219                     |
| 24.11 Capital notes \$.....0 and interest thereon \$.....0.....  | 0                              | 0                              |
| 25. Aggregate write-ins for liabilities.....   | 23,076                         | 0                              |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....  | 2,146,843,795                  | 2,045,395,822                  |
| 27. From Separate Accounts statement.....  | 6,868,529,800                  | 6,969,476,743                  |
| 28. Total liabilities (Lines 26 and 27).....   | 9,015,373,595                  | 9,014,872,565                  |
| 29. Common capital stock.....  | 2,500,000                      | 2,500,000                      |
| 30. Preferred capital stock.....   | 0                              | 0                              |
| 31. Aggregate write-ins for other than special surplus funds.....  | 0                              | 0                              |
| 32. Surplus notes.....   | 0                              | 0                              |
| 33. Gross paid in and contributed surplus.....   | 149,627,109                    | 149,627,109                    |
| 34. Aggregate write-ins for special surplus funds.....   | 0                              | 0                              |
| 35. Unassigned funds (surplus).....  | 268,332,717                    | 253,319,743                    |
| 36. Less treasury stock, at cost:  |                                |                                |
| 36.1 .....0.000 shares common (value included in Line 29 \$.....0).....  | 0                              | 0                              |
| 36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....   | 0                              | 0                              |
| 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....   | 417,959,826                    | 402,946,852                    |
| 38. Totals of Lines 29, 30 and 37.....   | 420,459,826                    | 405,446,852                    |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....   | 9,435,833,421                  | 9,420,319,417                  |

**DETAILS OF WRITE-INS**

|  |        |   |
|--|--------|---|
| 2501. State transferable tax credits.....                                    | 23,076 | 0 |
| 2502. ....   | 0      | 0 |
| 2503. ....   | 0      | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page.....     | 0      | 0 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....           | 23,076 | 0 |
| 3101. Increase in admitted deferred tax assets pursuant to SSAP No. 10R..... | 0      | 0 |
| 3102. ....   | 0      | 0 |
| 3103. ....   | 0      | 0 |
| 3198. Summary of remaining write-ins for Line 31 from overflow page.....     | 0      | 0 |
| 3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....           | 0      | 0 |
| 3401. ....   | 0      | 0 |
| 3402. ....   | 0      | 0 |
| 3403. ....   | 0      | 0 |
| 3498. Summary of remaining write-ins for Line 34 from overflow page.....     | 0      | 0 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....           | 0      | 0 |

## SUMMARY OF OPERATIONS

|   | 1<br>Current<br>Year to Date | 2<br>Prior<br>Year to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts.....  | 149,816,566                  | 129,306,765                | 538,421,190                          |
| 2. Considerations for supplementary contracts with life contingencies.....  | (41,416)                     | (3,115,018)                | 2,669,815                            |
| 3. Net investment income.....   | 20,938,763                   | 17,369,183                 | 92,490,364                           |
| 4. Amortization of Interest Maintenance Reserve (IMR).....  | 141,624                      | 392,004                    | 767,365                              |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....   | 0                            | 0                          | 0                                    |
| 6. Commissions and expense allowances on reinsurance ceded.....   | (5,061,847)                  | (1,906,422)                | (15,256,488)                         |
| 7. Reserve adjustments on reinsurance ceded.....  | 4,897,647                    | (2,693,924)                | (13,389,610)                         |
| 8. Miscellaneous Income:  |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract guarantees<br>from Separate Accounts.....   | 71,335,979                   | 71,096,833                 | 291,415,707                          |
| 8.2 Charges and fees for deposit-type contracts.....  | 0                            | 0                          | 0                                    |
| 8.3 Aggregate write-ins for miscellaneous income.....   | 4,733,932                    | 6,142,665                  | 23,275,893                           |
| 9. Totals (Lines 1 to 8.3).....   | 246,761,248                  | 216,592,086                | 920,394,236                          |
| 10. Death benefits.....   | 19,055,037                   | 14,178,153                 | 70,180,365                           |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....   | 6,700                        | 3,889                      | 20,665                               |
| 12. Annuity benefits.....   | 6,361,828                    | 4,119,265                  | 19,270,127                           |
| 13. Disability benefits and benefits under accident and health contracts.....   | 241,165                      | 253,910                    | 1,580,884                            |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....  | 0                            | 0                          | 0                                    |
| 15. Surrender benefits and withdrawals for life contracts.....  | 87,990,610                   | 98,135,820                 | 541,358,940                          |
| 16. Group conversions.....  | 0                            | 0                          | 0                                    |
| 17. Interest and adjustments on contract or deposit-type contract funds.....  | 321,188                      | (165,760)                  | 475,650                              |
| 18. Payments on supplementary contracts with life contingencies.....  | 1,005,382                    | 847,103                    | 3,276,454                            |
| 19. Increase in aggregate reserves for life and accident and health contracts.....  | 61,368,601                   | 20,497,853                 | 127,763,858                          |
| 20. Totals (Lines 10 to 19).....  | 176,350,511                  | 137,870,233                | 763,926,943                          |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....   | 45,006,838                   | 36,492,405                 | 155,583,798                          |
| 22. Commissions and expense allowances on reinsurance assumed.....  | 0                            | 0                          | 0                                    |
| 23. General insurance expenses.....   | 18,994,635                   | 18,906,847                 | 72,084,952                           |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....   | 4,460,394                    | 4,180,965                  | 18,954,377                           |
| 25. Increase in loading on deferred and uncollected premiums.....   | (27,810)                     | 55,337                     | 77,142                               |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance.....  | (22,407,763)                 | (23,576,470)               | (280,807,082)                        |
| 27. Aggregate write-ins for deductions.....   | 2,725,132                    | 4,218,345                  | 16,255,075                           |
| 28. Totals (Lines 20 to 27).....  | 225,101,937                  | 178,147,662                | 746,075,205                          |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....   | 21,659,311                   | 38,444,424                 | 174,319,031                          |
| 30. Dividends to policyholders.....   | 4,613                        | 4,701                      | 20,746                               |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....  | 21,654,698                   | 38,439,723                 | 174,298,285                          |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains).....   | 5,444,052                    | 7,070,210                  | 25,591,702                           |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized<br>capital gains or (losses) (Line 31 minus Line 32).....                                    | 16,210,646                   | 31,369,513                 | 148,706,583                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains<br>tax of \$.....(3,597) (excluding taxes of \$.....(119,439) transferred to the IMR)..... | 2,518,348                    | 1,098,733                  | 11,102,563                           |
| 35. Net income (Line 33 plus Line 34).....  | 18,728,994                   | 32,468,246                 | 159,809,146                          |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>  |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year.....   | 405,446,852                  | 338,415,864                | 338,415,864                          |
| 37. Net income (Line 35).....   | 18,728,994                   | 32,468,246                 | 159,809,146                          |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....299,586.....   | 4,190,072                    | 3,213,326                  | 4,188,807                            |
| 39. Change in net unrealized foreign exchange capital gain (loss).....  | 0                            | 0                          | 0                                    |
| 40. Change in net deferred income tax.....  | 3,137,593                    | (13,131,148)               | (14,828,899)                         |
| 41. Change in nonadmitted assets.....   | (4,704,327)                  | 9,912,146                  | (11,137,898)                         |
| 42. Change in liability for reinsurance in unauthorized and certified companies.....  | 0                            | 264,898                    | 264,898                              |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease.....  | 0                            | 0                          | 0                                    |
| 44. Change in asset valuation reserve.....  | (2,950,990)                  | (2,524,358)                | (5,603,238)                          |
| 45. Change in treasury stock.....   | 0                            | 0                          | 0                                    |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period.....  | 0                            | 0                          | 0                                    |
| 47. Other changes in surplus in Separate Accounts Statement.....  | 0                            | 0                          | 0                                    |
| 48. Change in surplus notes.....  | 0                            | 0                          | 0                                    |
| 49. Cumulative effect of changes in accounting principles.....  | 0                            | 0                          | 0                                    |
| 50. Capital changes:  |                              |                            |                                      |
| 50.1 Paid in.....   | 0                            | 0                          | 0                                    |
| 50.2 Transferred from surplus (Stock Dividend).....   | 0                            | 0                          | 0                                    |
| 50.3 Transferred to surplus.....  | 0                            | 0                          | 0                                    |
| 51. Surplus adjustment:   |                              |                            |                                      |
| 51.1 Paid in.....   | 0                            | 0                          | 0                                    |
| 51.2 Transferred to capital (Stock Dividend).....   | 0                            | 0                          | 0                                    |
| 51.3 Transferred from capital.....  | 0                            | 0                          | 0                                    |
| 51.4 Change in surplus as a result of reinsurance.....  | (3,388,368)                  | (7,192,525)                | (15,661,828)                         |
| 52. Dividends to stockholders.....  | 0                            | 0                          | (50,000,000)                         |
| 53. Aggregate write-ins for gains and losses in surplus.....  | 0                            | 0                          | 0                                    |
| 54. Net change in capital and surplus (Lines 37 through 53).....  | 15,012,974                   | 23,010,585                 | 67,030,988                           |
| 55. Capital and surplus as of statement date (Lines 36 + 54).....   | 420,459,826                  | 361,426,449                | 405,446,852                          |
| <b>DETAILS OF WRITE-INS</b>   |                              |                            |                                      |
| 08.301. Miscellaneous income.....   | 4,264,946                    | 5,577,717                  | 18,494,295                           |
| 08.302. Income earned on company owned life insurance.....  | 468,986                      | 564,948                    | 3,607,401                            |
| 08.303. Consideration on reinsurance recaptured.....  | 0                            | 0                          | 1,174,197                            |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....   | 0                            | 0                          | 0                                    |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....   | 4,733,932                    | 6,142,665                  | 23,275,893                           |
| 2701. Investment interest expense on funds withheld.....  | 2,725,132                    | 4,218,455                  | 16,253,707                           |
| 2702. Fines and penalties.....  | 0                            | 0                          | 1,948                                |
| 2703. Experience refunds.....   | 0                            | (110)                      | (580)                                |
| 2798. Summary of remaining write-ins for Line 27 from overflow page.....  | 0                            | 0                          | 0                                    |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....  | 2,725,132                    | 4,218,345                  | 16,255,075                           |
| 5301. ....  | 0                            | 0                          | 0                                    |
| 5302. ....  | 0                            | 0                          | 0                                    |
| 5303. ....  | 0                            | 0                          | 0                                    |
| 5398. Summary of remaining write-ins for Line 53 from overflow page.....  | 0                            | 0                          | 0                                    |
| 5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....  | 0                            | 0                          | 0                                    |

## CASH FLOW

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>CASH FROM OPERATIONS</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....   | 150,118,226                  | 126,357,228                | 540,933,328                          |
| 2. Net investment income.....   | 22,162,316                   | 17,754,573                 | 96,249,240                           |
| 3. Miscellaneous income.....  | 72,993,562                   | 65,637,927                 | 257,941,124                          |
| 4. Total (Lines 1 through 3).....   | 245,274,104                  | 209,749,728                | 895,123,692                          |
| 5. Benefit and loss related payments.....   | 115,849,937                  | 120,179,023                | 636,864,469                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         | (39,127,397)                 | (42,395,747)               | (354,274,274)                        |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....   | 75,673,906                   | 68,504,197                 | 262,110,622                          |
| 8. Dividends paid to policyholders.....   | 4,613                        | 4,701                      | 20,746                               |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....123,036 tax on capital gains (losses).....       | (1,193,706)                  | 7,021,733                  | 25,415,281                           |
| 10. Total (Lines 5 through 9).....  | 151,207,353                  | 153,313,907                | 570,136,844                          |
| 11. Net cash from operations (Line 4 minus Line 10).....  | 94,066,751                   | 56,435,821                 | 324,986,848                          |
| <b>CASH FROM INVESTMENTS</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds.....   | 41,379,872                   | 31,257,178                 | 321,363,324                          |
| 12.2 Stocks.....  | 0                            | 0                          | 116,999                              |
| 12.3 Mortgage loans.....  | 1,146,851                    | 902,512                    | 3,846,409                            |
| 12.4 Real estate.....   | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets.....   | 0                            | 0                          | 5,916                                |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                | 0                            | 0                          | 494                                  |
| 12.7 Miscellaneous proceeds.....  | 2,529,657                    | 8,544,410                  | 21,511,750                           |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....  | 45,056,380                   | 40,704,100                 | 346,844,892                          |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds.....   | 75,457,677                   | 116,218,522                | 657,368,470                          |
| 13.2 Stocks.....  | 0                            | 0                          | 824,902                              |
| 13.3 Mortgage loans.....  | 10,000,000                   | (16,000)                   | 31,484,000                           |
| 13.4 Real estate.....   | 0                            | 0                          | 235,150                              |
| 13.5 Other invested assets.....   | 0                            | 0                          | 650,955                              |
| 13.6 Miscellaneous applications.....  | 19,804,777                   | 12,609,027                 | 3,399,290                            |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....   | 105,262,454                  | 128,811,549                | 693,962,768                          |
| 14. Net increase or (decrease) in contract loans and premium notes.....   | 8,094,036                    | 7,112,723                  | 31,698,878                           |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....  | (68,300,110)                 | (95,220,172)               | (378,816,753)                        |
| <b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....  | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock.....  | 0                            | 0                          | 0                                    |
| 16.3 Borrowed funds.....  | 179,688                      | (575,196)                  | 331,054                              |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    | 1,399,314                    | 3,909,537                  | (1,416,890)                          |
| 16.5 Dividends to stockholders.....   | 0                            | 0                          | 50,000,000                           |
| 16.6 Other cash provided (applied).....   | 23,926,126                   | 35,674,044                 | 31,228,451                           |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | 25,505,128                   | 39,008,385                 | (19,857,385)                         |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | 51,271,770                   | 224,034                    | (73,687,290)                         |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year.....   | 110,546,908                  | 184,234,199                | 184,234,199                          |
| 19.2 End of period (Line 18 plus Line 19.1).....  | 161,818,678                  | 184,458,232                | 110,546,908                          |
| Note: Supplemental disclosures of cash flow information for non-cash transactions:                                  |                              |                            |                                      |
| 20.0001 .....   | 0                            | 0                          | 0                                    |

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year<br>Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life.....                           | 0                            | 0                          | 0                                    |
| 2. Ordinary life insurance.....                   | 182,431,616                  | 164,348,377                | 672,327,838                          |
| 3. Ordinary individual annuities.....             | 5,453,505                    | 7,990,191                  | 25,253,498                           |
| 4. Credit life (group and individual).....        | 0                            | 0                          | 0                                    |
| 5. Group life insurance.....                      | 2,528,691                    | 2,701,874                  | 10,479,259                           |
| 6. Group annuities.....                           | 310,464                      | 452,180                    | 1,699,171                            |
| 7. A&H - group.....                               | 5,027,043                    | 4,329,578                  | 17,559,833                           |
| 8. A&H - credit (group and individual).....       | 0                            | 0                          | 0                                    |
| 9. A&H - other.....                               | 0                            | 0                          | 0                                    |
| 10. Aggregate of all other lines of business..... | 0                            | 0                          | 0                                    |
| 11. Subtotal.....                                 | 195,751,320                  | 179,822,200                | 727,319,598                          |
| 12. Deposit-type contracts.....                   | 106,117                      | 116,783                    | 430,254                              |
| 13. Total.....                                    | 195,857,437                  | 179,938,983                | 727,749,852                          |

**DETAILS OF WRITE-INS**

|  |   |   |   |
|--|---|---|---|
| 1001. ....   | 0 | 0 | 0 |
| 1002. ....   | 0 | 0 | 0 |
| 1003. ....   | 0 | 0 | 0 |
| 1098. Summary of remaining write-ins for Line 10 from overflow page..... | 0 | 0 | 0 |
| 1099. Total (Lines 1001 thru 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 the Company are presented on the basis of accounting practices prescribed by the Ohio Department of Insurance. The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operation of an insurance company for determining its solvency under Ohio Insurance Law. 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. While the Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices, none are included within this financial statement.

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 | March 31, 2014        | December 31, 2013     |
|--|-------------------|-----------------------|-----------------------|
| Net Income, State of Ohio Basis        | OH                | \$ 18,728,994         | \$ 159,809,146        |
| State Prescribed Practices             | OH                | -                     | -                     |
| State Permitted Practices              | OH                | -                     | -                     |
| Net Income, NAIC SAP                   | OH                | <u>\$ 18,728,994</u>  | <u>\$ 159,809,146</u> |
| Statutory Surplus, State of Ohio Basis | OH                | \$ 420,459,826        | \$ 405,446,852        |
| State Prescribed Practices             | OH                | -                     | -                     |
| State Permitted Practices              | OH                | -                     | -                     |
| Statutory Surplus, NAIC SAP            | OH                | <u>\$ 420,459,826</u> | <u>\$ 405,446,852</u> |

## 2. Accounting Changes and Corrections of Errors

Effective January 1, 2014, the Company adopted Statutory Statement of Accounting Principles (SSAP) No. 105, *Working Capital Finance Investments*, which allows working capital finance investments to be admitted assets if certain criteria are met. The adoption of this standard had no impact to the financial position or results of operations of the Company.

## 3. Business Combinations and Goodwill

No significant change.

## 4. Discontinued Operations

No significant change.

## 5. Investments

## D. Loan-Backed Securities

- (1) Prepayment assumptions were obtained from BlackRock or Bloomberg prepayment models. If assumptions were not available from these sources, internal estimates were used.
- (2) There were no loan-backed securities with a recognized other-than-temporary impairment due to intent to sell or lack of intent and ability to hold during the three months ended March 31, 2014.
- (3) The following loan-backed and structured security was held at March 31, 2014, for which an other-than-temporary impairment had been recognized during the current reporting period:

| 1         | 2   | 3                                     | 4  | 5  | 6                          | 7  |
|-----------|---|---------------------------------------|--|--|----------------------------|--|
| CUSIP     | Book/Adj Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized Other-Than-Temporary Impairment | Amortized Cost After Other-Than-Temporary Impairment | Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
| 12668WAC1 | \$ 780,381  | \$ 736,388                            | \$ 43,993                                  | \$ 736,388   | \$ 747,610                 | 1Q 2014                                    |
| Total     | xxx   | xxx                                   | \$ 43,993                                  | xxx  | xxx                        | xxx  |

- (4) The unrealized losses of loan-backed and structured securities where fair value is less than cost or amortized cost for which an other-than-temporary impairment has not been recognized in earnings as of March 31, 2014 are as follows:

|   |                |
|---|----------------|
| a. The aggregate amount of unrealized losses:                             |                |
| 1. Less than 12 Months  | \$ 2,644,586   |
| 2. 12 Months or Longer  | \$ 1,890,712   |
| b. The aggregate related fair value of securities with unrealized losses: |                |
| 1. Less than 12 Months  | \$ 105,296,546 |
| 2. 12 Months or Longer  | \$ 17,317,888  |

## E. Repurchase Agreements and/or Securities Lending Transactions

- (1) For mortgage-backed securities dollar roll agreements, 100% of the fair market value of the securities is transferred by the counterparty to the Company as collateral. Cash received as collateral will be invested as needed or used for general corporate purposes of the Company. At March 31, 2014, securities with a book value of \$26,474,609 and a fair value of \$26,680,412 were subject to dollar roll repurchase agreements. These securities have a maturity date of June 1, 2039.

## (3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged
- \$ 130,306,654

## I. Working Capital Finance Investments - Not applicable.

## 6. Joint Ventures, Partnerships, and Limited Liability Companies

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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## 7. Investment Income

No significant change.

## 8. Derivative Instruments

No significant change.

## 9. Income Taxes

No significant change.

## 10. Information Concerning Parent, Subsidiaries and Affiliates

At March 31, 2014, the Company had short-term intercompany notes receivable of \$20,000,000 as shown below. In accordance with SSAP No. 25, *Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties*, these notes are reported in Schedule DA as short-term investments.

| <u>Receivable from</u> | <u>Amount</u> | <u>Due By</u> | <u>Interest Rate</u> |
|------------------------|---------------|---------------|----------------------|
| AEGON USA, LLC         | \$20,000,000  | 02/13/2015    | 0.11%                |

## 11. Debt

- A. The Company has an outstanding liability for borrowed money in the amount of \$26,897,461, which includes accrued interest, due to participation in dollar repurchase agreements.
- B. Federal Home Loan Bank Agreements - Not applicable.

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

- A. Defined Benefit Plan - Not applicable.

## 13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

## 14. Contingencies

No significant change.

## 15. Leases

No significant change.

## 16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

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

- B. Transfer and Servicing of Financial Assets

(2) Not applicable.

(4) a. and b. Not applicable.

- C. Wash Sales - None.

## 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

## 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

**NOTES TO FINANCIAL STATEMENTS**

## 20. Fair Value Measurement

## A. (1) Fair Value Measurements at Reporting Date

The following table provides information about the Company's financial assets and liabilities measured at fair value as of March 31, 2014:

| (1)<br>Description                       | (2)<br>(Level 1)        | (3)<br>(Level 2)      | (4)<br>(Level 3)  | (5)<br>Total            |
|--|-------------------------|-----------------------|-------------------|-------------------------|
| a. Assets at fair value                  |                         |                       |                   |                         |
| Bonds                                    |                         |                       |                   |                         |
| Industrial and misc                      | \$ -                    | \$ 1,444,065          | \$ 550,954        | \$ 1,995,019            |
| Total bonds                              | \$ -                    | \$ 1,444,065          | \$ 550,954        | \$ 1,995,019            |
| Short-term                               |                         |                       |                   |                         |
| Government                               | \$ -                    | \$ 1,375              | \$ -              | \$ 1,375                |
| Industrial and misc                      | -                       | 64,992,177            | -                 | 64,992,177              |
| Mutual funds                             | -                       | 75,200,825            | -                 | 75,200,825              |
| Affiliated notes receivable              | -                       | 20,000,000            | -                 | 20,000,000              |
| Sweep accounts                           | -                       | 11,134                | -                 | 11,134                  |
| Total Short-term                         | \$ -                    | \$ 160,205,511        | \$ -              | \$ 160,205,511          |
| Securities lending reinvested collateral | \$ -                    | \$ 92,377,561         | \$ -              | \$ 92,377,561           |
| Derivative assets                        | \$ -                    | \$ 72,424             | \$ -              | \$ 72,424               |
| Separate account assets                  | \$ 6,868,529,800        | \$ -                  | \$ -              | \$ 6,868,529,800        |
| Total assets at fair value               | <u>\$ 6,868,529,800</u> | <u>\$ 254,099,561</u> | <u>\$ 550,954</u> | <u>\$ 7,123,180,315</u> |
| b. Liabilities at fair value             |                         |                       |                   |                         |
| Derivative liabilities                   | \$ -                    | \$ 3,296,941          | \$ -              | \$ 3,296,941            |
| Total liabilities at fair value          | <u>\$ -</u>             | <u>\$ 3,296,941</u>   | <u>\$ -</u>       | <u>\$ 3,296,941</u>     |

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

The following table summarizes the change in assets classified in Level 3 during the quarter ended March 31, 2014:

|       | Beginning<br>Balance at<br>01/01/2014 | Transfers in<br>(Level 3) | Transfers out<br>(Level 3) | Total Gains and<br>(Losses) Included in<br>Net Income | Total Gains and<br>(Losses) Included<br>in Surplus |
|-------|---------------------------------------|---------------------------|----------------------------|---|--|
| Bonds |                                       |                           |                            |   |  |
| Other | \$ 551,386                            | \$ -                      | \$ -                       | \$ 15,588   | \$ (13,299)  |
| Total | \$ 551,386                            | \$ -                      | \$ -                       | \$ 15,588   | \$ (13,299)  |
|       | Purchases                             | Issuances                 | Sales                      | Settlements   | Ending Balance at<br>03/31/2014                    |
| Bonds |                                       |                           |                            |   |  |
| Other | \$ -                                  | \$ -                      | \$ -                       | \$ 2,721  | \$ 550,954   |
| Total | \$ -                                  | \$ -                      | \$ -                       | \$ 2,721  | \$ 550,954   |

(3) The Company's policy is to recognize transfers in and out of Level 3 as of the beginning of the reporting period.

(4) Bonds classified in Level 2 are valued using inputs from third party pricing services or broker quotes. Level 3 measurements for bonds are primarily those valued using non-binding broker quotes, which cannot be corroborated by other market observable data, or internal modeling which utilize inputs that are not market observable.

Securities lending reinvested collateral is valued and classified in the same way as the underlying collateral, which is primarily composed of short-term investments.

Short-term investments are classified as Level 2 as they are carried at amortized cost, which approximates fair value.

Derivatives classified as Level 2 represent over-the-counter (OTC) contracts valued using pricing models based on the net present value of estimated future cash flows, directly observed prices from exchange-traded derivatives, other OTC trades or external pricing services.

**NOTES TO FINANCIAL STATEMENTS****C. Fair Value Hierarchy by Type of Financial Instrument**

The following table sets forth a comparison of the estimated fair values and carrying amounts of the Company's financial instruments, including those not measured at fair value in the balance sheets, as of March 31, 2014:

| (1)<br>Type of Financial Instrument                              | (2)<br>Aggregate Fair Value | (3)<br>Admitted Assets/Liabilities | (4)<br>(Level 1) | (5)<br>(Level 2) | (6)<br>(Level 3) | (7)<br>Not Practicable (Carrying Value) |
|--|-----------------------------|------------------------------------|------------------|------------------|------------------|---|
| <b>Admitted assets:</b>  |                             |                                    |                  |                  |                  |   |
| Cash equivalents & short-term investments, other than affiliates | \$ 140,205,511              | \$ 140,205,511                     | \$ -             | \$ 140,205,511   | \$ -             | \$ -                                    |
| Short-term notes receivable from affiliates                      | 20,000,000                  | 20,000,000                         | -                | 20,000,000       | -                | -                                       |
| Bonds  | 1,542,645,509               | 1,480,468,439                      | 97,621,703       | 1,416,028,283    | 28,995,523       | -                                       |
| Mortgage loans on real estate                                    | 89,078,016                  | 86,525,384                         | -                | -                | 89,078,016       | -                                       |
| Other long term  | 500,000                     | 500,000                            | -                | 500,000          | -                | -                                       |
| Equity swaps   | 72,424                      | 72,424                             | -                | 72,424           | -                | -                                       |
| Policy loans   | 450,893,938                 | 450,893,938                        | -                | 450,893,938      | -                | -                                       |
| Securities lending reinvested collateral                         | 104,579,017                 | 104,585,265                        | -                | 104,579,017      | -                | -                                       |
| Receivable from parent, subsidiaries and affiliates              | 16,705,080                  | 16,705,080                         | -                | 16,705,080       | -                | -                                       |
| Separate accounts assets   | 6,868,529,800               | 6,868,529,800                      | 6,868,529,800    | -                | -                | -                                       |
| <b>Liabilities:</b>  |                             |                                    |                  |                  |                  |   |
| Investment contract liabilities                                  | 416,085,287                 | 408,586,452                        | -                | 3,612,169        | 412,473,118      | -                                       |
| Equity swaps   | 3,296,941                   | 3,296,941                          | -                | 3,296,941        | -                | -                                       |
| Separate account annuity liabilities                             | 3,297,160,742               | 3,297,160,742                      | -                | 3,297,160,742    | -                | -                                       |

D. Not Practicable to Estimate Fair Value - Not applicable.

**21. Other Items**

H. Offsetting and Netting of Assets and Liabilities - Not applicable.

J. Risk Sharing Provisions of the Affordable Care Act

There are no amounts included in the financial statements for any of the risk-sharing programs for the quarter ended March 31, 2014.

**22. Events Subsequent**

The Company is not aware of any Type I Recognized or Type II Non-recognized events subsequent to March 31, 2014, that may have a material effect upon the Company's financial statements. Subsequent events were evaluated through May 14, 2014, the date these statutory financial statements were available to be issued.

**23. Reinsurance**

No significant change.

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

**25. Change in Incurred Losses and Loss Adjustment Expenses**

Reserves on accident and health products for incurred losses and loss adjustment expenses attributable to insured events of prior years have been adjusted during the past year as a result of re-estimation of unpaid losses and loss adjustment expenses. This change is the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. As of March 31, 2014 the reserves were insufficient to cover the sum of the claims and claim reserves incurred on prior years' claims by \$87,850.

**26. Intercompany Pooling Arrangements**

No significant change.

**27. Structured Settlements**

No significant change.

**28. Health Care Receivables**

No significant change.

**29. Participating Policies**

No significant change.

**30. Premium Deficiency Reserves**

No significant change.

**31. Reserves for Life Contracts and Annuity Contracts**

No significant change.

**32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

No significant change.

35. Loss/Claim Adjustment Expenses

No significant 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 name of 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<br>Name of Entity | 2<br>NAIC<br>Company Code | 3<br>State of<br>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 [ X ] N/A [ ]  
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. .....12/31/2009.....
- 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. .....12/31/2009.....
- 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). .....6/14/2011.....
- 6.4 By what department or departments?  
Ohio, Iowa, New York, Vermont, Arkansas

\_\_\_\_\_

- 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 [ X ] No [ ] N/A [ ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ X ] No [ ] N/A [ ]
- 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 the 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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---------------------|-----------------------------|----------|----------|-----------|----------|
|                     |                             |          |          |           |          |

- 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 ]

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

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**PART 1 - FINANCIAL**

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....0

**PART 1 - 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 [ X ] No [ ]

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

There are assets subject to Dollar Repurchase Agreements & Pledged as Collateral.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....2,299,411

13. Amount of real estate and mortgages held in short-term investments: \$.....0

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  | 2   |
|--|--|---|
|  | Prior Year-End<br>Book/Adjusted Carrying Value | Current Quarter<br>Book/Adjusted Carrying Value |
| 14.21 Bonds.....   | \$ .....0                                      | \$ .....0                                       |
| 14.22 Preferred Stock.....   | \$ .....0                                      | \$ .....0                                       |
| 14.23 Common Stock.....  | \$ .....35,347,837                             | \$ .....38,981,535                              |
| 14.24 Short-Term Investments.....  | \$ .....0                                      | \$ .....20,000,000                              |
| 14.25 Mortgage Loans on Real Estate.....   | \$ .....0                                      | \$ .....0                                       |
| 14.26 All Other.....   | \$ .....0                                      | \$ .....0                                       |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)..... | \$ .....35,347,837                             | \$ .....58,981,535                              |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....                       | \$ .....0                                      | \$ .....0                                       |

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.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....104,579,017

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....104,585,265

16.3 Total payable for securities lending reported on the liability page: \$.....104,585,265

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                    | 2                 |
|----------------------|-------------------|
| Name of Custodian(s) | Custodian Address |
| Citibank             | New York, NY      |

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       | 2           | 3                       |
|---------|-------------|-------------------------|
| Name(s) | Location(s) | 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 and complete information relating thereto:

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

17.5 Identify all investment advisors, broker/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                               | 2                                    | 3                |
|---------------------------------|--------------------------------------|------------------|
| Central Registration Depository | Name(s)                              | Address          |
| 114537                          | AEGON USA Investment Management, LLC | Cedar Rapids, IA |

**PART 1 - INVESTMENT**

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:

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**WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO  
GENERAL INTERROGATORIES (continued)**

**PART 2 - LIFE & HEALTH**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

|  | Amount            |
|--|-------------------|
| 1.1 Long-term mortgages in good standing   |                   |
| 1.11 Farm mortgages.....   | \$.....0          |
| 1.12 Residential mortgages.....  | \$.....0          |
| 1.13 Commercial mortgages.....   | \$.....86,525,384 |
| 1.14 Total mortgages in good standing.....   | \$.....86,525,384 |
| 1.2 Long-term mortgages in good standing with restructured terms                               |                   |
| 1.21 Total mortgages in good standing with restructured terms.....                             | \$.....0          |
| 1.3 Long-term mortgage loans upon which interest is overdue more than three months             |                   |
| 1.31 Farm mortgages.....   | \$.....0          |
| 1.32 Residential mortgages.....  | \$.....0          |
| 1.33 Commercial mortgages.....   | \$.....0          |
| 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.....   | \$.....0          |
| 1.42 Residential mortgages.....  | \$.....0          |
| 1.43 Commercial mortgages.....   | \$.....0          |
| 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) | \$.....86,525,384 |
| 1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter   |                   |
| 1.61 Farm mortgages.....   | \$.....0          |
| 1.62 Residential mortgages.....  | \$.....0          |
| 1.63 Commercial mortgages.....   | \$.....0          |
| 1.64 Total mortgages foreclosed and transferred to real estate.....                            | \$.....0          |
| 2. Operating Percentages:  |                   |
| 2.1 A&H loss percent.....  | .....32.0         |
| 2.2 A&H cost containment percent.....  | .....0.0          |
| 2.3 A&H expense percent excluding cost containment expenses.....                               | .....(1.0)        |
| 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.....    | \$.....0          |
| 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..... | \$.....0          |

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

**NONE**

# WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| States, Etc.  | 1      | Active Status | Direct Business Only         |                             |  |                           |                                |                             |
|---|--------|---------------|------------------------------|-----------------------------|--|---------------------------|--------------------------------|-----------------------------|
|   |        |               | Life Contracts               |                             | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 through 5 | 7<br>Deposit-Type Contracts |
|   |        |               | 2<br>Life Insurance Premiums | 3<br>Annuity Considerations |  |                           |                                |                             |
| 1. Alabama.....   | AL     | L             | 945,181                      | 62,552                      | 24,221   | 0                         | 1,031,954                      | 618                         |
| 2. Alaska.....  | AK     | L             | 183,839                      | 3,855                       | 390,908  | 0                         | 578,602                        | 0                           |
| 3. Arizona.....   | AZ     | L             | 2,078,748                    | 17,820                      | 817,967  | 0                         | 2,914,535                      | 426                         |
| 4. Arkansas.....  | AR     | L             | 215,268                      | 1,525                       | 0  | 0                         | 216,793                        | 519                         |
| 5. California.....  | CA     | L             | 71,502,762                   | 722,974                     | 420,636  | 60,000                    | 72,706,372                     | 260                         |
| 6. Colorado.....  | CO     | L             | 3,027,083                    | 111,898                     | 29,010   | 0                         | 3,167,991                      | 6                           |
| 7. Connecticut.....   | CT     | L             | 2,245,395                    | 24,823                      | 0  | 0                         | 2,270,218                      | 3,991                       |
| 8. Delaware.....  | DE     | L             | 316,100                      | 600                         | 0  | 0                         | 316,700                        | 312                         |
| 9. District of Columbia.....  | DC     | L             | 260,681                      | 805                         | 0  | 0                         | 261,486                        | 301                         |
| 10. Florida.....  | FL     | L             | 6,735,136                    | 541,771                     | 27,087   | 37,779                    | 7,341,773                      | 12,089                      |
| 11. Georgia.....  | GA     | L             | 7,363,661                    | 236,321                     | 0  | 0                         | 7,599,982                      | 9,184                       |
| 12. Hawaii.....   | HI     | L             | 2,291,313                    | 13,527                      | 0  | 0                         | 2,304,840                      | 0                           |
| 13. Idaho.....  | ID     | L             | 599,433                      | 4,613                       | 0  | 0                         | 604,046                        | 0                           |
| 14. Illinois.....   | IL     | L             | 7,291,239                    | (14,989)                    | 460,690  | 0                         | 7,736,940                      | 3,755                       |
| 15. Indiana.....  | IN     | L             | 1,703,428                    | 136,645                     | 125,910  | 0                         | 1,965,983                      | 594                         |
| 16. Iowa.....   | IA     | L             | 588,450                      | 118,717                     | 37,474   | 0                         | 744,641                        | 1,124                       |
| 17. Kansas.....   | KS     | L             | 520,749                      | 51,022                      | 367,322  | 0                         | 939,093                        | 228                         |
| 18. Kentucky.....   | KY     | L             | 423,011                      | 12,579                      | 0  | 0                         | 435,590                        | 0                           |
| 19. Louisiana.....  | LA     | L             | 1,808,562                    | 82,287                      | 164,588  | 9                         | 2,055,446                      | 318                         |
| 20. Maine.....  | ME     | L             | 285,760                      | 16,558                      | 0  | 0                         | 302,318                        | 528                         |
| 21. Maryland.....   | MD     | L             | 5,335,645                    | 113,576                     | 52,012   | 14,980                    | 5,516,213                      | 4,622                       |
| 22. Massachusetts.....  | MA     | L             | 5,156,179                    | 22,671                      | 0  | 0                         | 5,178,850                      | 17,327                      |
| 23. Michigan.....   | MI     | L             | 1,824,807                    | 53,758                      | 34,907   | 0                         | 1,913,472                      | 60                          |
| 24. Minnesota.....  | MN     | L             | 1,502,127                    | 33,022                      | 0  | 7,789                     | 1,542,938                      | 0                           |
| 25. Mississippi.....  | MS     | L             | 402,960                      | 8,919                       | 146,613  | 0                         | 558,492                        | 472                         |
| 26. Missouri.....   | MO     | L             | 959,499                      | 63,460                      | 104,203  | 0                         | 1,127,162                      | 909                         |
| 27. Montana.....  | MT     | L             | 86,513                       | 2,400                       | 0  | 0                         | 88,913                         | 0                           |
| 28. Nebraska.....   | NE     | L             | 351,290                      | 140,325                     | 159,965  | 660                       | 652,240                        | 1,105                       |
| 29. Nevada.....   | NV     | L             | 2,324,534                    | 12,923                      | 269,446  | 0                         | 2,606,903                      | 196                         |
| 30. New Hampshire.....  | NH     | L             | 183,994                      | 2,152                       | 0  | 0                         | 186,146                        | 252                         |
| 31. New Jersey.....   | NJ     | L             | 6,224,375                    | 12,152                      | 0  | 0                         | 6,236,527                      | 4,249                       |
| 32. New Mexico.....   | NM     | L             | 210,748                      | 3,162                       | 45,634   | 0                         | 259,544                        | 1                           |
| 33. New York.....   | NY     | N             | 3,674,209                    | 10,334                      | 0  | 0                         | 3,684,543                      | 227                         |
| 34. North Carolina.....   | NC     | L             | 2,768,259                    | 145,558                     | 25,428   | 35,549                    | 2,974,794                      | 9,168                       |
| 35. North Dakota.....   | ND     | L             | 222,443                      | 6,655                       | 0  | 0                         | 229,098                        | 0                           |
| 36. Ohio.....   | OH     | L             | 3,378,148                    | 682,492                     | 29,881   | 0                         | 4,090,521                      | 1,908                       |
| 37. Oklahoma.....   | OK     | L             | 314,176                      | 10,270                      | 27,614   | 9,365                     | 361,425                        | 11                          |
| 38. Oregon.....   | OR     | L             | 1,661,264                    | 95,658                      | 43,471   | 0                         | 1,800,393                      | 180                         |
| 39. Pennsylvania.....   | PA     | L             | 4,504,994                    | 47,514                      | 0  | 45,393                    | 4,597,901                      | 3,589                       |
| 40. Rhode Island.....   | RI     | L             | 168,023                      | 1,050                       | 0  | 0                         | 169,073                        | 237                         |
| 41. South Carolina.....   | SC     | L             | 1,183,306                    | 86,120                      | 0  | 0                         | 1,269,426                      | 775                         |
| 42. South Dakota.....   | SD     | L             | 151,335                      | 14,875                      | 64,932   | 0                         | 231,142                        | 1,096                       |
| 43. Tennessee.....  | TN     | L             | 1,096,070                    | 103,381                     | 0  | 6,421                     | 1,205,872                      | 2,820                       |
| 44. Texas.....  | TX     | L             | 15,792,758                   | 1,008,286                   | 917,245  | 73,457                    | 17,791,746                     | 13,202                      |
| 45. Utah.....   | UT     | L             | 3,858,116                    | 52,041                      | 0  | 0                         | 3,910,157                      | 163                         |
| 46. Vermont.....  | VT     | L             | 44,311                       | 2,125                       | 8,872  | 0                         | 55,308                         | 0                           |
| 47. Virginia.....   | VA     | L             | 4,465,265                    | 297,850                     | 0  | 7,483                     | 4,770,598                      | 8,483                       |
| 48. Washington.....   | WA     | L             | 3,198,788                    | 25,784                      | 0  | 0                         | 3,224,572                      | 404                         |
| 49. West Virginia.....  | WV     | L             | 73,510                       | 473                         | 117,848  | 0                         | 191,831                        | 157                         |
| 50. Wisconsin.....  | WI     | L             | 1,874,255                    | 160,092                     | 113,157  | 5,081                     | 2,152,585                      | 16                          |
| 51. Wyoming.....  | WY     | L             | 122,376                      | 500                         | 0  | 0                         | 122,876                        | 182                         |
| 52. American Samoa.....   | AS     | N             | 600                          | 0                           | 0  | 0                         | 600                            | 0                           |
| 53. Guam.....   | GU     | L             | 58,354                       | 798                         | 0  | 0                         | 59,152                         | 0                           |
| 54. Puerto Rico.....  | PR     | L             | 814,332                      | 20,025                      | 0  | 0                         | 834,357                        | 0                           |
| 55. US Virgin Islands.....  | VI     | N             | 4,402                        | 0                           | 0  | 0                         | 4,402                          | 0                           |
| 56. Northern Mariana Islands.....   | MP     | N             | 0                            | 0                           | 0  | 0                         | 0                              | 0                           |
| 57. Canada.....   | CAN    | N             | 26,948                       | 0                           | 0  | 0                         | 26,948                         | 0                           |
| 58. Aggregate Other Alien.....  | OT     | XXX           | 516,301                      | 73,701                      | 0  | 0                         | 590,002                        | 53                          |
| 59. Subtotal.....   | (a) 52 |               | 184,921,013                  | 5,460,005                   | 5,027,041  | 303,966                   | 195,712,025                    | 106,117                     |
| 90. Reporting entity contributions for employee benefit plans.....                              | XXX    |               | 0                            | 0                           | 0  | 0                         | 0                              | 0                           |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities.....               | XXX    |               | 0                            | 0                           | 0  | 0                         | 0                              | 0                           |
| 92. Dividends or refunds applied to shorten endowment or premium paying period.....             | XXX    |               | 0                            | 0                           | 0  | 0                         | 0                              | 0                           |
| 93. Premium or annuity considerations waived under disability or other contract provisions..... | XXX    |               | 39,295                       | 0                           | 0  | 0                         | 39,295                         | 0                           |
| 94. Aggregate other amounts not allocable by State.....   | XXX    |               | 0                            | 0                           | 0  | 0                         | 0                              | 0                           |
| 95. Totals (Direct Business).....   | XXX    |               | 184,960,308                  | 5,460,005                   | 5,027,041  | 303,966                   | 195,751,320                    | 106,117                     |
| 96. Plus Reinsurance Assumed.....   | XXX    |               | 0                            | 0                           | 0  | 0                         | 0                              | 0                           |
| 97. Totals (All Business).....  | XXX    |               | 184,960,308                  | 5,460,005                   | 5,027,041  | 303,966                   | 195,751,320                    | 106,117                     |
| 98. Less Reinsurance Ceded.....   | XXX    |               | 37,845,842                   | 3,464,006                   | 4,281,830  | 0                         | 45,591,678                     | 0                           |
| 99. Totals (All Business) less Reinsurance Ceded.....   | XXX    |               | 147,114,466                  | 1,995,999                   | 745,211  | 303,966                   | 150,159,642                    | 106,117                     |

**DETAILS OF WRITE-INS**

|   |     |  |         |        |   |   |         |    |
|---|-----|--|---------|--------|---|---|---------|----|
| 58001. ALB- ALBANIA.....  | XXX |  | 34      | 0      | 0 | 0 | 34      | 0  |
| 58002. ARE- UNITED ARAB EMIRATES.....                                     | XXX |  | 2,537   | 0      | 0 | 0 | 2,537   | 0  |
| 58003. ARG- ARGENTINA.....  | XXX |  | 0       | 703    | 0 | 0 | 703     | 0  |
| 58998. Summary of remaining write-ins for line 58 from overflow page..... | XXX |  | 513,730 | 72,998 | 0 | 0 | 586,728 | 53 |
| 58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....     | XXX |  | 516,301 | 73,701 | 0 | 0 | 590,002 | 53 |
| 9401. ....  | XXX |  | 0       | 0      | 0 | 0 | 0       | 0  |
| 9402. ....  | XXX |  | 0       | 0      | 0 | 0 | 0       | 0  |
| 9403. ....  | XXX |  | 0       | 0      | 0 | 0 | 0       | 0  |
| 9498. Summary of remaining write-ins for line 94 from overflow page.....  | XXX |  | 0       | 0      | 0 | 0 | 0       | 0  |
| 9499. Total (Lines 9401 thru 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

| NAME  | FEDERAL ID NUMBER | NAIC CO. CODE | DOMICILE | FOOTNOTE |
|---|-------------------|---------------|----------|----------|
| VERENIGING AEGON, NETHERLANDS MEMBERSHIP ASSOCIATION  |                   |               |          |          |
| AEGON N.V.  |                   | Foreign       | NLD      | 1        |
| AEGON NEDERLAND N.V.                                  |                   | Foreign       | NLD      |          |
| AEGON NEVAK HOLDING B.V.                              |                   | Foreign       | NLD      |          |
| BLUE SQUARE RE N.V.                                   |                   | Foreign       | NLD      |          |
| AEGON DERIVATIVES N.V.                                |                   | Foreign       | NLD      |          |
| AEGON INTERNATIONAL B.V.                              |                   | Foreign       | NLD      |          |
| THE AEGON TRUST                                       |                   |               |          |          |
| └ TRANSAMERICA CORPORATION                            | 51-6513848        |               | DE       |          |
| └ AEGON U.S. HOLDING CORPORATION                      | 42-1484983        |               | DE       |          |
| └ AEGON MANAGEMENT COMPANY                            | 13-3350744        |               | DE       |          |
| └ RIVER RIDGE INSURANCE COMPANY                       | 35-1113520        |               | IN       |          |
| └ SHORT HILLS MANAGEMENT COMPANY                      | 20-0877184        |               | VT       |          |
| └ AEGON USA, LLC                                      | 42-1338496        |               | NJ       |          |
| └ AEGON FUNDING COMPANY LLC                           | 42-1310237        |               | IA       |          |
| └ AUSA HOLDING COMPANY                                | 42-1489646        |               | DE       |          |
| └ AUSA PROPERTIES, INC.                               | 52-1549874        |               | MD       |          |
| └ AEGON USA ASSET MANAGEMENT HOLDING, LLC             | 27-1275705        |               | IA       |          |
| └ AEGON USA INVESTMENT MANAGEMENT, LLC                | 52-1549874        |               | IA       |          |
| └ PEARL HOLDINGS, INC. I                              | 52-1549874        |               | IA       |          |
| └ PEARL HOLDINGS, INC. II                             | 20-1063558        |               | DE       |          |
| └ TRANSAMERICA INVESTMENT MANAGEMENT, LLC             | 20-1063571        |               | DE       |          |
| └ AEGON USA REALTY ADVISORS, LLC                      | 06-1564377        |               | DE       |          |
| └ AXA EQUITABLE AGRIFINANCE, LLC                      | 42-1205796        |               | IA       |          |
| └ AEGON USA REAL ESTATE SERVICES, INC.                | 32-0342677        |               | DE       | 2        |
| └ AEGON USA REALTY ADVISORS OF CALIFORNIA, INC.       | 61-1098396        |               | DE       |          |
| └ AEGON ASSET MANAGEMENT SERVICES, INC.               | 20-5023693        |               | IA       |          |
| └ WORLD FINANCIAL GROUP, INC.                         | 39-1884868        |               | DE       |          |
| └ WFG CHINA HOLDINGS, INC.                            | 42-1518386        |               | DE       |          |
| └ WFG PROPERTIES HOLDINGS, LLC                        | 20-2541057        |               | DE       |          |
| └ WFG REINSURANCE LIMITED                             | 20-2133638        |               | GA       |          |
| └ TRANSAMERICA REALTY SERVICES, LLC                   | Foreign           |               | BMU      | 3        |
| └ AEGON-CMF GP, LLC                                   | 94-3026780        |               | DE       |          |
| └ REALTY INFORMATION SYSTEMS, INC.                    | 94-3026780        |               | DE       |          |
| └ TRANSAMERICA AFFORDABLE HOUSING, INC.               | 42-1418160        |               | IA       |          |
| └ CREDITOR RESOURCES, INC.                            | 94-3252196        |               | CA       |          |
| └ CRI SOLUTIONS, INC.                                 | 42-1079584        |               | MI       |          |
| └ 44764 YUKON INC.                                    | 52-1363611        |               | MD       |          |
| └ CRI CANADA LTD.                                     | Foreign           |               | CAN      |          |
| └ TRANSAMERICA RETIREMENT SOLUTIONS CORPORATION       | Foreign           |               | CAN      |          |
| └ TRANSAMERICA RETIREMENT ADVISORS, INC.              | 13-3689044        |               | DE       |          |
| └ TRANSAMERICA RETIREMENT INSURANCE AGENCY, INC.      | 13-3689044        |               | DE       |          |
| └ TRANSAMERICA INVESTORS SECURITIES CORPORATION       | 46-2720367        |               | DE       |          |
| └ CLARK, LLC  | 13-3696753        |               | DE       |          |
| └ CLARK CONSULTING, LLC                               | 52-2103926        |               | DE       |          |
| └ CBC INSURANCE REVENUE SECURITIZATION, LLC           | 50-2103928        |               | DE       |          |
| └ CLARK INVESTMENT STRATEGIES, INC.                   | 73-1652928        |               | DE       |          |
| └ CLARK SECURITIES, INC.                              | 38-3768457        |               | DE       |          |
| └ CRG INSURANCE AGENCY, INC.                          | 95-4295824        |               | CA       |          |
| └ nVISION FINANCIAL, INC                              | 95-4123166        |               | CA       |          |
| └ INVESTORS WARRANTY OF AMERICA, INC.                 | 35-2283987        |               | IA       |          |
| └ FONG LCS ASSOCIATES, LLC                            | 42-1154276        |               | IA       |          |
| └ INTERSTATE NORTH OFFICE PARK OWNER, LLC             | 20-8736609        |               | DE       |          |
| └ LCS ASSOCIATES, LLC                                 | 42-1154276        |               | DE       |          |
| └ TRADITION LAND COMPANY, LLC.                        | 20-8687142        |               | DE       |          |
| └ PSL ACQUISITIONS OPERATING, LLC                     | 42-1154276        |               | IA       |          |
| └ THH ACQUISITIONS, LLC                               | 42-1154276        |               | IA       |          |
| └ TRANSAMERICA AGENCY NETWORK, INC.                   | 42-1154276        |               | IA       |          |
| └ ONCOR INSURANCE SERVICES, LLC                       | 61-1513662        |               | IA       |          |
| └ MASSACHUSETTS FIDELITY TRUST COMPANY                | 26-2311888        |               | IA       |          |
| └ MONEY SERVICES, INC.                                | 42-0947998        |               | IA       |          |
| └ TRANSAMERICA TRAVEL AND CONFERENCE SERVICES, LLC    | 42-1079580        |               | DE       |          |
| └ AEGON DIRECT MARKETING SERVICES INTERNATIONAL, INC. | 42-1079580        |               | IA       |          |
| └ MONUMENTAL GENERAL ADMINISTRATORS, INC.             | 52-1291367        |               | MD       |          |
| └ TRANSAMERICA RESOURCES, INC.                        | 52-1243288        |               | MD       |          |
| └ TRANSAMERICA CAPITAL, INC.                          | 52-1525601        |               | MD       |          |
| └ TRANSAMERICA FINANCIAL ADVISORS, INC.               | 95-3141953        |               | CA       |          |
| └ TRANSAMERICA FUND SERVICES, INC.                    | 59-2476008        |               | DE       | 4        |
| └ TRANSAMERICA VENTURES, LLC                          | 59-3403587        |               | FL       | 5        |
| └ TRANSAMERICA VENTURES FUND, LLC                     |                   |               | DE       |          |
| └ UNIVERSAL BENEFITS, LLC                             |                   |               | DE       |          |
| └ ZAHORIK COMPANY, INC.                               | 42-1334744        |               | IA       |          |
| └ GLOBAL PREFERRED RE LIMITED                         | 95-2775959        |               | CA       |          |
|   | 98-0164807        |               | BMU      |          |

**WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO**

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

**PART 1 – ORGANIZATIONAL CHART**

|  |            |       |     |
|--|------------|-------|-----|
| AEGON N.V.   |            |       | NLD |
| └ AEGON INTERNATIONAL B.V.   |            |       | NLD |
| └ THE AEGON TRUST  |            |       | DE  |
| └└ TRANSAMERICA CORPORATION  |            |       | DE  |
| └└ AEGON U.S. HOLDING CORPORATION  |            |       | DE  |
| └└└ AEGON USA, LLC   |            |       | IA  |
| └└└└ TRANSAMERICA ADVISORS LIFE INSURANCE COMPANY                        | 91-1325756 | 79022 | AR  |
| └└└└ TRANSAMERICA ADVISORS LIFE INSURANCE COMPANY OF NEW YORK            | 16-1020455 | 82848 | NY  |
| └└└└ RCC NORTH AMERICA LLC   | 13-3256226 |       | DE  |
| └└└└ SOUTHWEST EQUITY LIFE INSURANCE COMPANY                             | 86-0455577 | 98426 | AZ  |
| └└└└ STONEBRIDGE CASUALTY INSURANCE COMPANY                              | 31-4423946 | 10952 | OH  |
| └└└└ TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY                       | 36-6071399 | 70688 | NY  |
| └└└└ TRANSAMERICA INTERNATIONAL HOLDINGS, INC.                           | 94-2873401 |       | DE  |
| └└└└└ TIHI CANADA HOLDING, LLC   |            |       | IA  |
| └└└└└ TRANSAMERICA ANNUITY SERVICE CORPORATION                           | 85-0325648 |       | NM  |
| └└└└└ TRANSAMERICA LIFE INSURANCE COMPANY                                | 39-0989781 | 86231 | IA  |
| └└└└└└ TLIC RIVERWOOD REINSURANCE, INC.                                  | 45-3193055 | 14146 | IA  |
| └└└└└└ REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC                        | 20-1627078 |       | DE  |
| └└└└└└ FD TLIC, LIMITED LIABILITY COMPANY                                | 01-0969916 |       | NY  |
| └└└└└└└ FD TLIC LTD.   |            |       | GBR |
| └└└└└└└ MALIBU LOAN FUND, LTD  |            |       | DE  |
| └└└└└└└ ASIA INVESTMENT HOLDING LIMITED                                  |            |       | DE  |
| └└└└└└└ TRANSAMERICA LIFE (BERMUDA) LTD.                                 |            |       | DE  |
| └└└└└└└ ZERO BETA FUND, LLC  |            |       | DE  |
| └└└└└└└ AEGON FINANCIAL SERVICES GROUP, INC.                             |            |       | DE  |
| └└└└└└└└ AEGON ASSIGNMENT CORPORATION                                    |            |       | IL  |
| └└└└└└└└ AEGON ASSIGNMENT CORPORATION OF KENTUCKY                        |            |       | KY  |
| └└└└└└└ AEGON MANAGED ENHANCED CASH, LLC                                 |            |       | DE  |
| └└└└└└└ AMERICAN BOND SERVICES, LLC                                      |            |       | IA  |
| └└└└└└└ PRIMUS GUARANTY, LTD.  |            |       | BMU |
| └└└└└└└ REAL ESTATE ALTERNATIVES PORTFOLIO 1, LLC                        |            |       | DE  |
| └└└└└└└ REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC                        |            |       | DE  |
| └└└└└└└ REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC                        |            |       | DE  |
| └└└└└└└ REAL ESTATE ALTERNATIVES PORTFOLIO 4 HR, LLC                     |            |       | DE  |
| └└└└└└└ REAL ESTATE ALTERNATIVES PORTFOLIO 4 MR, LLC                     |            |       | DE  |
| └└└└└└└└ YARRA RAPIDS, LLC   |            |       | DE  |
| └└└└└└└ BAY AREA COMMUNITY INVESTMENTS I LP                              |            |       | CA  |
| └└└└└└└ CEDAR FUNDING, LTD   |            |       | CYM |
| └└└└└└└ LIFE INVESTORS ALLIANCE LLC                                      |            |       | DE  |
| └└└└└└└ LIICA HOLDINGS, LLC  |            |       | DE  |
| └└└└└└└└ LIICA RE I, INC   |            |       | VT  |
| └└└└└└└└ LIICA RE II, INC  |            |       | VT  |
| └└└└└└└ CUPPLES STATE LIHTC INVESTORS, LLC                               |            |       | DE  |
| └└└└└└└ TRANSAMERICA OAKMONT CORPORATION                                 |            |       | CA  |
| └└└└└└└ WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA INC.             |            |       | CAN |
| └└└└└└└└ TRANSAMERICA SECURITIES INC.                                    |            |       | CAN |
| └└└└└└└└ WORLD FINANCIAL GROUP CANADA INC.                               |            |       | CAN |
| └└└└└└└└ WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA INC.         |            |       | CAN |
| └└└└└└└└ WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA INC            |            |       | CAN |
| └└└└└└└ TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD.                     |            |       | BMU |
| └└└└└└└└ TRANSAMERICA INT'L RE ESCRITORIO DE REPRESENTACAO NO BRASIL LTD |            |       | BRA |
| └└└└└└└ UNITED FINANCIAL SERVICES, INC.                                  |            |       | MD  |
| └└└└└└└ WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO                       |            |       | OH  |
| └└└└└└└└ TRANSAMERICA ASSET MANAGEMENT, INC.                             |            |       | FL  |
| └└└└└└└└ WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.                    |            |       | CA  |
| └└└└└└└└└ WFG INSURANCE AGENCY OF PUERTO RICO, INC.                      |            |       | PR  |
| └└└└└└└└└ WORLD FINANCIAL GROUP INSURANCE AGENCY OF HAWAII, INC.         |            |       | HI  |
| └└└└└└└└└ WORLD FINANCIAL GROUP INSURANCE AGENCY OF MASSACHUSETTS, INC.  |            |       | MA  |
| └└└└└└└└└ WORLD FINANCIAL GROUP INSURANCE AGENCY OF WYOMING, INC         |            |       | WY  |
| └└└└└└└ INTERSECURITIES INSURANCE AGENCY, INC                            |            |       | CA  |
| └└└└└└└ COMMONWEALTH GENERAL CORPORATION                                 |            |       | DE  |
| └└└└└└└└ TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD.                    |            |       | HI  |
| └└└└└└└└ TRANSAMERICA STABLE VALUE SOLUTIONS INC.                        |            |       | DE  |
| └└└└└└└└ AEGON INSTITUTIONAL MARKETS, INC.                               |            |       | DE  |
| └└└└└└└└└ NEW MARKETS COMMUNITY INVESTMENT FUND, LLC                     |            |       | IA  |
| └└└└└└└└ AEGON STRUCTURED SETTLEMENTS, INC.                              |            |       | KY  |
| └└└└└└└ AFSG SECURITIES CORPORATION                                      |            |       | PA  |
| └└└└└└└ FINANCIAL PLANNING SERVICES, INC.                                |            |       | DC  |
| └└└└└└└ GARNET ASSURANCE CORPORATION II                                  |            |       | IA  |
| └└└└└└└ HARBOR VIEW RE CORP.   |            |       | HI  |
| └└└└└└└ AEGON ALLIANCES, INC.  |            |       | VA  |
| └└└└└└└ MONUMENTAL LIFE INSURANCE COMPANY                                |            |       | IA  |
| └└└└└└└└ AEGON DIRECT MARKETING SERVICES, INC.                           |            |       | MD  |
| └└└└└└└└└ TRANSAMERICA AFFINITY SERVICES, INC.                           |            |       | MD  |
| └└└└└└└└└└ TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC  |            |       | MD  |
| └└└└└└└└└└ AEGON DIRECT & AFFINITY MARKETING SERVICES (THAILAND) LIMITED |            |       | THA |
| └└└└└└└└└└└ BAY STATE COMMUNITY INVESTMENTS I, LLC                       |            |       | DE  |
| └└└└└└└└└└└ BAY STATE COMMUNITY INVESTMENTS II, LLC                      |            |       | DE  |
| └└└└└└└└└└ MCDONALD CORPORATE TAX CREDIT FUND IV LIMITED PARTNERSHIP     |            |       | DE  |
| └└└└└└└└└└ TAHP FUND I, LLC  |            |       | DE  |
| └└└└└└└└└└ TRANSAMERICA PYRAMID PROPERTIES, LLC                          |            |       | IA  |
| └└└└└└└└└└ TRANSAMERICA REALTY INVESTMENT PROPERTIES, LLC                |            |       | DE  |
| └└└└└└└└ STONEBRIDGE BENEFIT SERVICES, INC.                              |            |       | DE  |
| └└└└└└└└└ STONEBRIDGE LIFE INSURANCE COMPANY                             |            |       | VT  |
| └└└└└└└└└└ MLIC RE I, INC.   |            |       | VT  |
| └└└└└└└└└└ PEOPLES BENEFIT SERVICES, LLC                                 |            |       | PA  |
| └└└└└└└└└└ PINE FALLS RE, INC.   |            |       | VT  |
| └└└└└└└└└└ SB FRAZER OWNER, LLC  |            |       | DE  |
| └└└└└└└└└└ STONEBRIDGE REINSURANCE COMPANY                               |            |       | VT  |

**WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO**  
**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 – ORGANIZATIONAL CHART**

|  |            |     |           |
|--|------------|-----|-----------|
| AEGON N.V.   |            |     |           |
| └ AEGON INTERNATIONAL B.V.   | Foreign    | NLD |           |
| └ THE AEGON TRUST  | Foreign    | NLD |           |
| └└ TRANSAMERICA CORPORATION  | 51-6513848 | DE  |           |
| └└└ PYRAMID INSURANCE COMPANY, LTD.  | 42-1484983 | DE  |           |
| └└└ TRANSAMERICA CORPORATION (OR)  | 98-0087891 | HI  |           |
| └└└ TRANSAMERICA FINANCE CORPORATION   | 98-6021219 | OR  |           |
| └└└└ TRANSAMERICA LEASING HOLDINGS INC.                                      | 95-1077235 | DE  |           |
| └└└└└ TRANSAMERICA FUNDING LP  | 13-3452993 | DE  |           |
| └└└└└└ TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I                        | Foreign    | GBR | <b>33</b> |
| └└└└└└└ TCFC AIR HOLDINGS, INC.  | 94-3054228 | DE  |           |
| └└└└└└└└ TRANSAMERICA AVIATION, LLC  | 32-0092333 | DE  |           |
| └└└└└└└└└ TCFC ASSET HOLDINGS, INC.  |            | DE  |           |
| └└└└└└└└└└ TCF ASSET MANAGEMENT CORPORATION                                  | 32-0092334 | DE  |           |
| └└└└└└└└└└└ TRANSAMERICA ACCOUNTS HOLDING CORPORATION                        | 84-0642550 | CO  |           |
| └└└└└└└└└└└└ TRANSAMERICA CONSUMER FINANCE HOLDING COMPANY                   | 36-4162154 | DE  |           |
| └└└└└└└└└└└└└ TRANSAMERICA HOME LOAN   | 95-4631538 | DE  |           |
| └└└└└└└└└└└└└└ TRANSAMERICA DISTRIBUTION FINANCE - OVERSEAS, INC.            | 95-4390993 | CA  |           |
| └└└└└└└└└└└└└└└ TRANSAMERICA SMALL BUSINESS CAPITAL, INC.                    | 36-4254366 | DE  |           |
| └└└└└└└└└└└└└└└└ TRANSAMERICA VENDOR FINANCIAL SERVICES CORPORATION          | 36-4251204 | DE  |           |
| └└└└└└└└└└└└└└└└└ TRANSAMERICA VENDOR FINANCIAL SERVICES CORPORATION         | 36-4134790 | DE  |           |
| └ AEGON DMS HOLDING B.V.   | Foreign    | NLD |           |
| └└ AEGON DIRECT & AFFINITY MARKETING SERVICES LIMITED                        | Foreign    | HKG |           |
| └└└ AEGON DIRECT MARKETING SERVICES INSURANCE BROKER (HK) LIMITED            | Foreign    | HKG |           |
| └└└└ CORNERSTONE INTERNATIONAL HOLDINGS LTD                                  | Foreign    | GBR |           |
| └└└└└ AEGON DIRECT MARKETING SERVICES EUROPE LTD.                            | Foreign    | GBR |           |
| └└└└└└ ERFABRUNGSSCHATZ GMBH   | Foreign    | DEU |           |
| └└└└└└└ STONEBRIDGE INTERNATIONAL INSURANCE LTD                              | Foreign    | GBR |           |
| └└└└└└└└ AEGON DIRECT MARKETING SERVICES KOREA CO., LTD.                     | Foreign    | KOR |           |
| └└└└└└└└└ TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY LTD                 |            | AUS |           |
| └└└└└└└└└└ TRANSAMERICA INSURANCE MARKETING ASIA PACIFIC PTY LTD             | 08-2507515 | AUS |           |
| └└└└└└└└└└└ AEGON DIRECT & AFFINITY MARKETING SERVICES AUSTRALIA PTY LIMITED | 08-2524730 | AUS |           |
| └└└└└└└└└└└└ AEGON DIRECT MARKETING SERVICES MEXICO S.A. DE C.V.             | 08-2524785 | AUS |           |
| └└└└└└└└└└└└└ AEGON DIRECT MARKETING SERVICES MEXICO SERVICIOS S.A. DE C.V.  | Foreign    | MEX | <b>34</b> |
| └└└└└└└└└└└└└└ AEGON DIRECT & AFFINITY MARKETING SERVICES CO., LTD.          | Foreign    | MEX | <b>34</b> |
| └└└└└└└└└└└└└└└ AEGON DIRECT MARKETING SERVICES, INC.                        | Foreign    | JPN |           |
| └└└└└└└└└└└└└└└└ AEGON LIFE INSURANCE AGENCY, INC.                           | Foreign    | TWN |           |
| └└└└└└└└└└└└└└└└└ TRANSAMERICA AFFINITY MARKETING CORRECTORA DE SEGUROS LTDA | Foreign    | TWN |           |
| └└└└└└└└└└└└└└└└└└ TRANSAMERICA DIRECT MARKETING CONSULTANTS PRIVATE LIMITED | Foreign    | BRA | <b>35</b> |
| └└└└└└└└└└└└└└└└└└└ AEGON IRELAND HOLDING B.V.                               | Foreign    | IND | <b>36</b> |
| └└└└└└└└└└└└└└└└└└└└ AEGON SERVICES (DUBLIN) LIMITED                         | Foreign    | NLD |           |
| └└└└└└└└└└└└└└└└└└└└└ TRANSAMERICA LIFE INTERNATIONAL (BERMUDA) LTD.         | Foreign    | IRL |           |
| └└└└└└└└└└└└└└└└└└└└└└ TRANSAMERICA (BERMUDA) SERVICES CENTER, LTD.          | Foreign    | BMU |           |
| └└└└└└└└└└└└└└└└└└└└└└└ AEGON ASSET MANAGEMENT (CANADA) B.V.                 | Foreign    | BMU |           |
| └└└└└└└└└└└└└└└└└└└└└└└└ AEGON CAPITAL MANAGEMENT INC.                       | Foreign    | NLD |           |
| └└└└└└└└└└└└└└└└└└└└└└└└└ AEGON FUND MANAGEMENT INC.                         | Foreign    | CAN |           |
| └└└└└└└└└└└└└└└└└└└└└└└└└└ AEGON CANADA HOLDING B.V.                         | Foreign    | CAN |           |
| └└└└└└└└└└└└└└└└└└└└└└└└└└└ AEGON CANADA ULC                                 | Foreign    | NLD |           |
| └└└└└└└└└└└└└└└└└└└└└└└└└└└└└ CONSUMER MEMBERSHIP SERVICES CANADA INC.       | Foreign    | CAN |           |
| └└└└└└└└└└└└└└└└└└└└└└└└└└└└└└ LEGACY GENERAL INSURANCE COMPANY              | Foreign    | CAN |           |
| └└└└└└└└└└└└└└└└└└└└└└└└└└└└└└└ SELIENT INC.                                 | Foreign    | CAN |           |
| └└└└└└└└└└└└└└└└└└└└└└└└└└└└└└└└ TRANSAMERICA LIFE CANADA                    | Foreign    | CAN |           |
| └└└└└└└└└└└└└└└└└└└└└└└└└└└└└└└└└ CANADIAN PREMIER LIFE INSURANCE COMPANY    | Foreign    | CAN |           |

## Organizational Chart Footnotes:

Ownership is 100% unless otherwise noted. Inclusion of an entity does not necessarily signify control.

- 1) Vereniging AEGON holds voting power in the common, preferred A and preferred B stock of Aegon N.V. totaling 32.160%.
- 2) Members: AEGON USA Realty Advisors, LLC (50%); non-affiliate of Aegon (50%)
- 3) 51% owned by World Financial Group, Inc.; remaining 49% is annually offered to independent contractors associated with WFG Reinsurance Limited
- 4) AUSA Holding Company owns 51.60%; AEGON Asset Management Services, Inc. owns 37.62%; Transamerica International Holdings, Inc. owns 10.78%
- 5) AUSA Holding Company owns 56%; Western Reserve Life Assurance Co. of Ohio owns 44%
- 6) RCC Group: FGH USA, LLC; ALH Properties Eight, LLC; ALH Properties Eleven, LLC; ALH Properties Four, LLC; ALH Properties Nine, LLC; ALH Properties Seven, LLC; ALH Properties Seventeen, LLC; ALH Properties Sixteen, LLC; ALH Properties Ten, LLC; ALH Properties Twelve, LLC; ALH Properties Two, LLC; FGH Realty Credit, LLC; FGP West Street Two, LLC; FGP 90 West Street, LLC; FGP West Mezzanine, LLC; FGP West Street, LLC; Fifth FGP, LLC; First FGP, LLC; Fourth FGP, LLC; Second FGP, LLC; Seventh FGP, LLC; The RCC Group, Inc.
- 7) 100% of the voting common stock owned by AEGON USA, LLC is allocated 75% of total cumulative vote. Participating common stock (100% owned by non-Aegon shareholders) is allocated 25% of the total cumulative vote.
- 8) Ownership: 87.4% AEGON USA, LLC (14,391 shares of common stock and 38,609 shares of preferred stock); 12.6% Transamerica Life Insurance Company (2,075 shares of common stock and 5,566 shares of preferred stock)
- 9) 676,190 shares common stock owned by Transamerica International Holdings, Inc.; 86,590 shares of preferred stock owned by Transamerica Corporation; 30,564 shares of preferred stock owned by AEGON USA, LLC  
 Gamet Subsidiaries: Gamet Assurance Corporation, Gamet Assurance Corporation III, Gamet Community Investments III, LLC, Gamet Community Investments XVIII, LLC, Gamet Community Investments XX, LLC, Gamet Community Investments XXIV, LLC, Gamet Community Investments XXV, LLC, Gamet Community Investments XXVI, LLC, Gamet Community Investments XXVII, LLC, Gamet Community Investments XXVIII, LLC, Gamet Community Investments XXIX, LLC, Gamet Community Investments XXX, LLC, Gamet Community Investments XXXI, LLC, Gamet Community Investments XXXII, LLC, Gamet Community Investments XXXIII, LLC, Gamet Community Investments XXXIV, LLC, Gamet Community Investments XXXV, LLC; Gamet Community Investments XXXVI, LLC; Gamet Community Investments XXXVII, LLC, Gamet Community Investments XXXVIII, LLC, Gamet Community Investments XXXIX, LLC, Gamet Community Fund XL, LLC, Gamet Community Fund XLI, LLC.
- 10) Members: Transamerica Life Insurance Company (52.6%); Monumental Life Insurance Company (37.0%); Transamerica Financial Life Insurance Company (9.4%); Stonebridge Life Insurance Company (1%)
- 11) This is a Fund that Transamerica Life Insurance Company and Monumental Life Insurance Company are investors in.
- 12) Members: Transamerica Life Insurance Company (82.35%); Monumental Life Insurance Company (16.16%); Transamerica Financial Life Insurance Company (1.49%). Manager: AEGON USA Investment Management, LLC
- 13) Members: Transamerica Life Insurance Company (91.07%); Monumental Life Insurance Company (8.93%)
- 14) Members: Transamerica Life Insurance Company (20%); non-affiliates of Aegon (80%)
- 15) Members: Transamerica Life Insurance Company (90.96%); Monumental Life Insurance Company (6.30%); Transamerica Financial Life Insurance Company (2.74%). Manager: AEGON USA Realty Advisors, LLC
- 16) Members: Transamerica Life Insurance Company (90.25%); Transamerica Financial Life Insurance Company (7.5%); Stonebridge Life Insurance Company (2.25%). Manager: AEGON USA Realty Advisors, LLC
- 17) Members: Transamerica Life Insurance Company (73.4%); Monumental Life Insurance Company (25.6%); Stonebridge Life Insurance Company (1%). Manager: AEGON USA Realty Advisors, LLC
- 18) Members: Transamerica Life Insurance Company (64%); Monumental Life Insurance Company (32%); Transamerica Financial Life Insurance Company (4%). Manager: AEGON USA Realty Advisors, LLC
- 19) Members: Real Estate Alternatives Portfolio 4MR, LLC (49%); non-affiliate of Aegon (51%)
- 20) Partners: Transamerica Life Insurance Company (70%); Monumental Life Insurance Company (30%)
- 21) Charitable trust
- 22) 50% owned by World Financial Group Holding Company of Canada Inc.; 50% owned by World Financial Group Subholding Company of Canada Inc.
- 23) Quotaholders: Transamerica International Re (Bermuda) Ltd. (95%) and Transamerica International Holdings, Inc. (5%)
- 24) United Financial Services, Inc. is doing business in the state of West Virginia as Monumental Financial Services, Inc.
- 25) Western Reserve Life Assurance Co. of Ohio owns 77%; AUSA Holding Company owns 23%
- 26) 26,000 shares of common stock owned by Commonwealth General Corporation; 1,000 shares of common stock owned by Transamerica International Holdings, Inc.
- 27) Ownership: 50% AEGON Institutional Markets, Inc.; 50% AEGON USA Realty Advisors, LLC
- 28) Ownership: 87.72% Commonwealth General Corporation (8,612.68 shares of Class A Common Stock; 3,243.06 shares of Class B Common Stock); 12.28% AEGON USA, LLC (1,206.25 shares of Class A Common Stock; 454.21 shares of Class B Common Stock)  
 Gamet Subsidiaries: Gamet Community Investments, LLC, Gamet Community Investments II, LLC, Gamet Community Investments IV, LLC, Gamet Community Investments V, LLC, Gamet Community Investments VI, LLC, Gamet Community Investments VII, LLC, Gamet Community Investments VIII, LLC, Gamet Community Investments IX, LLC, Gamet Community Investments X, LLC, Gamet Community Investments XI, LLC, Gamet Community Investments XII, LLC.
- 29) Monumental Life Insurance Company owns 103,324 shares; Commonwealth General Corporation owns 37,161 shares
- 30) Members: ADMS representative (51%); AEGON Direct Marketing Services, Inc. (49%)
- 31) Members: Transamerica International Direct Marketing Consultants, LLC (97%); various ADMS representatives (3%)
- 32) Partners: Monumental Life Insurance Company (99.9%); General Partner: TAH-McD IV, LLC (0.10%)
- 33) 99% owned by Transamerica Leasing Holdings Inc.; 1% owned by Transamerica Commercial Finance Corporation
- 34) AEGON Mexico Holding B.V. owns 49,999 shares; AEGON DMS Holding B.V. owns 1 share
- 35) AEGON DMS Holding B.V. owns 749,000 quota shares; AEGON International B.V. owns 1 quota share

**WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO**

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

**PART 1 – ORGANIZATIONAL CHART**

- 36) AEGON DMS Holding B.V. owns 99.95%; ADMS representative owns .05%
- 37) AEGON Canada Holding B.V. owns 174,588,712 shares of common stock; 1,500 shares of Series II preferred stock; 2 shares of Series III preferred stock. TIHI Canada Holding, LLC owns 1,441,941.26 shares of Class B - Series I preferred stock

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1              | 2          | 3                 | 4                 | 5            | 6      | 7  | 8   | 9                    | 10                               | 11  | 12   | 13   | 14   | 15     |
|----------------|------------|-------------------|-------------------|--------------|--------|--|---|----------------------|----------------------------------|---|--|--|--|--------|
| Group Code     | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK    | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                     | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *      |
| <b>Members</b> |            |                   |                   |              |        |  |   |                      |                                  |   |  |  |  |        |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | 44764 YUKON INC.....  | CAN.....             | NIA.....                         | CREDITOR RESOURCES, INC.....                                  | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        | 56-1358257        | 0.....       | 0..... |  | AEGON ALLIANCES, INC.....                                       | VA.....              | NIA.....                         | COMMONWEALTH GENERAL CORPORATION                              | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON ASSET MANAGEMENT (CANADA) B.V.....                        | NLD.....             | NIA.....                         | AEGON INTERNATIONAL B.V.....                                  | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        | 39-1884868        | 0.....       | 0..... |  | AEGON ASSET MANAGEMENT SERVICES, INC.....                       | DE.....              | NIA.....                         | AUSA HOLDING COMPANY.....                                     | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        | 61-1314968        | 0.....       | 0..... |  | AEGON ASSIGNMENT CORPORATION OF KENTUCKY                        | KY.....              | NIA.....                         | AEGON FINANCIAL SERVICES GROUP, INC..                         | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        | 42-1477359        | 0.....       | 0..... |  | AEGON ASSIGNMENT CORPORATION.....                               | IL.....              | NIA.....                         | AEGON FINANCIAL SERVICES GROUP, INC..                         | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON CANADA HOLDING B.V.....                                   | NLD.....             | NIA.....                         | AEGON INTERNATIONAL B.V.....                                  | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON CANADA ULC.....   | CAN.....             | NIA.....                         | AEGON CANADA HOLDING B.V.....                                 | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON CAPITAL MANAGEMENT, INC.....                              | CAN.....             | NIA.....                         | AEGON ASSET MANAGEMENT (CANADA) B.V.                          | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON DERIVATIVES N.V.....                                      | NLD.....             | NIA.....                         | AEGON N.V.....  | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON DIRECT & AFFINITY MARKETING SERVICES LIMITED              | HKG.....             | NIA.....                         | AEGON DMS HOLDING B.V.....                                    | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON DIRECT & AFFINITY MARKETING SERVICES (THAILAND), LTD.     | THA.....             | NIA.....                         | TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC. | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        | 08-2524785        | 0.....       | 0..... |  | AEGON DIRECT & AFFINITY MARKETING SERVICES AUSTRALIA PTY., LTD. | AUS.....             | NIA.....                         | TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.          | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON DIRECT MARKETING SERVICES EUROPE, LTD.                    | GBR.....             | NIA.....                         | CORNERSTONE INTERNATIONAL HOLDINGS, LTD.                      | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON DIRECT MARKETING SERCVES INSURANCE BROKER (HK), LTD.      | HKG.....             | NIA.....                         | AEGON DIRECT & AFFINITY MARKETING SERVICES LIMITED            | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        | 52-1291367        | 0.....       | 0..... |  | AEGON DIRECT MARKETING SERVICES INTERNATIONAL, INC.             | MD.....              | NIA.....                         | AUSA HOLDING COMPANY.....                                     | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON DIRECT & AFFINITY MARKETING SERCVES CO., LTD.             | JPN.....             | NIA.....                         | AEGON DMS HOLDING B.V.....                                    | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON DIRECT MARKETING SERVICES KOREA CO., LTD.                 | KOR.....             | NIA.....                         | AEGON DMS HOLDING B.V.....                                    | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |
| 0.....         |            | 00000.....        |                   | 0.....       | 0..... |  | AEGON DIRECT MARKETING SERVICES MEXICO SERVICIOS, S.A. DE C.V.  | MEX.....             | NIA.....                         | AEGON DMS HOLDING B.V.....                                    | OWNERSHIP BOARD  | ...100.000                                 | AEGON N.V.....                             | 0..... |

Q13

### SCHEDULE Y

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4                 | 5            | 6          | 7  | 8  | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|------------|--|--|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates          | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON DIRECT MARKETING SERVICES MEXICO, S.A. DE C.V. | MEX                  | NIA                              | AEGON DMS HOLDING B.V.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON DIRECT MARKETING SERVICES, INC...              | TWN                  | NIA                              | AEGON DMS HOLDING B.V.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1470697        | 0            | 0          |  | AEGON DIRECT MARKETING SERVICES, INC...              | MD                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 73.500                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1470697        | 0            | 0          |  | AEGON DIRECT MARKETING SERVICES, INC...              | MD                   | NIA                              | COMMONWEALTH GENERAL CORPORARION               | OWNERSHIP BOARD  | 26.500                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON DMS HOLDING B.V.                               | NLD                  | NIA                              | AEGON INTERNATIONAL B.V.                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 41-1479568        | 0            | 0          |  | AEGON FINANCIAL SERVICES GROUP, INC.....             | MN                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON FUND MANAGEMENT, INC.....                      | CAN                  | NIA                              | AEGON ASSET MANAGEMENT (CANADA) B.V.           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1489646        | 0            | 0001160709 |  | AEGON FUNDING COMPANY, LLC.....                      | DE                   | NIA                              | AEGON USA, LLC.....                            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 61-1085329        | 0            | 0          |  | AEGON INSTITUTIONAL MARKETS, INC.....                | DE                   | NIA                              | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON INTERNATIONAL B.V.                             | NLD                  | UIP                              | AEGON N.V.                                     | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON IRELAND HOLDING B.V.                           | NLD                  | NIA                              | AEGON INTERNATIONAL B.V.                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON LIFE INSURANCE AGENCY, INC.....                | TWN                  | NIA                              | AEGON DIRECT MARKETING SERVICES INC.           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 30-0445264        | 0            | 0          |  | AEGON MANAGED ENHANCED CASH, LLC.....                | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 91.070                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 30-0445264        | 0            | 0          |  | AEGON MANAGED ENHANCED CASH, LLC.....                | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 8.930                                      | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 35-1113520        | 0            | 0          |  | AEGON MANAGEMENT COMPANY.....                        | IN                   | NIA                              | AEGON U.S. HOLDING CORPORATION.....            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0000769218 | NYSE   | AEGON N.V.   | NLD                  | UIP                              |  | OWNERSHIP BOARD  | 32.160                                     |  | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON NEDERLAND N.V.                                 | NLD                  | NIA                              | AEGON N.V.                                     | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON NEVAK HOLDING B.V.                             | NLD                  | NIA                              | AEGON N.V.                                     | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |

Q13.1

### SCHEDULE Y

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4                 | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates   | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |            | 00000             |                   | 0            | 0          |  | AEGON SERVICES (DUBLIN) LIMITED.....          | IRL                  | NIA                              | AEGON IRELAND HOLDING B.V.....                 | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 61-1068209        | 0            | 0          |  | AEGON STRUCTURED SETTLEMENTS, INC.....        | KY                   | NIA                              | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 13-3350744        | 0            | 0          |  | AEGON U.S. HOLDING CORPORATION.....           | DE                   | UIP                              | TRANSAMERICA CORPORATION.....                  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 52-1549874        | 0            | 0          |  | AEGON USA ASSET MANAGEMENT HOLDING, LLC.      | IA                   | NIA                              | AUSA HOLDING COMPANY.....                      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 52-1549874        | 0            | 0001454937 |  | AEGON USA INVESTMENT MANAGEMENT, LLC.         | IA                   | NIA                              | AEGON USA ASSET MANAGEMENT HOLDING, LLC        | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 61-1098396        | 0            | 0          |  | AEGON USA REAL ESTATE SERVICES, INC.....      | DE                   | NIA                              | AEGON USA REALTY ADVISORS, LLC.....            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 20-5023693        | 0            | 0          |  | AEGON USA REALTY ADVISORS OF CALIFORNIA, INC. | IA                   | NIA                              | AEGON USA REALTY ADVISORS, LLC.....            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 42-1205796        | 0            | 0          |  | AEGON USA REALTY ADVISORS, LLC                | IA                   | NIA                              | AEGON USA ASSET MANAGEMENT HOLDING, LLC.       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 42-1310237        | 0            | 0          |  | AEGON USA, LLC.....                           | IA                   | UDP                              | AEGON U.S. HOLDING CORPORATION.....            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 94-3026780        | 0            | 0          |  | AEGON-CMF GP, LLC.....                        | DE                   | NIA                              | TRANSAMERICA REALTY SERVICES, LLC....          | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 23-2421076        | 0            | 0000799183 |  | AFSG SECURITIES CORPORATION.....              | PA                   | NIA                              | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | AMERICAN BOND SERVICES, LLC.....              | IA                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | ASIA INVESTMENT HOLDING, LIMITED.....         | HKG                  | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 52-1549874        | 0            | 0          |  | AUSA HOLDING COMPANY.....                     | MD                   | NIA                              | AEGON USA, LLC.....                            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 27-1275705        | 0            | 0          |  | AUSA PROPERTIES, INC.....                     | IA                   | NIA                              | AUSA HOLDING COMPANY.....                      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 32-0342677        | 0            | 0          |  | AXA EQUITABLE AGRIFINANCE, LLC.....           | DE                   | NIA                              | AEGON USA REALTY ADVISORS, LLC.....            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 94-3392750        | 0            | 0          |  | BAY AREA COMMUNITY INVESTMENTS I, LP....      | CA                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 70.000                                     | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 94-3392750        | 0            | 0          |  | BAY AREA COMMUNITY INVESTMENTS I, LP....      | CA                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 30.000                                     | AEGON N.V.....                             | 0  |
| 0          |            | 00000             | 52-0419790        | 0            | 0          |  | BAY STATE COMMUNITY INVESTMENTS I, LLC.       | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.....                             | 0  |

Q13.2

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1          | 2          | 3                 | 4                 | 5            | 6   | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |            | 00000             | 52-0419790        | 0            | 0   |  | BAY STATE COMMUNITY INVESTMENTS II, LLC.    | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0   |  | BLUE SQUARE RE N.V.                         | NLD                  | NIA                              | AEGON N.V.                                     | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0   |  | CANADIAN PREMIER LIFE INSURANCE COMPANY     | CAN                  | IA                               | TRANSAMERICA LIFE CANADA                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 73-1652928        | 0            | 0   |  | CBC INSURANCE REVENUE SECURITIZATION, LLC.  | DE                   | NIA                              | CLARK CONSULTING, LLC.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 98-1055613        | 0            | 0   |  | CEDAR FUNDING, LTD.                         | CYM                  | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 50-2103928        | 3578760      | 0   |  | CLARK CONSULTING, LLC.                      | DE                   | NIA                              | CLARK, LLC.                                    | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 38-3768457        | 0            | 0   |  | CLARK INVESTMENT STRATEGIES, INC.           | DE                   | NIA                              | CLARK CONSULTING, LLC.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 95-4295824        | 0            | 0   |  | CLARK SECURITIES, INC.                      | CA                   | NIA                              | CLARK CONSULTING, LLC.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0   |  | CLARK, LLC.                                 | DE                   | NIA                              | TRANSAMERICA RETIREMENT SOLUTIONS CORPORATION  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 51-0108922        | 0            | 0   |  | COMMONWEALTH GENERAL CORPORATION..          | DE                   | NIA                              | AEGON USA, LLC.                                | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0   |  | CONSUMER MEMBERSHIP SERVICES CANADA, INC.   | CAN                  | NIA                              | AEGON CANADA ULC.                              | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0   |  | CORNERSTONE INTERNATIONAL HOLDINGS, LTD.    | GBR                  | NIA                              | AEGON DMS HOLDING B.V.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1079584        | 0            | 0   |  | CREDITOR RESOURCES, INC.                    | MI                   | NIA                              | AUSA HOLDING COMPANY.                          | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 95-4123166        | 0            | 0   |  | CRG INSURANCE AGENCY, INC.                  | CA                   | NIA                              | CLARK CONSULTING, LLC.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0   |  | CRI CANADA LTD.                             | CAN                  | NIA                              | 44764 YUKON, INC.                              | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 52-1363611        | 0            | 0   |  | CRI SOLUTIONS, INC.                         | MD                   | NIA                              | CREDITOR RESOURCES, INC.                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-4498171        | 0            | 0   |  | CUPPLES STATE LIHTC INVESTORS, LLC.         | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0   |  | ERFAHRUNGSSCHATZ GMBH.                      | DEU                  | NIA                              | CORNERSTONE INTERNATIONAL HOLDINGS, LTD.       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0   |  | FD TLIC, LTD.                               | GBR                  | NIA                              | FD TLIC, LIMITED LIABILITY COMPANY.            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |

Q13.3

### SCHEDULE Y

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4                 | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates               | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |            | 00000             | 01-0969916        | 0            | 0001494550 |  | FD TLIC, LIMITED LIABILITY COMPANY                        | NY                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 23-2130174        | 0            | 0          |  | FINANCIAL PLANNING SERVICES, INC.                         | DC                   | NIA                              | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-8736609        | 0            | 0          |  | FONG LCS ASSOCIATES, LLC                                  | DE                   | NIA                              | INVESTORS WARRANTY OF AMERICA, INC..           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 14-1893533        | 0            | 0          |  | GARNET ASSURANCE CORPORATION II                           | IA                   | NIA                              | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 98-0164807        | 0            | 0          |  | GLOBAL PREFERRED RE LIMITED                               | BMU                  | IA                               | AEGON USA, LLC                                 | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 27-5278588        | 0            | 0          |  | HARBOR VIEW RE CORP                                       | HI                   | IA                               | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1517005        | 0            | 0          |  | INTERSECURITIES INSURANCE AGENCY, INC.                    | CA                   | DS                               | WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO     | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1154276        | 0            | 0          |  | INTERSTATE NORTH OFFICE PARK OWNER, LLC                   | DE                   | NIA                              | INVESTORS WARRANTY OF AMERICA, INC..           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1154276        | 0            | 0          |  | INVESTORS WARRANTY OF AMERICA, INC.                       | IA                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-8687142        | 0            | 0          |  | LCS ASSOCIATES, LLC                                       | DE                   | NIA                              | INVESTORS WARRANTY OF AMERICA, INC..           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | LEGACY GENERAL INSURANCE COMPANY                          | CAN                  | IA                               | AEGON CANADA ULC                               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1483973        | 0            | 0          |  | LIFE INVESTORS ALLIANCE, LLC                              | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-0191090        | 0            | 0          |  | LIICA HOLDINGS, LLC                                       | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-5984601        | 0            | 0          |  | LIICA RE I, INC.  | VT                   | IA                               | LIICA HOLDINGS, LLC                            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-5927773        | 0            | 0          |  | LIICA RE II, INC.   | VT                   | IA                               | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-0947998        | 0            | 0          |  | MASSACHUSETTS FIDELITY TRUST COMPANY                      | IA                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 34-1843466        | 0            | 0          |  | MCDONALD CORPORATE TAX CREDIT FUND IV LIMITED PARTNERSHIP | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 99.900                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | MCDONALD CORPORATE TAX CREDIT FUND IV LIMITED PARTNERSHIP | DE                   | NIA                              | TAH-MCd IV, LLC                                | OWNERSHIP BOARD  | 0.100                                      | AEGON N.V.                                 | 0  |

Q13.4

### SCHEDULE Y

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                    | 3                 | 4                 | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|----------------------|-------------------|-------------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name           | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |                      | 00000             | 01-0930908        | 0            | 0          |  | MLIC RE I, INC.                             | VT                   | IA                               | STONEBRIDGE LIFE INSURANCE COMPANY             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1079580        | 0            | 0          |  | MONEY SERVICES, INC.                        | DE                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 52-1243288        | 0            | 0          |  | MONUMENTAL GENERAL ADMINISTRATORS, INC.     | MD                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 66281             | 52-0419790        | 0            | 0          |  | MONUMENTAL LIFE INSURANCE COMPANY           | IA                   | IA                               | AEGON USA, LLC                                 | OWNERSHIP BOARD  | 12.280                                     | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 66281             | 52-0419790        | 0            | 0          |  | MONUMENTAL LIFE INSURANCE COMPANY           | IA                   | IA                               | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 87.720                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 20-3318246        | 0            | 0          |  | NEW MARKETS COMMUNITY INVESTMENT FUND, LLC. | IA                   | NIA                              | AEGON INSTITUTIONAL MARKETS, INC.              | OWNERSHIP BOARD  | 50.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 20-3318246        | 0            | 0          |  | NEW MARKETS COMMUNITY INVESTMENT FUND, LLC. | IA                   | NIA                              | AEGON USA REALTY ADVISORS, LLC                 | OWNERSHIP BOARD  | 50.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 35-2283987        | 0            | 0          |  | nVISION FINANCIAL, INC.                     | IA                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 26-2311888        | 0            | 0          |  | ONCOR INSURANCE SERVICES, LLC               | IA                   | NIA                              | TRANSAMERICA AGENCY NETWORK, INC.              | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 20-1063558        | 0            | 0          |  | PEARL HOLDINGS, INC. I                      | DE                   | NIA                              | AEGON USA ASSET MANAGEMENT HOLDING, LLC        | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 20-1063571        | 0            | 0          |  | PEARL HOLDINGS, INC. II                     | DE                   | NIA                              | AEGON USA ASSET MANAGEMENT HOLDING, LLC        | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 23-1705984        | 0            | 0          |  | PEOPLES BENEFIT SERVICES, LLC               | PA                   | NIA                              | STONEBRIDGE LIFE INSURANCE COMPANY             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 26-1552330        | 0            | 0          |  | PINE FALLS RE, INC.                         | VT                   | IA                               | STONEBRIDGE LIFE INSURANCE COMPANY             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0001170593 |  | PRIMUS GUARANTY, LTD.                       | BMU                  | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 20.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1154276        | 0            | 0          |  | PSL ACQUISITIONS OPERATING, LLC             | IA                   | NIA                              | INVESTORS WARRANTY OF AMERICA, INC.            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 98-0087891        | 0            | 0          |  | PYRAMID INSURANCE COMPANY, LTD.             | HI                   | IA                               | TRANSAMERICA CORPORATION                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 13-3256226        | 0            | 0          |  | RCC NORTH AMERICA, LLC                      | DE                   | NIA                              | AEGON USA, LLC                                 | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 75-2980951        | 0            | 0          |  | REAL ESTATE ALTERNATIVES PORTFOLIO 1, LLC.  | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 90.960                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 75-2980951        | 0            | 0          |  | REAL ESTATE ALTERNATIVES PORTFOLIO 1, LLC.  | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY              | OWNERSHIP BOARD  | 6.300                                      | AEGON N.V.                                 | 0  |

Q13.5

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4                 | 5            | 6   | 7  | 8  | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|-----|--|--|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates  | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |            | 00000             | 75-2980951        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 1, LLC.   | DE                   | NIA                              | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY  | OWNERSHIP BOARD  | 2.740                                      | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 02-0685017        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC.   | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 90.250                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 02-0685017        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC.   | DE                   | NIA                              | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY  | OWNERSHIP BOARD  | 7.500                                      | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 02-0685017        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC.   | DE                   | NIA                              | STONEBRIDGE LIFE INSURANCE COMPANY             | OWNERSHIP BOARD  | 22.500                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-1378364        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC.   | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 73.400                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-1378364        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC.   | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 25.600                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-1378364        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC.   | DE                   | NIA                              | STONEBRIDGE LIFE INSURANCE COMPANY             | OWNERSHIP BOARD  | 1.000                                      | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-1627078        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.  | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 52.600                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-1627078        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.  | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 37.000                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-1627078        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.  | DE                   | NIA                              | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY  | OWNERSHIP BOARD  | 9.400                                      | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-1627078        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.  | DE                   | NIA                              | STONEBRIDGE LIFE INSURANCE COMPANY             | OWNERSHIP BOARD  | 1.000                                      | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-3878375        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC. | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 64.000                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-3878375        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC. | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 32.000                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-3878375        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC. | DE                   | NIA                              | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY  | OWNERSHIP BOARD  | 4.000                                      | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-3878417        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC. | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 64.000                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-3878417        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC. | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY.             | OWNERSHIP BOARD  | 32.000                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-3878417        | 0            | 0   |  | REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC. | DE                   | NIA                              | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY  | OWNERSHIP BOARD  | 4.000                                      | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1418160        | 0            | 0   |  | REALTY INFORMATION SYSTEMS, INC.             | IA                   | NIA                              | TRANSAMERICA REALTY SERVICES, LLC.             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 20-0877184        | 0            | 0   |  | RIVER RIDGE INSURANCE COMPANY                | VT                   | IA                               | AEGON MANAGEMENT COMPANY                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |

Q13.6

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1          | 2                    | 3                 | 4                 | 5            | 6   | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|----------------------|-------------------|-------------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name           | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |                      | 00000             |                   | 0            | 0   |  | SB FRAZER OWNER, LLC                        | DE                   | NIA                              | STONEBRIDGE LIFE INSURANCE COMPANY             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | SELIENT INC                                 | CAN                  | NIA                              | AEGON CANADA ULC                               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1338496        | 0            | 0   |  | SHORT HILLS MANAGEMENT COMPANY              | NJ                   | NIA                              | AEGON U.S. HOLDING CORPORATION                 | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 98426             | 86-0455577        | 0            | 0   |  | SOUTHWEST EQUITY LIFE INSURANCE COMPANY     | AZ                   | IA                               | AEGON USA, LLC                                 | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 75-2548428        | 0            | 0   |  | STONEBRIDGE BENEFIT SERVICES, INC           | DE                   | NIA                              | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 10952             | 31-4423946        | 0            | 0   |  | STONEBRIDGE CASUALTY INSURANCE COMPANY      | OH                   | IA                               | AEGON USA, LLC                                 | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | STONEBRIDGE INTERNATIONAL INSURANCE, LTD.   | GBR                  | NIA                              | CORNERSTONE INTERNATIONAL HOLDINGS, LTD.       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 65021             | 03-0164230        | 0            | 0   |  | STONEBRIDGE LIFE INSURANCE COMPANY          | VT                   | IA                               | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 61-1497252        | 0            | 0   |  | STONEBRIDGE REINSURANCE COMPANY             | VT                   | IA                               | STONEBRIDGE LIFE INSURANCE COMPANY             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 20-5234047        | 0            | 0   |  | TAHP FUND 1, LLC                            | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY              | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 84-0642550        | 0            | 0   |  | TCF ASSET MANAGEMENT CORPORATION            | CO                   | NIA                              | TCFC ASSET HOLDINGS, INC                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 32-0092333        | 0            | 0   |  | TCFC AIR HOLDINGS, INC                      | DE                   | NIA                              | TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 32-0092334        | 0            | 0   |  | TCFC ASSET HOLDINGS, INC                    | DE                   | NIA                              | TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 51-6513848        | 0            | 0   |  | THE AEGON TRUST                             | DE                   | UIP                              | AEGON INTERNATIONAL B.V.                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1154276        | 0            | 0   |  | THH ACQUISITIONS, LLC                       | IA                   | NIA                              | INVESTORS WARRANTY OF AMERICA, INC.            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | TIHI CANADA HOLDING, LLC                    | IA                   | NIA                              | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 14146             | 45-3193055        | 0            | 0   |  | TLIC RIVERWOOD REINSURANCE, INC             | IA                   | IA                               | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1154276        | 0            | 0   |  | TRADITION LAND COMPANY, LLC                 | IA                   | NIA                              | INVESTORS WARRANTY OF AMERICA, INC.            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |

Q13.7

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                    | 3                 | 4                 | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|----------------------|-------------------|-------------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name           | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates               | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |                      | 00000             | 36-4162154        | 0            | 0          |  | TRANSAMERICA ACCOUNTS HOLDING CORPORATION                 | DE                   | NIA                              | TCFC ASSET HOLDINGS, INC.                      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 82848             | 16-1020455        | 0            | 0000862923 |  | TRANSAMERICA ADVISORS LIFE INSURANCE COMPANY OF NEW YORK  | NY                   | IA                               | AEGON USA, LLC                                 | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 79022             | 91-1325756        | 0            | 0000845091 |  | TRANSAMERICA ADVISORS LIFE INSURANCE COMPANY              | AR                   | IA                               | AEGON USA, LLC                                 | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA AFFINITY MARKETING CORRETORA DE SEGUROS LTDA | BRA                  | NIA                              | AEGON DMS HOLDING B.V.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1523438        | 0            | 0          |  | TRANSAMERICA AFFINITY SERVICES, INC.                      | MD                   | NIA                              | AEGON DIRECT MARKETING SERVICES, INC.          | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 94-3252196        | 0            | 0          |  | TRANSAMERICA AFFORDABLE HOUSING, INC.                     | CA                   | NIA                              | TRANSAMERICA REALTY SERVICES, LLC              | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 61-1513662        | 0            | 0          |  | TRANSAMERICA AGENCY NETWORK, INC.                         | IA                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 1,000.000                                  | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 85-0325648        | 0            | 0          |  | TRANSAMERICA ANNUITY SERVICE CORPORATION                  | NM                   | NIA                              | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 59-3403585        | 0            | 0001191808 |  | TRANSAMERICA ASSET MANAGEMENT, INC.                       | FL                   | DS                               | WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO     | OWNERSHIP BOARD  | 77.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 59-3403585        | 0            | 0001191808 |  | TRANSAMERICA ASSET MANAGEMENT, INC.                       | FL                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 23.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA AVIATION, LLC                                | DE                   | NIA                              | TCFC AIR HOLDINGS, INC.                        | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA (BERMUDA) SERVICES CENTER, LTD               | BMU                  | NIA                              | AEGON INTERNATIONAL B.V.                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 95-3141953        | 0            | 0000316561 |  | TRANSAMERICA CAPITAL, INC.                                | CA                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 94-3054228        | 0            | 0          |  | TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I.           | DE                   | NIA                              | TRANSAMERICA FINANCE CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 95-4631538        | 0            | 0          |  | TRANSAMERICA CONSUMER FINANCE HOLDING COMPANY             | DE                   | NIA                              | TCFC ASSET HOLDINGS, INC.                      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 98-6021219        | 0            | 0          |  | TRANSAMERICA CORPORATION (OR)                             | OR                   | NIA                              | TRANSAMERICA CORPORATION                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1484983        | 0            | 0000099189 |  | TRANSAMERICA CORPORATION                                  | DE                   | UIP                              | THE AEGON TRUST                                | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 08-2507515        | 0            | 0          |  | TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.      | AUS                  | NIA                              | AEGON DMS HOLDING B.V.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA DIRECT MARKETING CONSULTANTS PRIVATE LIMITED | IND                  | NIA                              | AEGON DMS HOLDING B.V.                         | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |

Q13.8

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                    | 3                 | 4                 | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|----------------------|-------------------|-------------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name           | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                               | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)       | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |                      | 00000             | 36-4254366        | 0            | 0          |  | TRANSAMERICA DISTRIBUTION FINANCE-OVERSEAS, INC.                          | DE                   | NIA                              | TCFC ASSET HOLDINGS, INC.                            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 95-1077235        | 0            | 0000099193 |  | TRANSAMERICA FINANCE CORPORATION  | DE                   | NIA                              | TRANSAMERICA CORPORATION                             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 59-2476008        | 0            | 0          |  | TRANSAMERICA FINANCIAL ADVISORS, INC.                                     | DE                   | NIA                              | AUSA HOLDING COMPANY                                 | OWNERSHIP BOARD  | 51.600                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 59-2476008        | 0            | 0          |  | TRANSAMERICA FINANCIAL ADVISORS, INC.                                     | DE                   | NIA                              | AEGON ASSET MANAGEMENT SERVICES, INC.                | OWNERSHIP BOARD  | 37.620                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 59-2476008        | 0            | 0          |  | TRANSAMERICA FINANCIAL ADVISORS, INC.                                     | DE                   | NIA                              | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.            | OWNERSHIP BOARD  | 10.780                                     | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 70688             | 36-6071399        | 0            | 0          |  | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY                             | NY                   | IA                               | AEGON USA, LLC                                       | OWNERSHIP BOARD  | 87.400                                     | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 70688             | 36-6071399        | 0            | 0          |  | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY                             | NY                   | IA                               | TRANSAMERICA LIFE INSURANCE COMPANY                  | OWNERSHIP BOARD  | 12.600                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 59-3403587        | 0            | 0001308973 |  | TRANSAMERICA FUND SERVICES, INC.  | FL                   | DS                               | WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO           | OWNERSHIP BOARD  | 44.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 59-3403587        | 0            | 0001308973 |  | TRANSAMERICA FUND SERVICES, INC.  | FL                   | NIA                              | AUSA HOLDING COMPANY                                 | OWNERSHIP BOARD  | 56.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA FUNDING LP   | GBR                  | NIA                              | TRANSAMERICA LEASING HOLDINGS, INC.                  | OWNERSHIP BOARD  | 99.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA FUNDING LP   | GBR                  | NIA                              | TRANSAMERICA COMMERCIAL FINANCE CORPORATION          | OWNERSHIP BOARD  | 1.000                                      | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 95-4390993        | 0            | 0          |  | TRANSAMERICA HOME LOAN  | CA                   | NIA                              | TRANSAMERICA CONSUMER FINANCE HOLDING COMPANY        | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA INSURANCE MARKETING ASIA PACIFIC PTY, LTD.                   | AUS                  | NIA                              | TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD. | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1470697        | 0            | 0          |  | TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC.             | MD                   | NIA                              | AEGON DIRECT MARKETING SERVICES, INC.                | OWNERSHIP BOARD  | 49.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 94-2873401        | 0            | 0          |  | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.                                 | DE                   | NIA                              | AEGON USA, LLC                                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 98-0199561        | 0            | 0          |  | TRANSAMERICA INTERNATIONAL RE (BERMUDA), LTD.                             | BMU                  | IA                               | AEGON USA, LLC                                       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA INTERNATIONAL RE ESCRITORIO DE REPRESENTACAO NO BRASIL, LTD. | BRA                  | NIA                              | TRANSAMERICA INTERNATIONAL RE (BERMUDA), LTD.        | OWNERSHIP BOARD  | 95.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA INTERNATIONAL RE ESCRITORIO DE REPRESENTACAO NO BRASIL, LTD. | BRA                  | NIA                              | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.            | OWNERSHIP BOARD  | 5.000                                      | AEGON N.V.                                 | 0  |

Q13.9

### SCHEDULE Y

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                    | 3                 | 4                 | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|----------------------|-------------------|-------------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name           | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates     | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |                      | 00000             | 06-1564377        | 0            | 0000099201 |  | TRANSAMERICA INVESTMENT MANAGEMENT, LLC.        | DE                   | NIA                              | AEGON USA ASSET MANAGEMENT HOLDING, LLC.       | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 13-3696753        | 0            | 0          |  | TRANSAMERICA INVESTORS SECURITIES CORPORATION   | DE                   | NIA                              | TRANSAMERICA RETIREMENT SOLUTIONS CORPORATION  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 13-3452993        | 0            | 0          |  | TRANSAMERICA LEASING HOLDINGS INC.              | DE                   | NIA                              | TRANSAMERICA FINANCE CORPORATION               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 98-0481010        | 0            | 0          |  | TRANSAMERICA LIFE (BERMUDA), LTD.               | BMU                  | IA                               | TRANSAMERICA LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA LIFE CANADA                        | CAN                  | IA                               | AEGON CANADA ULC                               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 86231             | 39-0989781        | 0            | 0          |  | TRANSAMERICA LIFE INSURANCE COMPANY             | IA                   | IA                               | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 86231             | 39-0989781        | 0            | 0          |  | TRANSAMERICA LIFE INSURANCE COMPANY             | IA                   | IA                               | TRANSAMERICA CORPORATION                       | OWNERSHIP BOARD  | 74.000                                     | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 86231             | 39-0989781        | 0            | 0          |  | TRANSAMERICA LIFE INSURANCE COMPANY             | IA                   | IA                               | AEGON USA, LLC                                 | OWNERSHIP BOARD  | 26.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0          |  | TRANSAMERICA LIFE INTERNATIONAL (BERMUDA), LTD. | BMU                  | IA                               | AEGON IRELAND HOLDING B.V.                     | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 94-2993381        | 0            | 0          |  | TRANSAMERICA OAKMONT CORPORATION                | CA                   | NIA                              | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 94-3304740        | 0            | 0          |  | TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD.    | HI                   | IA                               | COMMONWEALTH GENERAL CORPORATION               | OWNERSHIP BOARD  | 96.300                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 94-3304740        | 0            | 0          |  | TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD.    | HI                   | IA                               | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.      | OWNERSHIP BOARD  | 3.700                                      | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 52-0419790        | 0            | 0          |  | TRANSAMERICA PYRAMID PROPERTIES, LLC            | IA                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY              | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 52-0419790        | 0            | 0          |  | TRANSAMERICA REALTY INVESTMENT PROPERTIES, LLC  | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY              | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 52-1549874        | 0            | 0          |  | TRANSAMERICA REALTY SERVICES, LLC               | DE                   | NIA                              | AUSA HOLDING COMPANY                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 52-1525601        | 0            | 0          |  | TRANSAMERICA RESOURCES, INC                     | MD                   | NIA                              | MONUMENTAL GENERAL ADMINISTRATORS, INC.        | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 45-2892702        | 0            | 0          |  | TRANSAMERICA RETIREMENT ADVISORS, INC.          | DE                   | NIA                              | TRANSAMERICA RETIREMENT SOLUTIONS CORPORATION  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 46-2720367        | 0            | 0          |  | TRANSAMERICA RETIREMENT INSURANCE AGENCY, INC.  | DE                   | NIA                              | TRANSAMERICA RETIREMENT SOLUTIONS CORPORATION  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |

Q13.10

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                    | 3                 | 4                 | 5            | 6   | 7  | 8  | 9                    | 10                               | 11  | 12   | 13   | 14   | 15 |
|------------|----------------------|-------------------|-------------------|--------------|-----|--|--|----------------------|----------------------------------|---|--|--|--|----|
| Group Code | Group Name           | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates            | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)        | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |                      | 00000             | 13-3689044        | 0            | 0   |  | TRANSAMERICA RETIREMENT SOLUTIONS CORPORATION          | DE                   | NIA                              | AUSA HOLDING COMPANY                                  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | TRANSAMERICA SECURITIES, INC.                          | CAN                  | NIA                              | WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA INC.  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 36-4251204        | 0            | 0   |  | TRANSAMERICA SMALL BUSINESS CAPITAL, INC.              | DE                   | NIA                              | TCFC ASSET HOLDINGS, INC.                             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 27-0648897        | 0            | 0   |  | TRANSAMERICA STABLE VALUE SOLUTIONS, INC.              | DE                   | NIA                              | COMMONWEALTH GENERAL CORPORATION                      | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1079580        | 0            | 0   |  | TRANSAMERICA TRAVEL AND CONFERENCE SERVICES, LLC.      | IA                   | NIA                              | MONEY SERVICES, INC.                                  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 36-4134790        | 0            | 0   |  | TRANSAMERICA VENDOR FINANCIAL SERVICES CORPORATION     | DE                   | NIA                              | TCFC ASSET HOLDINGS, INC.                             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | TRANSAMERICA VENTURES, LLC                             | DE                   | NIA                              | AUSA HOLDING COMPANY                                  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | TRANSAMERICA VENTURES FUNDS, LLC                       | DE                   | NIA                              | AUSA HOLDING COMPANY                                  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 52-1263786        | 0            | 0   |  | UNITED FINANCIAL SERVICES, INC.                        | MD                   | NIA                              | AEGON USA, LLC  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 42-1334744        | 0            | 0   |  | UNIVERSAL BENEFITS, LLC                                | IA                   | NIA                              | AUSA HOLDING COMPANY                                  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | VERENIGING AEGON NETHERLANDS MEMBERSHIP ASSOCIATION    | NLD                  | NIA                              |   | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0468       | AEGON US HOLDING GRP | 91413             | 43-1162657        | 0            | 0   |  | WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO             | OH                   | RE                               | AEGON USA, LLC  | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 20-2541057        | 0            | 0   |  | WFG CHINA HOLDINGS, INC.                               | DE                   | NIA                              | WORLD FINANCIAL GROUP, INC.                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 66-0621281        | 0            | 0   |  | WFG INSURANCE AGENCY OF PUERTO RICO, INC.              | PR                   | DS                               | WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.          | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             | 20-2133638        | 0            | 0   |  | WFG PROPERTIES HOLDINGS, LLC                           | GA                   | NIA                              | WORLD FINANCIAL GROUP, INC.                           | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | WFG REINSURANCE LIMITED                                | BMU                  | NIA                              | WORLD FINANCIAL GROUP, INC.                           | OWNERSHIP BOARD  | 51.000                                     | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | WORLD FINANCIAL GROUP CANADA INC.                      | CAN                  | NIA                              | WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC. | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.  | CAN                  | NIA                              | TRANSAMERICA INTERNATIONAL HOLDINGS, INC.             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |                      | 00000             |                   | 0            | 0   |  | WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA, INC. | CAN                  | NIA                              | WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC. | OWNERSHIP BOARD  | 50.000                                     | AEGON N.V.                                 | 0  |

Q13.11

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1          | 2          | 3                 | 4                 | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                   | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)           | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0          |            | 00000             |                   | 0            | 0          |  | WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA, INC.        | CAN                  | NIA                              | WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA, INC. | OWNERSHIP BOARD  | 50.000                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 99-0277127        | 0            | 0          |  | WORLD FINANCIAL GROUP INSURANCE AGENCY OF HAWAII, INC.        | HI                   | DS                               | WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 04-3182849        | 0            | 0          |  | WORLD FINANCIAL GROUP INSURANCE AGENCY OF MASSACHUSETTS, INC. | MA                   | DS                               | WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1519076        | 0            | 0          |  | WORLD FINANCIAL GROUP INSURANCE AGENCY OF WYOMING, INC.       | WY                   | DS                               | WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.             | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 95-3809372        | 0            | 0          |  | WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.                  | CA                   | DS                               | WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO               | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA, INC.      | CAN                  | NIA                              | WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.    | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 42-1518386        | 0            | 0          |  | WORLD FINANCIAL GROUP, INC.                                   | DE                   | NIA                              | AEGON ASSET MANAGEMENT SERVICES, INC.                    | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             |                   | 0            | 0          |  | YARRA RAPIDS, LLC   | DE                   | NIA                              | REAL ESTATE ALTERNATIVES PORTFOLIO 4 MR, LLC             | OWNERSHIP BOARD  | 49.000                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 95-2775959        | 0            | 0000109152 |  | ZAHORIK COMPANY, INC.   | CA                   | NIA                              | AUSA HOLDING COMPANY                                     | OWNERSHIP BOARD  | 100.000                                    | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 26-1298094        | 0            | 0          |  | ZERO BETA FUND, LLC   | DE                   | NIA                              | TRANSAMERICA LIFE INSURANCE COMPANY                      | OWNERSHIP BOARD  | 82.350                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 26-1298094        | 0            | 0          |  | ZERO BETA FUND, LLC   | DE                   | NIA                              | MONUMENTAL LIFE INSURANCE COMPANY                        | OWNERSHIP BOARD  | 16.160                                     | AEGON N.V.                                 | 0  |
| 0          |            | 00000             | 26-1298094        | 0            | 0          |  | ZERO BETA FUND, LLC   | DE                   | NIA                              | TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY            | OWNERSHIP BOARD  | 1.490                                      | AEGON N.V.                                 | 0  |

Q13.12

|          |             |
|----------|-------------|
| Asterisk | Explanation |
| 0        |             |

NONE

# WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO 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?                                 | YES      |
| 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?             | YES      |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | NO       |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?         | NO       |

**Explanations:**

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

**Bar Code:**



**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

|   | Current Statement Date |                            |  | 4<br>December 31,<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|--|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |  |
| 2504. State transferable tax credits.....             | 0                      | 0                          | 0  | 160,465  |
| 2505. Investment Receivable.....                      | 54,059                 | 3,536                      | 50,523                                       | 37,483   |
| 2506. Accrued fee income.....                         | 5,805                  | 0                          | 5,805  | 0  |
| 2597. Summary of remaining write-ins for Line 25..... | 59,864                 | 3,536                      | 56,328                                       | 197,948  |

**Additional Write-Ins for Schedule T:**

| States, Etc.   | 1<br>Active<br>Status | Direct Business Only            |                                |   |                              |                                      |                                |
|--|-----------------------|---------------------------------|--------------------------------|---|------------------------------|--------------------------------------|--------------------------------|
|  |                       | Life Contracts                  |                                | 4<br>Accident and Health<br>Insurance Premiums,<br>Including Policy, Mem-<br>bership and Other Fees | 5<br>Other<br>Considerations | 6<br>Total<br>Columns<br>2 through 5 | 7<br>Deposit-Type<br>Contracts |
|  |                       | 2<br>Life Insurance<br>Premiums | 3<br>Annuity<br>Considerations |   |                              |                                      |                                |
| 58004. AUS- AUSTRALIA.....                             | XXX                   | 2,428                           | 75                             | 0   | 0                            | 2,503                                | 0                              |
| 58005. AUT- AUSTRIA.....                               | XXX                   | 2,220                           | 0                              | 0   | 0                            | 2,220                                | 0                              |
| 58006. BEL- BELGIUM.....                               | XXX                   | 28,659                          | 0                              | 0   | 0                            | 28,659                               | 0                              |
| 58007. BGD- BANGLADESH.....                            | XXX                   | 0                               | 8,183                          | 0   | 0                            | 8,183                                | 0                              |
| 58008. BMU- BERMUDA.....                               | XXX                   | 87,116                          | 0                              | 0   | 0                            | 87,116                               | 0                              |
| 58009. CHE- SWITZERLAND.....                           | XXX                   | 22,170                          | 0                              | 0   | 0                            | 22,170                               | 0                              |
| 58010. CHL- CHILE.....                                 | XXX                   | 450                             | 450                            | 0   | 0                            | 900                                  | 0                              |
| 58011. CHN- CHINA.....                                 | XXX                   | 9,175                           | 1,500                          | 0   | 0                            | 10,675                               | 0                              |
| 58012. CZE- CZECH REPUBLIC.....                        | XXX                   | 800                             | 0                              | 0   | 0                            | 800                                  | 0                              |
| 58013. Department of defense.....                      | XXX                   | 118,995                         | 15,625                         | 0   | 0                            | 134,620                              | 0                              |
| 58014. DEU- GERMANY.....                               | XXX                   | 5,654                           | 0                              | 0   | 0                            | 5,654                                | 53                             |
| 58015. ETH- ETHIOPIA.....                              | XXX                   | 1,000                           | 0                              | 0   | 0                            | 1,000                                | 0                              |
| 58016. FIN- FINLAND.....                               | XXX                   | 2,000                           | 0                              | 0   | 0                            | 2,000                                | 0                              |
| 58017. FRA- FRANCE.....                                | XXX                   | 2,763                           | 0                              | 0   | 0                            | 2,763                                | 0                              |
| 58018. GBR- ENGLAND.....                               | XXX                   | 21,283                          | 0                              | 0   | 0                            | 21,283                               | 0                              |
| 58019. GBR- SCOTLAND.....                              | XXX                   | 45,773                          | 0                              | 0   | 0                            | 45,773                               | 0                              |
| 58020. GBR- UNITED KINGDOM.....                        | XXX                   | 28,157                          | 17,535                         | 0   | 0                            | 45,692                               | 0                              |
| 58021. HKG- HONG KONG.....                             | XXX                   | 7,074                           | 0                              | 0   | 0                            | 7,074                                | 0                              |
| 58022. HUN- HUNGARY.....                               | XXX                   | 0                               | 1,500                          | 0   | 0                            | 1,500                                | 0                              |
| 58023. IDN- INDONESIA.....                             | XXX                   | 169                             | 4,437                          | 0   | 0                            | 4,606                                | 0                              |
| 58024. IND- INDIA.....                                 | XXX                   | 2,940                           | 0                              | 0   | 0                            | 2,940                                | 0                              |
| 58025. IRL- IRELAND.....                               | XXX                   | 21,283                          | 0                              | 0   | 0                            | 21,283                               | 0                              |
| 58026. ISL- ICELAND.....                               | XXX                   | 300                             | 0                              | 0   | 0                            | 300                                  | 0                              |
| 58027. ITA- ITALY.....                                 | XXX                   | 333                             | 0                              | 0   | 0                            | 333                                  | 0                              |
| 58028. JOR- JORDAN.....                                | XXX                   | 600                             | 0                              | 0   | 0                            | 600                                  | 0                              |
| 58029. JPN- JAPAN.....                                 | XXX                   | 22,327                          | 0                              | 0   | 0                            | 22,327                               | 0                              |
| 58030. KHM- CAMBODIA.....                              | XXX                   | 780                             | 1,800                          | 0   | 0                            | 2,580                                | 0                              |
| 58031. KOR- SOUTH KOREA.....                           | XXX                   | 634                             | 0                              | 0   | 0                            | 634                                  | 0                              |
| 58032. LTU- LITHUANIA.....                             | XXX                   | 15,227                          | 0                              | 0   | 0                            | 15,227                               | 0                              |
| 58033. LUX- LUXEMBOURG.....                            | XXX                   | 450                             | 0                              | 0   | 0                            | 450                                  | 0                              |
| 58034. MAC- MACAU.....                                 | XXX                   | 714                             | 0                              | 0   | 0                            | 714                                  | 0                              |
| 58035. MEX- MEXICO.....                                | XXX                   | 600                             | 0                              | 0   | 0                            | 600                                  | 0                              |
| 58036. MHL- MARSHALL ISLAND.....                       | XXX                   | 750                             | 0                              | 0   | 0                            | 750                                  | 0                              |
| 58037. MYS- MALAYSIA.....                              | XXX                   | 2,220                           | 355                            | 0   | 0                            | 2,575                                | 0                              |
| 58038. NLD- NETHERLANDS.....                           | XXX                   | 2,995                           | 0                              | 0   | 0                            | 2,995                                | 0                              |
| 58039. NZL- NEW ZEALAND.....                           | XXX                   | 150                             | 0                              | 0   | 0                            | 150                                  | 0                              |
| 58040. PHL- PHILIPPINES.....                           | XXX                   | 5,073                           | 0                              | 0   | 0                            | 5,073                                | 0                              |
| 58041. POL- POLAND.....                                | XXX                   | 0                               | 2,250                          | 0   | 0                            | 2,250                                | 0                              |
| 58042. PRY- PARAGUAY.....                              | XXX                   | 600                             | 0                              | 0   | 0                            | 600                                  | 0                              |
| 58043. SAU- SAUDI ARABIA.....                          | XXX                   | 1,050                           | 0                              | 0   | 0                            | 1,050                                | 0                              |
| 58044. SGP- SINGAPORE.....                             | XXX                   | 2,404                           | 4,185                          | 0   | 0                            | 6,589                                | 0                              |
| 58045. SWE- SWEDEN.....                                | XXX                   | 180                             | 0                              | 0   | 0                            | 180                                  | 0                              |
| 58046. SWZ- SWAZILAND.....                             | XXX                   | 150                             | 0                              | 0   | 0                            | 150                                  | 0                              |
| 58047. THA- THAILAND.....                              | XXX                   | 150                             | 419                            | 0   | 0                            | 569                                  | 0                              |
| 58048. TUR- TURKEY.....                                | XXX                   | 1,676                           | 0                              | 0   | 0                            | 1,676                                | 0                              |
| 58049. TWN- TAIWAN.....                                | XXX                   | 43,488                          | 13,934                         | 0   | 0                            | 57,422                               | 0                              |
| 58050. UGA- UGANDA.....                                | XXX                   | 470                             | 750                            | 0   | 0                            | 1,220                                | 0                              |
| 58051. URY- URUGUAY.....                               | XXX                   | 300                             | 0                              | 0   | 0                            | 300                                  | 0                              |
| 58997. Summary of remaining write-ins for line 58..... | XXX                   | 513,730                         | 72,998                         | 0   | 0                            | 586,728                              | 53                             |

# WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

## SCHEDULE A - VERIFICATION

### Real Estate

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                       | 33,641,213        | 35,208,984                           |
| 2. Cost of acquired:  |                   |                                      |
| 2.1 Actual cost at time of acquisition.....   | 0                 | 0                                    |
| 2.2 Additional investment made after acquisition.....                                 | 0                 | 235,150                              |
| 3. Current year change in encumbrances.....   | 0                 | 0                                    |
| 4. Total gain (loss) on disposals.....  | 0                 | 0                                    |
| 5. Deduct amounts received on disposals.....  | 0                 | 0                                    |
| 6. Total foreign exchange change in book/adjusted carrying value.....                 | 0                 | 0                                    |
| 7. Deduct current year's other than temporary impairment recognized.....              | 0                 | 829,662                              |
| 8. Deduct current year's depreciation.....  | 255,072           | 973,260                              |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8)..... | 33,386,141        | 33,641,213                           |
| 10. Deduct total nonadmitted amounts.....   | 0                 | 0                                    |
| 11. Statement value at end of current period (Line 9 minus Line 10).....              | 33,386,141        | 33,641,213                           |

## SCHEDULE B - VERIFICATION

### Mortgage Loans

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....                             | 77,804,929        | 50,713,672                           |
| 2. Cost of acquired:   |                   |                                      |
| 2.1 Actual cost at time of acquisition.....  | 10,000,000        | 31,500,000                           |
| 2.2 Additional investment made after acquisition.....  | 0                 | (16,000)                             |
| 3. Capitalized deferred interest and other.....  | 0                 | 0                                    |
| 4. Accrual of discount.....  | 2,587             | 36,375                               |
| 5. Unrealized valuation increase (decrease).....   | 0                 | 0                                    |
| 6. Total gain (loss) on disposals.....   | 0                 | 0                                    |
| 7. Deduct amounts received on disposals.....   | 1,146,851         | 3,846,409                            |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees.....                                  | 135,282           | 582,709                              |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....                       | 0                 | 0                                    |
| 10. Deduct current year's other than temporary impairment recognized.....  | 0                 | 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)..... | 86,525,383        | 77,804,929                           |
| 12. Total valuation allowance.....   | 0                 | 0                                    |
| 13. Subtotal (Line 11 plus Line 12).....   | 86,525,383        | 77,804,929                           |
| 14. Deduct total nonadmitted amounts.....  | 0                 | 0                                    |
| 15. Statement value at end of current period (Line 13 minus Line 14).....  | 86,525,383        | 77,804,929                           |

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                             | 3,158,814         | 3,293,307                            |
| 2. Cost of acquired:  |                   |                                      |
| 2.1 Actual cost at time of acquisition.....   | 0                 | 650,955                              |
| 2.2 Additional investment made after acquisition.....                                       | 0                 | 0                                    |
| 3. Capitalized deferred interest and other.....   | 0                 | 0                                    |
| 4. Accrual of discount.....   | 0                 | 0                                    |
| 5. Unrealized valuation increase (decrease).....  | 0                 | 0                                    |
| 6. Total gain (loss) on disposals.....  | 0                 | 0                                    |
| 7. Deduct amounts received on disposals.....  | 0                 | 5,916                                |
| 8. Deduct amortization of premium and depreciation.....                                     | 215,229           | 779,533                              |
| 9. Total foreign exchange change in book/adjusted carrying value.....                       | 0                 | 0                                    |
| 10. Deduct current year's other than temporary impairment recognized.....                   | 0                 | 0                                    |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 2,943,585         | 3,158,814                            |
| 12. Deduct total nonadmitted amounts.....   | 144,174           | 146,901                              |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 2,799,411         | 3,011,913                            |

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....      | 1,483,401,280     | 1,148,190,039                        |
| 2. Cost of bonds and stocks acquired.....  | 75,457,676        | 658,193,366                          |
| 3. Accrual of discount.....  | 845,043           | 3,070,225                            |
| 4. Unrealized valuation increase (decrease).....   | 3,613,774         | 7,261,226                            |
| 5. Total gain (loss) on disposals.....   | (341,251)         | (3,503,639)                          |
| 6. Deduct consideration for bonds and stocks disposed of.....                            | 41,379,866        | 321,480,315                          |
| 7. Deduct amortization of premium.....   | 2,131,782         | 7,407,079                            |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0                 | 0                                    |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 14,909            | 922,543                              |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 1,519,449,965     | 1,483,401,280                        |
| 11. Deduct total nonadmitted amounts.....  | 0                 | 0                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 1,519,449,965     | 1,483,401,280                        |

**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<br>Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted Carrying<br>Value End of<br>First Quarter | 6<br>Book/Adjusted Carrying<br>Value End of<br>Second Quarter | 7<br>Book/Adjusted Carrying<br>Value End of<br>Third Quarter | 8<br>Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
|--|--|--|--|--|--|---|--|--|
| <b>BONDS</b>                             |  |  |  |  |  |   |  |  |
| 1. NAIC 1 (a).....                       | 905,448,295  | 272,143,004                                    | 224,705,313                                    | 830,275  | 953,716,261  | 0   | 0  | 905,448,295  |
| 2. NAIC 2 (a).....                       | 599,690,428  | 31,013,043                                     | 9,808,068                                      | (1,648,056)  | 619,247,347  | 0   | 0  | 599,690,428  |
| 3. NAIC 3 (a).....                       | 16,992,592   | 0  | 58,876   | 554,404  | 17,488,120   | 0   | 0  | 16,992,592   |
| 4. NAIC 4 (a).....                       | 21,701,658   | 1,668,000                                      | 2,526,112                                      | (866,289)  | 19,977,257   | 0   | 0  | 21,701,658   |
| 5. NAIC 5 (a).....                       | 5,003,769  | 422,865  | 430,604  | (215,218)  | 4,780,812  | 0   | 0  | 5,003,769  |
| 6. NAIC 6 (a).....                       | 5,903,341  | 0  | 495,533  | 45,211   | 5,453,019  | 0   | 0  | 5,903,341  |
| 7. Total Bonds.....                      | 1,554,740,083  | 305,246,912                                    | 238,024,506                                    | (1,299,673)  | 1,620,662,816  | 0   | 0  | 1,554,740,083  |
| <b>PREFERRED STOCK</b>                   |  |  |  |  |  |   |  |  |
| 8. NAIC 1.....                           | 0  | 0  | 0  | 0  | 0  | 0   | 0  | 0  |
| 9. NAIC 2.....                           | 0  | 0  | 0  | 0  | 0  | 0   | 0  | 0  |
| 10. NAIC 3.....                          | 0  | 0  | 0  | 0  | 0  | 0   | 0  | 0  |
| 11. NAIC 4.....                          | 0  | 0  | 0  | 0  | 0  | 0   | 0  | 0  |
| 12. NAIC 5.....                          | 0  | 0  | 0  | 0  | 0  | 0   | 0  | 0  |
| 13. NAIC 6.....                          | 0  | 0  | 0  | 0  | 0  | 0   | 0  | 0  |
| 14. Total Preferred Stock.....           | 0  | 0  | 0  | 0  | 0  | 0   | 0  | 0  |
| 15. Total Bonds and Preferred Stock..... | 1,554,740,083  | 305,246,912                                    | 238,024,506                                    | (1,299,673)  | 1,620,662,816  | 0   | 0  | 1,554,740,083  |

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(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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

|              | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|--------------|--------------------------------------|----------------|---------------------|---|--|
| 9199999..... | .....95,202,200                      | .....XXX.....  | .....95,202,200     | .....4,028                              | .....0   |

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | .....45,197,104   | .....47,262,962                      |
| 2. Cost of short-term investments acquired.....  | .....164,308,471  | .....835,220,296                     |
| 3. Accrual of discount.....  | .....0            | .....29,666                          |
| 4. Unrealized valuation increase (decrease).....   | .....0            | .....0                               |
| 5. Total gain (loss) on disposals.....   | .....0            | .....473                             |
| 6. Deduct consideration received on disposals.....                                       | .....114,303,375  | .....837,316,293                     |
| 7. Deduct amortization of premium.....   | .....0            | .....0                               |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | .....0            | .....0                               |
| 9. Deduct current year's other than temporary impairment recognized.....                 | .....0            | .....0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | .....95,202,200   | .....45,197,104                      |
| 11. Deduct total nonadmitted amounts.....  | .....0            | .....0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | .....95,202,200   | .....45,197,104                      |

**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).....                  | (4,100,401)        |
| 2. Cost paid/(consideration received) on additions.....   | 0                  |
| 3. Unrealized valuation increase (decrease).....  | 875,885            |
| 4. Total gain (loss) on termination recognized.....   | (2,008,365)        |
| 5. Considerations received (paid) on terminations.....  | (2,008,364)        |
| 6. Amortization.....  | 0                  |
| 7. Adjustment to the book/adjusted carrying value of hedge item.....                                | 0                  |
| 8. Total foreign exchange change in book/adjusted carrying value.....                               | 0                  |
| 9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)..... | (3,224,517)        |
| 10. Deduct nonadmitted assets.....  | 0                  |
| 11. Statement value at end of current period (Line 9 minus Line 10).....                            | <u>(3,224,517)</u> |

**SCHEDULE DB - PART B - VERIFICATION**

## Futures Contracts

|  |                    |
|--|--------------------|
| 1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....                                 | (3)                |
| 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)..... | 0                  |
| 3.1 Add:   |                    |
| Change in variation margin on open contracts - Highly Effective Hedges:  |                    |
| 3.11 Section 1, Column 15, current year to date minus.....   | 0                  |
| 3.12 Section 1, Column 15, prior year.....   | 0                  |
| Change in variation margin on open contracts - All Other:  |                    |
| 3.13 Section 1, Column 18, current year to date minus.....   | 2,632,728          |
| 3.14 Section 1, Column 18, prior year.....   | 6,545,269          |
|  | <u>(3,912,542)</u> |
|  | <u>(3,912,542)</u> |
| 3.2 Add:   |                    |
| Change in adjustment to basis of hedged item:  |                    |
| 3.21 Section 1, Column 17, current year to date minus.....   | 0                  |
| 3.22 Section 1, Column 17, prior year.....   | 0                  |
| Change in amount recognized:   |                    |
| 3.23 Section 1, Column 19, current year to date minus.....   | 2,632,728          |
| 3.24 Section 1, Column 19, prior year.....   | 6,545,272          |
|  | <u>(3,912,544)</u> |
|  | <u>(3,912,544)</u> |
| 3.3 Subtotal (Line 3.1 minus Line 3.2).....  | 2                  |
| 4.1 Cumulative variation margin on terminated contracts during the year.....                                       | 1,892,124          |
| 4.2 Less:  |                    |
| 4.21 Amount used to adjust basis of hedged item.....   | 0                  |
| 4.22 Amount recognized.....  | 1,892,124          |
|  | <u>1,892,124</u>   |
| 4.3 Subtotal (Line 4.1 minus Line 4.2).....  | 0                  |
| 5. Dispositions gains (losses) on contracts terminated in prior year:  |                    |
| 5.1 Total gain (loss) recognized for terminations in prior year.....   | 0                  |
| 5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....                     | 0                  |
| 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....                | (1)                |
| 7. Deduct nonadmitted assets.....  | 0                  |
| 8. Statement value at end of current period (Line 6 minus Line 7).....   | <u>(1)</u>         |

**Sch. DB-Pt C-Sn 1**  
**NONE**

**Sch. DB-Pt C-Sn 2**  
**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.....   | (3,224,517)                        |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | <u>0</u>                           |
| 3. Total (Line 1 plus Line 2).....   | <u>(3,224,517)</u>                 |
| 4. Part D, Section 1, Column 5.....  | <u>72,424</u>                      |
| 5. Part D, Section 1, Column 6.....  | <u>(3,296,941)</u>                 |
| 6. Total (Line 3 minus Line 4 minus Line 5).....   | <u>0</u>                           |
|  | Fair Value Check                   |
| 7. Part A, Section 1, Column 16.....   | (3,224,517)                        |
| 8. Part B, Section 1, Column 13.....   | <u>0</u>                           |
| 9. Total (Line 7 plus Line 8).....   | <u>(3,224,517)</u>                 |
| 10. Part D, Section 1, Column 8.....   | <u>72,424</u>                      |
| 11. Part D, Section 1, Column 9.....   | <u>(3,296,941)</u>                 |
| 12. Total (Line 9 minus Line 10 minus Line 11).....  | <u>0</u>                           |
|  | Potential Exposure Check           |
| 13. Part A, Section 1, Column 21.....  | <u>123,446</u>                     |
| 14. Part B, Section 1, Column 20.....  | <u>16,796,443</u>                  |
| 15. Part D, Section 1, Column 11.....  | <u>16,919,888</u>                  |
| 16. Total (Line 13 plus Line 14 minus Line 15).....  | <u>0</u>                           |

## SCHEDULE E- VERIFICATION

## Cash Equivalents

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 61,583,913        | 135,226,038                          |
| 2. Cost of cash equivalents acquired.....  | 100,460,741       | 638,014,261                          |
| 3. Accrual of discount.....  | 21,893            | 128,436                              |
| 4. Unrealized valuation increase (decrease).....   | 0                 | 0                                    |
| 5. Total gain (loss) on disposals.....   | 0                 | 21                                   |
| 6. Deduct consideration received on disposals.....                                       | 97,063,237        | 711,784,842                          |
| 7. Deduct amortization of premium.....   | 0                 | 0                                    |
| 8. Total foreign exchange change in book/ adjusted carrying value.....                   | 0                 | 0                                    |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 0                 | 0                                    |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 65,003,311        | 61,583,913                           |
| 11. Deduct total nonadmitted amounts.....  | 0                 | 0                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 65,003,311        | 61,583,913                           |

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1<br>Description of Property | Location  |            | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Actual Cost at Time of Acquisition | 7<br>Amount of Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances | 9<br>Additional Investment Made After Acquisition |
|------------------------------|-----------|------------|--------------------|---------------------|---|-----------------------------|---|---|
|                              | 2<br>City | 3<br>State |                    |                     |   |                             |   |   |

**NONE**

QE01

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

| 1<br>Description of Property | Location  |            | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Actual Cost | 7<br>Expended for Additions, Permanent Improvements and Changes in Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances Prior Year | Change in Book/Adjusted Carrying Value Less Encumbrances |   |   | 14<br>Book/Adjusted Carrying Value Less Encumbrances on Disposal | 15<br>Amounts Received During Year | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal | 19<br>Gross Income Earned Less Interest Incurred on Encumbrances | 20<br>Taxes, Repairs, and Expenses Incurred |
|------------------------------|-----------|------------|--------------------|------------------------|------------------|---|--|--|---|---|--|------------------------------------|--|--|-------------------------------------|--|---|
|                              | 2<br>City | 3<br>State |                    |                        |                  |   |  | 9<br>Current Year's Depreciation                         | 10<br>Current Year's Other Than Temporary Impairment Recognized | 11<br>Current Year's Change in Encumbrances |  |                                    |  |  |                                     |  |   |

**NONE**

### SCHEDULE B - PART 2

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

| 1<br>Loan Number  | 2<br>Location |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Rate of Interest | 7<br>Actual Cost at Time of Acquisition | 8<br>Additional Investment Made After Acquisition | 9<br>Value of Land and Buildings |
|---|---------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
|   | City          | 3<br>State |                |                    |                       |   |   |                                  |
| <b>Mortgages in Good Standing</b>   |               |            |                |                    |                       |   |   |                                  |
| <b>Commercial Mortgages - All Other</b>   |               |            |                |                    |                       |   |   |                                  |
| 10513226.....   | Fresno.....   | CA.....    |                | 03/26/2014...      | 4.680                 | 4,400,000                               | .0  | 6,970,000                        |
| 10514106.....   | Savannah..... | GA.....    |                | 03/28/2014...      | 4.730                 | 5,600,000                               | .0  | 7,800,000                        |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... |               |            |                | XXX                | XXX                   | 10,000,000                              | .0  | 14,770,000                       |
| 0899999. Total - Mortgages in Good Standing.....                                    |               |            |                | XXX                | XXX                   | 10,000,000                              | .0  | 14,770,000                       |
| 3399999. Total Mortgages.....   |               |            |                | XXX                | XXX                   | 10,000,000                              | .0  | 14,770,000                       |

### SCHEDULE B - PART 3

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

QE02

| 1<br>Loan Number  | 2<br>Location     |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8<br>Change in Book Value/Recorded Investment |  |   |   |  |   | 14<br>Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15<br>Consideration | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal |
|---|-------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---|---------------------|--|--|-------------------------------------|
|   | City              | 3<br>State |                |                    |                    |   | 8<br>Unrealized Valuation Increase (Decrease) | 9<br>Current Year's (Amortization)/Accretion | 10<br>Current Year's Other Than Temporary Impairment Recognized | 11<br>Capitalized Deferred Interest and Other | 12<br>Total Change in Book Value (8+9-10+11) | 13<br>Total Foreign Exchange Change in Book Value |   |                     |  |  |                                     |
| 10512130.....   | El Paso.....      | TX.....    |                | 10/17/2012...      |                    | 5,271,323   | .0  | .0   | .0  | .0  | .0   | .0  | .0  | 125,078             | .0   | .0                                     | .0                                  |
| 10512133.....   | Port Orange.....  | FL.....    |                | 11/01/2012...      |                    | 4,865,528   | .0  | .0   | .0  | .0  | .0   | .0  | .0  | 31,804              | .0   | .0                                     | .0                                  |
| 10513152.....   | Ocala.....        | FL.....    |                | 07/11/2013...      |                    | 24,844,657  | .0  | .0   | .0  | .0  | .0   | .0  | .0  | 117,735             | .0   | .0                                     | .0                                  |
| 10513212.....   | Houston.....      | TX.....    |                | 12/23/2013...      |                    | 6,500,000   | .0  | .0   | .0  | .0  | .0   | .0  | .0  | 26,066              | .0   | .0                                     | .0                                  |
| 87847.....  | Calabasas.....    | CA.....    |                | 03/01/2011...      |                    | 9,452,810   | .0  | (66,454)                                     | .0  | (66,454)                                      | .0   | .0  | .0  | 584,961             | .0   | .0                                     | .0                                  |
| 88465.....  | Mankato.....      | MN.....    |                | 09/01/2011...      |                    | 4,676,489   | .0  | 2,587  | .0  | 2,587   | .0   | .0  | .0  | 55,879              | .0   | .0                                     | .0                                  |
| 88880.....  | Jacksonville..... | FL.....    |                | 09/01/2011...      |                    | 5,006,072   | .0  | (12,520)                                     | .0  | (12,520)                                      | .0   | .0  | .0  | 84,339              | .0   | .0                                     | .0                                  |
| 89423.....  | Ellenton.....     | FL.....    |                | 09/01/2011...      |                    | 9,387,475   | .0  | (47,431)                                     | .0  | (47,431)                                      | .0   | .0  | .0  | 80,401              | .0   | .0                                     | .0                                  |
| 89520.....  | Westminster.....  | CO.....    |                | 08/17/2005...      |                    | 2,245,956   | .0  | .0   | .0  | .0  | .0   | .0  | .0  | 13,849              | .0   | .0                                     | .0                                  |
| 89891.....  | Northvale.....    | NJ.....    |                | 09/01/2011...      |                    | 5,554,621   | .0  | (8,877)                                      | .0  | (8,877)                                       | .0   | .0  | .0  | 26,740              | .0   | .0                                     | .0                                  |
| 0299999. Total - Mortgages With Partial Repayments..... |                   |            |                |                    |                    | 77,804,931  | .0  | (132,696)                                    | .0  | (132,696)                                     | .0   | .0  | .0  | 1,146,851           | .0   | .0                                     | .0                                  |
| 0599999. Total Mortgages.....                           |                   |            |                |                    |                    | 77,804,931  | .0  | (132,696)                                    | .0  | (132,696)                                     | .0   | .0  | .0  | 1,146,851           | .0   | .0                                     | .0                                  |

**SCHEDULE BA - PART 2**

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

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

**NONE**

QE03

**SCHEDULE BA - PART 3**

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

| 1<br>CUSIP<br>Identification | 2<br>Name or<br>Description | Location  |            | 5<br>Name of Purchaser or<br>Nature of Disposal | 6<br>Date<br>Originally<br>Acquired | 7<br>Disposal<br>Date | 8<br>Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances,<br>Prior Year | Changes in Book/Adjusted Carrying Value                |  |   |  |  |  | 15<br>Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances<br>on Disposal | 16<br>Consideration | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized<br>Gain (Loss)<br>on Disposal | 19<br>Total<br>Gain (Loss)<br>on Disposal | 20<br>Investment<br>Income |
|------------------------------|-----------------------------|-----------|------------|---|-------------------------------------|-----------------------|---|--|--|---|--|--|--|--|---------------------|---|--|---|----------------------------|
|                              |                             | 3<br>City | 4<br>State |   |                                     |                       |   | 9<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 10<br>Current Year's<br>(Depreciation)<br>or<br>(Amortization)/<br>Accretion | 11<br>Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | 12<br>Capitalized<br>Deferred<br>Interest<br>and Other | 13<br>Total<br>Change in<br>B./A.C.V<br>(9+10-11+12) | 14<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |  |                     |   |  |   |                            |

**NONE**

**SCHEDULE D - PART 3**

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

| 1<br>CUSIP<br>Identification                | 2<br>Description                           | 3<br>Foreign | 4<br>Date<br>Acquired | 5<br>Name of Vendor           | 6<br>Number of<br>Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for<br>Accrued Interest<br>and Dividends | 10<br>NAIC Designation<br>or Market<br>Indicator (a) |
|---|--|--------------|-----------------------|-------------------------------|-----------------------------------|------------------|----------------|--|--|
| <b>Bonds - U.S. Government</b>              |  |              |                       |                               |                                   |                  |                |  |  |
| 36176F ZZ 7                                 | GNMA REV MTG 765161 4.658% 09/01/61        |              | 03/01/2014            | Interest Capitalization       |                                   | 24,161           | 24,161         | 0  | 1  |
| 36176F ZU 5                                 | GNMA REV MTG 765155 4.660% 08/01/61        |              | 03/01/2014            | Interest Capitalization       |                                   | 35,786           | 35,786         | 0  | 1  |
| 36230R NF 9                                 | GNMA REV MTG 756690 4.662% 10/01/61        |              | 03/01/2014            | Interest Capitalization       |                                   | 9,257            | 9,257          | 0  | 1  |
| 36230R NM 4                                 | GNMA REV MTG 756696 4.698% 12/01/61        |              | 03/01/2014            | Interest Capitalization       |                                   | 6,407            | 6,407          | 0  | 1  |
| 0599999                                     | Total Bonds - U.S. Government              |              |                       |                               |                                   | 75,611           | 75,611         | 0  | XXX  |
| <b>Bonds - Industrial and Miscellaneous</b> |  |              |                       |                               |                                   |                  |                |  |  |
| 00440E AM 9                                 | ACE INA HLDGS INC 5.900% 06/15/19          | E            | 02/27/2014            | MORGAN STANLEY & CO. INC      |                                   | 2,376,820        | 2,000,000      | 25,894   | 1FE  |
| 12625C AC 7                                 | COMM MORTGAGE TRUST 2013-WWP A2 144A 3     |              | 01/08/2014            | CREDIT SUISSE/FIRST BOSTON    |                                   | 1,910,313        | 2,000,000      | 2,283  | 1FM  |
| 12630D AY 0                                 | COMM MORTGAGE TRUST COMM_14-CR A4 4.23     |              | 01/09/2014            | DEUTSCHE BANC ALEX BROWN      |                                   | 1,544,905        | 1,500,000      | 3,707  | 1FE  |
| 12630D BA 1                                 | COMM MORTGAGE TRUST COMM_14-CR AM 4.52     |              | 01/09/2014            | DEUTSCHE BANC ALEX BROWN      |                                   | 2,574,845        | 2,500,000      | 6,600  | 1FE  |
| 17321R AJ 5                                 | CITIGROUP COMMERCIAL MORTGAGE B 5.095%     |              | 03/24/2014            | GOLDMAN SACHS & CO            |                                   | 1,059,141        | 1,000,000      | 3,680  | 1FM  |
| 319963 BL 7                                 | FIRST DATA CORP 11.750% 08/15/21           |              | 03/11/2014            | Tax Free Exchange             |                                   | 422,865          | 420,000        | 0  | 5FE  |
| 362341 4S 5                                 | GSAMP TRUST 2006-HE1 A2D 0.464% 01/25/     |              | 01/16/2014            | TIRE-NMS-BERMUDA              |                                   | 8,681,427        | 9,602,000      | 2,659  | 1FE  |
| 36252R AM 1                                 | GSMS_14-GC18 A4 4.074% 01/01/47            |              | 01/24/2014            | GOLDMAN SACHS & CO            |                                   | 2,059,992        | 2,000,000      | 7,243  | 1FE  |
| 36252W BC 1                                 | GSMS_14-GC20 B 4.529% 04/01/47             |              | 03/27/2014            | GOLDMAN SACHS & CO            |                                   | 3,295,969        | 3,200,000      | 5,636  | 1FE  |
| 444454 AB 8                                 | HUGHES SATELLITE SYSTEMS CORP EXCHGD 6     |              | 02/19/2014            | WELLS FARGO BANK              |                                   | 548,750          | 500,000        | 6,229  | 4FE  |
| 525221 DT 1                                 | LEHMAN XS TR 2005-8 1A3 0.504% 12/25/3     |              | 01/16/2014            | TIRE-NMS-BERMUDA              |                                   | 138,977          | 188,428        | 62   | 1FM  |
| 525221 DT 1                                 | LEHMAN XS TR 2005-8 1A3 0.504% 12/25/3     |              | 01/16/2014            | TIRE-NMS-BERMUDA              |                                   | 8,167,392        | 12,214,543     | 3,661  | 1FM  |
| 536022 AH 9                                 | LINN ENERGY LLC/FIN CORP 144A 7.000% 1     |              | 02/06/2014            | UBS WARBURG SECURITIES        |                                   | 1,119,250        | 1,100,000      | 21,389   | 4FE  |
| 61690G AH 4                                 | MORGAN STANLEY BAML TRUST MSBA AS 4.38     |              | 01/30/2014            | MORGAN STANLEY & CO. INC      |                                   | 1,029,969        | 1,000,000      | 1,583  | 1FE  |
| 69335P BP 9                                 | PFS FINANCING CORP PSFSC_13-AA A 144A      |              | 03/31/2014            | BANK OF MONTREAL              |                                   | 1,226,148        | 1,225,000      | 408  | 1FE  |
| 83379# AB 1                                 | SODEXO INC SER B 3.440% 03/04/21           | E            | 01/24/2014            | ROYAL BANK OF SCOTLAND        |                                   | 6,000,000        | 6,000,000      | 0  | 2Z   |
| 848609 AA 1                                 | SPIRITS OF ST LOUIS BASKETBALL 5.300%      | A            | 03/20/2014            | Tax Free Exchange             |                                   | 3,000,000        | 3,000,000      | 0  | 2Z   |
| 848611 AA 7                                 | SPIRITS OF ST LOUIS BASKETBALL 5.300%      | A            | 01/24/2014            | BANK OF AMERICA               |                                   | 3,000,000        | 3,000,000      | 0  | 2Z   |
| 00131L 2A 2                                 | AIA GROUP LTD 144A 2.250% 03/11/19         | F            | 03/04/2014            | CITIGROUP                     |                                   | 2,989,020        | 3,000,000      | 0  | 1FE  |
| 05574L XH 6                                 | BNP PARIBAS GROUP 2.450% 03/17/19          | F            | 03/10/2014            | BNP PARIBAS                   |                                   | 998,040          | 1,000,000      | 0  | 1FE  |
| 35177P AT 4                                 | ORANGE SA 5.375% 07/08/19                  | F            | 03/20/2014            | TALIC-NMS-NON MATCHED SURPLUS |                                   | 4,493,897        | 4,000,000      | 43,000   | 2FE  |
| 46115H AP 2                                 | INTESA SANPAOLO SPA 5.250% 01/12/24        | F            | 01/07/2014            | J.P. MORGAN SECURITIES INC    |                                   | 5,479,042        | 5,515,000      | 0  | 2FE  |
| 87020P AD 9                                 | SWEDBANK AB - GTD 144A 2.375% 02/27/11     | F            | 02/26/2014            | MORGAN STANLEY & CO. INC      |                                   | 4,225,200        | 4,200,000      | 1,663  | 1FE  |
| 87938W AH 6                                 | TELEFONICA EMISIONES SAU 5.877% 07/15/     | F            | 01/16/2014            | TIRE-NMS-BERMUDA              |                                   | 9,040,104        | 8,000,000      | 1,306  | 2FE  |
| 3899999                                     | Total Bonds - Industrial and Miscellaneous |              |                       |                               |                                   | 75,382,066       | 78,164,971     | 137,003  | XXX  |
| 8399997                                     | Total Bonds - Part 3                       |              |                       |                               |                                   | 75,457,677       | 78,240,582     | 137,003  | XXX  |
| 8399999                                     | Total Bonds                                |              |                       |                               |                                   | 75,457,677       | 78,240,582     | 137,003  | XXX  |
| 9999999                                     | Total Bonds, Preferred and Common Stocks   |              |                       |                               |                                   | 75,457,677       | XXX            | 137,003  | XXX  |

QE04

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

## SCHEDULE D - PART 4

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

| 1  | 2  | 3          | 4             | 5                    | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |   |   |                                      |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22                                       |
|--|--|------------|---------------|----------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
|  |  |            |               |                      |                           |               |            |             |   | 11                                       | 12                                      | 13  | 14                                   | 15   |   |  |                                  |                               |  |                                  |  |
| CUSIP Identification   | Description                              | Forfeiture | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | 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) |
| <b>Bonds - U.S. Government</b>                                     |  |            |               |                      |                           |               |            |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 36176F Z2 7  | GNMA REV MTG 765161 4.658% 09/01/61      |            | 02/01/2014    | Paydown              |                           | 28,356        | 28,356     | 30,309      | 29,450                                  | 0  | (1,200)                                 | 0   | (1,200)                              | 0  | 28,356  | 0  | 0                                | 0                             | 220  | 09/01/2061                       | 1  |
| 36176F ZU 5  | GNMA REV MTG 765155 4.660% 08/01/61      |            | 01/01/2014    | Paydown              |                           | 3,225         | 3,225      | 3,445       | 3,358                                   | 0  | (133)                                   | 0   | (133)                                | 0  | 3,225   | 0  | 0                                | 0                             | 13   | 08/01/2061                       | 1  |
| 36230R NF 9  | GNMA REV MTG 756690 4.662% 10/01/61      |            | 01/01/2014    | Paydown              |                           | 7,250         | 7,250      | 7,823       | 7,615                                   | 0  | (365)                                   | 0   | (365)                                | 0  | 7,250   | 0  | 0                                | 0                             | 28   | 10/01/2061                       | 1  |
| 36230R NM 4  | GNMA REV MTG 756696 4.698% 12/01/61      |            | 01/01/2014    | Paydown              |                           | 845           | 845        | 907         | 886                                     | 0  | (41)                                    | 0   | (41)                                 | 0  | 845   | 0  | 0                                | 0                             | 3  | 12/01/2061                       | 1  |
| 83162C PS 6  | SBA 2005-20H 5.110% 08/01/25             |            | 02/01/2014    | Paydown              |                           | 3,526         | 3,526      | 3,526       | 3,526                                   | 0  | 0                                       | 0   | 0                                    | 0  | 3,526   | 0  | 0                                | 0                             | 90   | 08/01/2025                       | 1  |
| 83162C PS 6  | SBA 2005-20H 5.110% 08/01/25             |            | 02/01/2014    | Redemption 101.0221  |                           | 7,704         | 7,626      | 7,626       | 7,626                                   | 0  | 0                                       | 0   | 0                                    | 0  | 7,626   | 0  | 78                               | 78                            | 195  | 08/01/2025                       | 1  |
| 0599999. Total Bonds - U.S. Government                             |  |            |               |                      |                           | 50,906        | 50,828     | 53,636      | 52,461                                  | 0  | (1,739)                                 | 0   | (1,739)                              | 0  | 50,828  | 0  | 78                               | 78                            | 549  | XXX                              | XXX                                      |
| <b>Bonds - All Other Government</b>                                |  |            |               |                      |                           |               |            |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| X54003 AD 4  | UKRAINE GOVERNMENT REGS 6.580% 11/21/11  | F          | 02/26/2014    | CITIGROUP            |                           | 957,000       | 1,100,000  | 1,096,975   | 1,098,801                               | 0  | 17                                      | 0   | 17                                   | 0  | 1,098,818                                     | 0  | (141,818)                        | (141,818)                     | 20,508   | 11/21/2016                       | 4FE                                      |
| 1099999. Total Bonds - All Other Government                        |  |            |               |                      |                           | 957,000       | 1,100,000  | 1,096,975   | 1,098,801                               | 0  | 17                                      | 0   | 17                                   | 0  | 1,098,818                                     | 0  | (141,818)                        | (141,818)                     | 20,508   | XXX                              | XXX                                      |
| <b>Bonds - U.S. Special Revenue and Special Assessment</b>         |  |            |               |                      |                           |               |            |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 3138A4 A2 1  | FNMA AH2724 4.000% 01/01/41              |            | 03/01/2014    | Paydown              |                           | 82,261        | 82,261     | 81,877      | 81,879                                  | 0  | 381                                     | 0   | 381                                  | 0  | 82,261  | 0  | 0                                | 0                             | 528  | 01/01/2041                       | 1  |
| 3138AF 3C 2  | FNMA AI2594 4.500% 05/01/41              |            | 03/01/2014    | Paydown              |                           | 70,972        | 70,972     | 71,594      | 71,577                                  | 0  | (605)                                   | 0   | (605)                                | 0  | 70,972  | 0  | 0                                | 0                             | 573  | 05/01/2041                       | 1  |
| 3138AV D7 7  | FNMA AJ3725 4.000% 10/01/41              |            | 03/01/2014    | Paydown              |                           | 6,232         | 6,232      | 6,203       | 6,204                                   | 0  | 29                                      | 0   | 29                                   | 0  | 6,232   | 0  | 0                                | 0                             | 41   | 10/01/2041                       | 1  |
| 3138EJ 2K 3  | FNMA AL2577 4.000% 06/01/42              |            | 03/01/2014    | Paydown              |                           | 1,033         | 1,033      | 1,028       | 1,028                                   | 0  | 5                                       | 0   | 5                                    | 0  | 1,033   | 0  | 0                                | 0                             | 7  | 06/01/2042                       | 1  |
| 3138WM XL 0  | FNMA AT0682 3.000% 04/01/43              |            | 03/01/2014    | Paydown              |                           | 15,966        | 15,966     | 16,476      | 16,471                                  | 0  | (505)                                   | 0   | (505)                                | 0  | 15,966  | 0  | 0                                | 0                             | 78   | 04/01/2043                       | 1  |
| 3138X0 Y2 8  | FNMA AU1628 3.000% 07/01/43              |            | 03/01/2014    | Paydown              |                           | 2,914         | 2,914      | 3,007       | 3,006                                   | 0  | (92)                                    | 0   | (92)                                 | 0  | 2,914   | 0  | 0                                | 0                             | 14   | 07/01/2043                       | 1  |
| 3138X1 Q8 2  | FNMA AU2278 3.000% 09/01/43              |            | 03/01/2014    | Paydown              |                           | 8,733         | 8,733      | 9,012       | 9,009                                   | 0  | (276)                                   | 0   | (276)                                | 0  | 8,733   | 0  | 0                                | 0                             | 55   | 09/01/2043                       | 1  |
| 3138X3 XH 0  | FNMA AU4279 3.000% 09/01/43              |            | 03/01/2014    | Paydown              |                           | 20,008        | 20,008     | 20,648      | 20,641                                  | 0  | (633)                                   | 0   | (633)                                | 0  | 20,008  | 0  | 0                                | 0                             | 93   | 09/01/2043                       | 1  |
| 31402R RN 1  | FNMA 735893 5.000% 10/01/35              |            | 03/01/2014    | Paydown              |                           | 32,357        | 32,357     | 32,681      | 32,663                                  | 0  | (306)                                   | 0   | (306)                                | 0  | 32,357  | 0  | 0                                | 0                             | 252  | 10/01/2035                       | 1  |
| 31412T NX 7  | FNMA 934306 5.500% 06/01/38              |            | 03/01/2014    | Paydown              |                           | 28,144        | 28,144     | 30,097      | 30,030                                  | 0  | (1,886)                                 | 0   | (1,886)                              | 0  | 28,144  | 0  | 0                                | 0                             | 251  | 06/01/2038                       | 1  |
| 31414X U8 3  | FNMA 979507 5.500% 04/01/38              |            | 03/01/2014    | Paydown              |                           | 2,774         | 2,774      | 2,967       | 2,960                                   | 0  | (186)                                   | 0   | (186)                                | 0  | 2,774   | 0  | 0                                | 0                             | 23   | 04/01/2038                       | 1  |
| 31417E ZB 0  | FNMA AB7937 3.000% 02/01/43              |            | 03/01/2014    | Paydown              |                           | 7,721         | 7,721      | 7,967       | 7,965                                   | 0  | (244)                                   | 0   | (244)                                | 0  | 7,721   | 0  | 0                                | 0                             | 38   | 02/01/2043                       | 1  |
| 31417M NG 4  | FNMA AC3090 4.500% 09/01/39              |            | 03/01/2014    | Paydown              |                           | 738           | 738        | 743         | 743                                     | 0  | (4)                                     | 0   | (4)                                  | 0  | 738   | 0  | 0                                | 0                             | 3  | 09/01/2039                       | 1  |
| 31419L YC 1  | FNMA AE9706 4.000% 12/01/40              |            | 03/01/2014    | Paydown              |                           | 79,609        | 79,609     | 79,237      | 79,239                                  | 0  | 369                                     | 0   | 369                                  | 0  | 79,609  | 0  | 0                                | 0                             | 523  | 12/01/2040                       | 1  |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment |  |            |               |                      |                           | 359,462       | 359,462    | 363,537     | 363,415                                 | 0  | (3,953)                                 | 0   | (3,953)                              | 0  | 359,462                                       | 0  | 0                                | 0                             | 2,479  | XXX                              | XXX                                      |
| <b>Bonds - Industrial and Miscellaneous</b>                        |  |            |               |                      |                           |               |            |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 000759 BP 4  | AMERICAN BUS FIN SERV 2000-1 A1 8.425%   |            | 03/17/2014    | Capital Distribution |                           | 19,170        | 0          | 19,170      | 19,170                                  | 0  | 0                                       | 0   | 0                                    | 0  | 19,170  | 0  | 0                                | 0                             | 0  | 07/01/2031                       | 4FM                                      |
| 02148Y AJ 3  | COUNTRYWIDE ALT LN 2006-42 2A1 6.000%    |            | 03/25/2014    | Capital Distribution |                           | 21,707        | 0          | 21,707      | 21,707                                  | 0  | 0                                       | 0   | 0                                    | 0  | 21,707  | 0  | 0                                | 0                             | 0  | 12/01/2046                       | 1FM                                      |
| 02148Y AJ 3  | COUNTRYWIDE ALT LN 2006-42 2A1 6.000%    |            | 02/01/2014    | Redemption 29.2234   |                           | 5,762         | 19,718     | 5,763       | 5,763                                   | 0  | 0                                       | 0   | 0                                    | 5,763                                      | 0   | 0  | 0                                | 0                             | 0  | 12/01/2046                       | 1FM                                      |
| 02377U AA 2  | AMERICAN AIRLINES 2013-2 A PT EETCA 144A |            | 01/15/2014    | Redemption 100.0000  |                           | 148,000       | 148,000    | 148,000     | 148,000                                 | 0  | 0                                       | 0   | 0                                    | 148,000                                    | 0   | 0  | 0                                | 3,358                         | 01/15/2023   | 2AM                              |  |
| 026930 AA 5  | AMERICAN HOME MTG ASSET 2007-2 A1 0.27   |            | 03/26/2014    | Capital Distribution |                           | 53,187        | 0          | 53,187      | 53,187                                  | 0  | 0                                       | 0   | 0                                    | 53,187                                     | 0   | 0  | 0                                | 0                             | 0  | 03/25/2047                       | 1FM                                      |
| 026930 AA 5  | AMERICAN HOME MTG ASSET 2007-2 A1 0.27   |            | 03/01/2014    | Redemption 53.5833   |                           | 61,399        | 114,585    | 61,399      | 61,399                                  | 0  | 0                                       | 0   | 0                                    | 61,399                                     | 0   | 0  | 0                                | 18                            | 03/25/2047   | 1FM                              |  |
| 053807 AP 8  | AVNET INC 5.875% 03/15/14                |            | 03/15/2014    | Maturity             |                           | 1,000,000     | 1,000,000  | 1,064,370   | 1,003,249                               | 0  | (3,249)                                 | 0   | (3,249)                              | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 29,375   | 03/15/2014                       | 2FE                                      |
| 05522R AV 0  | BANK OF AMERICA CR CARD TR 2007-B2 B2    |            | 01/15/2014    | Paydown              |                           | 15,700,000    | 15,700,000 | 15,161,539  | 15,696,590                              | 0  | 3,410                                   | 0   | 3,410                                | 0  | 15,700,000                                    | 0  | 0                                | 0                             | 4,796  | 06/15/2016                       | 1  |

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## SCHEDULE D - PART 4

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

| 1                    | 2  | 3          | 4             | 5                         | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |   |   |                                      |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22                                       |
|----------------------|--|------------|---------------|---------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
|                      |  |            |               |                           |                           |               |           |             |   | 11                                       | 12                                      | 13  | 14                                   | 15   |   |  |                                  |                               |  |                                  |  |
| CUSIP Identification | Description                                  | Forfeiture | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | 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) |
| 055359 AC 7          | BCRR 2009-1 2A1 144A 5.858% 07/11/40.....    |            | 03/11/2014    | Paydown.....              |                           | 13,021        | 13,021    | 13,464      | 13,212                                  | 0  | (191)                                   | 0   | (191)                                | 0  | 13,021  | 0  | 0                                | 0                             | 134  | 07/11/2040                       | 1FE.....                                 |
| 05947U 4C 9          | BANC OF A COMM MTGE 2005-6 ASB 5.182%.....   |            | 03/01/2014    | Paydown.....              |                           | 171,924       | 171,924   | 172,515     | 171,924                                 | 0  | 0                                       | 0   | 0                                    | 0  | 171,924                                       | 0  | 0                                | 0                             | 1,500  | 09/01/2047                       | 1FM.....                                 |
| 05948K L3 1          | BANC OF A ALT LN 2005-8 3CB1 6.000% 09.....  |            | 03/25/2014    | Capital Distribution..... |                           | 5,251         | 0         | 5,251       | 5,251                                   | 0  | 0                                       | 0   | 0                                    | 0  | 5,251   | 0  | 0                                | 0                             | 0  | 09/01/2035                       | 3FM.....                                 |
| 05948K L3 1          | BANC OF A ALT LN 2005-8 3CB1 6.000% 09.....  |            | 03/01/2014    | Redemption 21.0357.....   |                           | 2,765         | 13,145    | 2,765       | 2,765                                   | 0  | 0                                       | 0   | 0                                    | 0  | 2,765   | 0  | 0                                | 0                             | 0  | 09/01/2035                       | 3FM.....                                 |
| 05950E AD 0          | BANC OF A COMM MTGE 2006-2 AAB 5.713%.....   |            | 03/01/2014    | Paydown.....              |                           | 9,006         | 9,006     | 8,813       | 8,952                                   | 0  | 54                                      | 0   | 54                                   | 0  | 9,006   | 0  | 0                                | 0                             | 93   | 05/01/2045                       | 1FM.....                                 |
| 05950X AD 8          | BANC OF A COMM MTGE 2006-5 AAB 5.379%.....   |            | 03/01/2014    | Paydown.....              |                           | 89,834        | 89,834    | 90,287      | 89,834                                  | 0  | 0                                       | 0   | 0                                    | 0  | 89,834  | 0  | 0                                | 0                             | 1,099  | 09/01/2047                       | 1FM.....                                 |
| 059512 AD 5          | BANC OF A COMM MTGE 2007-3 AAB 5.598%.....   |            | 03/01/2014    | Paydown.....              |                           | 74,103        | 74,103    | 73,014      | 73,937                                  | 0  | 166                                     | 0   | 166                                  | 0  | 74,103  | 0  | 0                                | 0                             | 707  | 06/01/2049                       | 1FM.....                                 |
| 059513 AE 1          | BANC OF A COMM MTGE 2007-4 A4 5.825% 0.....  |            | 03/01/2014    | Paydown.....              |                           | 1,027,712     | 1,027,712 | 1,203,767   | 1,151,148                               | 0  | (123,436)                               | 0   | (123,436)                            | 0  | 1,027,712                                     | 0  | 0                                | 0                             | 8,646  | 02/01/2051                       | 1FM.....                                 |
| 05955F AA 8          | BANC OF AMERICA LARGE LOAN 2009-UB1 A4A..... |            | 03/01/2014    | Paydown.....              |                           | 8,094         | 8,094     | 8,878       | 8,453                                   | 0  | (359)                                   | 0   | (359)                                | 0  | 8,094   | 0  | 0                                | 0                             | 64   | 06/01/2050                       | 1FE.....                                 |
| 07387B FR 9          | BEAR STEARNS COMM 2006-T22 AAB 5.580%.....   |            | 01/01/2014    | Paydown.....              |                           | 11,816        | 11,816    | 11,815      | 11,816                                  | 0  | 1                                       | 0   | 1                                    | 0  | 11,816  | 0  | 0                                | 0                             | 916  | 04/01/2038                       | 1.....                                   |
| 07388N AD 8          | BEAR STEARNS COMM 2006-TOP24 A AB 5.53.....  |            | 01/01/2014    | Paydown.....              |                           | 15,842        | 15,842    | 15,929      | 15,842                                  | 0  | 0                                       | 0   | 0                                    | 0  | 15,842  | 0  | 0                                | 0                             | 1,686  | 10/01/2041                       | 1.....                                   |
| 1248MA AC 1          | CREDIT BASED SER&SEC 2007-SP1 A3 144A.....   |            | 03/01/2014    | Paydown.....              |                           | 249,908       | 249,908   | 248,893     | 248,893                                 | 0  | 1,015                                   | 0   | 1,015                                | 0  | 249,908                                       | 0  | 0                                | 0                             | 2,654  | 12/01/2037                       | 1FM.....                                 |
| 12513X AD 4          | CITIGROUP/DEUTSCHE 2006-CD2 AAB 5.332%.....  |            | 03/01/2014    | Paydown.....              |                           | 59,613        | 59,613    | 59,908      | 59,613                                  | 0  | 0                                       | 0   | 0                                    | 0  | 59,613  | 0  | 0                                | 0                             | 539  | 01/01/2046                       | 1FM.....                                 |
| 126380 AA 2          | CREDIT SUISSE MTGE CAP 2006-9 1A1 5.00.....  |            | 03/01/2014    | Paydown.....              |                           | 19,990        | 19,990    | 18,959      | 19,342                                  | 0  | 648                                     | 0   | 648                                  | 0  | 19,990  | 0  | 0                                | 0                             | 166  | 11/01/2036                       | 1FM.....                                 |
| 126673 DP 4          | COUNTRYWIDE ABS CERTS 2004-7 AF6 4.711.....  |            | 03/01/2014    | Paydown.....              |                           | 174,322       | 174,322   | 174,314     | 174,314                                 | 0  | 8                                       | 0   | 8                                    | 0  | 174,322                                       | 0  | 0                                | 0                             | 1,095  | 12/01/2034                       | 1FM.....                                 |
| 126673 ZU 9          | COUNTRYWIDE ABS CERTS 2005-3 AF6 5.219.....  |            | 03/01/2014    | Paydown.....              |                           | 32,445        | 32,445    | 32,443      | 32,443                                  | 0  | 1                                       | 0   | 1                                    | 0  | 32,445  | 0  | 0                                | 0                             | 242  | 08/01/2035                       | 1FM.....                                 |
| 12668A HA 6          | COUNTRYWIDE ALT LN 2005-56 4A1 0.464%.....   |            | 03/26/2014    | Capital Distribution..... |                           | 12,742        | 0         | 12,742      | 12,742                                  | 0  | 0                                       | 0   | 0                                    | 0  | 12,742  | 0  | 0                                | 0                             | 0  | 11/25/2035                       | 1FM.....                                 |
| 12668A HA 6          | COUNTRYWIDE ALT LN 2005-56 4A1 0.464%.....   |            | 03/01/2014    | Redemption 58.9423.....   |                           | 18,293        | 31,035    | 18,293      | 18,293                                  | 0  | 0                                       | 0   | 0                                    | 0  | 18,293  | 0  | 0                                | 0                             | 12   | 11/25/2035                       | 1FM.....                                 |
| 12668W AC 1          | COUNTRYWIDE ABS CERTS 2007-4 A3 5.714.....   |            | 03/25/2014    | Capital Distribution..... |                           | 13,999        | 0         | 13,999      | 13,999                                  | 0  | 0                                       | 0   | 0                                    | 0  | 13,999  | 0  | 0                                | 0                             | 0  | 04/01/2047                       | 3FM.....                                 |
| 12669A A3 2          | COUNTRYWIDE ALT LN 2006-OA1 2A1 0.367%.....  |            | 03/20/2014    | Capital Distribution..... |                           | 2,801         | 0         | 2,801       | 2,801                                   | 0  | 0                                       | 0   | 0                                    | 0  | 2,801   | 0  | 0                                | 0                             | 0  | 03/20/2046                       | 1FM.....                                 |
| 12669A A3 2          | COUNTRYWIDE ALT LN 2006-OA1 2A1 0.367%.....  |            | 03/01/2014    | Redemption 49.7066.....   |                           | 2,531         | 5,091     | 2,531       | 2,531                                   | 0  | 0                                       | 0   | 0                                    | 0  | 2,531   | 0  | 0                                | 0                             | 0  | 03/20/2046                       | 1FM.....                                 |
| 12669A YQ 5          | COUNTRYWIDE HOME LN 2006-3 3A1 0.404%.....   |            | 03/25/2014    | Capital Distribution..... |                           | 1,029         | 0         | 1,029       | 1,029                                   | 0  | 0                                       | 0   | 0                                    | 0  | 1,029   | 0  | 0                                | 0                             | 0  | 02/25/2036                       | 4FM.....                                 |
| 12669A YQ 5          | COUNTRYWIDE HOME LN 2006-3 3A1 0.404%.....   |            | 03/01/2014    | Redemption 79.7219.....   |                           | 3,241         | 4,066     | 3,241       | 3,241                                   | 0  | 0                                       | 0   | 0                                    | 0  | 3,241   | 0  | 0                                | 0                             | 0  | 02/25/2036                       | 4FM.....                                 |
| 12670B AF 6          | COUNTRYWIDE ABS CERTS 2007-S2 A6 5.779.....  |            | 03/01/2014    | Paydown.....              |                           | 17,758        | 17,758    | 17,756      | 17,756                                  | 0  | 1                                       | 0   | 1                                    | 0  | 17,758  | 0  | 0                                | 0                             | 155  | 05/01/2037                       | 4FM.....                                 |
| 172973 5J 4          | CITICORP RES MTGE 2006-1 3A2 5.000% 02.....  |            | 03/01/2014    | Paydown.....              |                           | 235           | 235       | 223         | 229                                     | 0  | 6                                       | 0   | 6                                    | 0  | 235   | 0  | 0                                | 0                             | 2  | 02/01/2036                       | 1FM.....                                 |
| 22541S 2R 8          | CSFB MTG SEC CORP 2004-C5 AAB 4.587% 1.....  |            | 01/01/2014    | Paydown.....              |                           | 76,567        | 76,567    | 75,111      | 76,403                                  | 0  | 164                                     | 0   | 164                                  | 0  | 76,567  | 0  | 0                                | 0                             | 846  | 11/01/2037                       | 1.....                                   |
| 22544Q AD 1          | CREDIT SUISSE MTG 2007-C3 AAB 5.678% 0.....  |            | 03/01/2014    | Paydown.....              |                           | 266,518       | 266,518   | 266,667     | 266,249                                 | 0  | 269                                     | 0   | 269                                  | 0  | 266,518                                       | 0  | 0                                | 0                             | 2,824  | 06/01/2039                       | 1FM.....                                 |
| 23332U GM 0          | DSLA MTGE LN TR 2006-AR1 2A1A 1.089% 0.....  |            | 03/20/2014    | Capital Distribution..... |                           | 433           | 0         | 433         | 433                                     | 0  | 0                                       | 0   | 0                                    | 0  | 433   | 0  | 0                                | 0                             | 0  | 04/01/2047                       | 1FM.....                                 |
| 23332U GM 0          | DSLA MTGE LN TR 2006-AR1 2A1A 1.089% 0.....  |            | 03/01/2014    | Redemption 74.1806.....   |                           | 764           | 1,030     | 764         | 764                                     | 0  | 0                                       | 0   | 0                                    | 0  | 764   | 0  | 0                                | 0                             | 0  | 04/01/2047                       | 1FM.....                                 |
| 291701 CR 9          | EMPIRE FNDG 1998-2 M1 7.490% 06/01/24.....   |            | 03/25/2014    | Capital Distribution..... |                           | 3,639         | 0         | 3,639       | 3,639                                   | 0  | 0                                       | 0   | 0                                    | 0  | 3,639   | 0  | 0                                | 0                             | 0  | 06/01/2024                       | 6FE.....                                 |
| 319963 BK 9          | FIRST DATA CORP 144A 11.750% 08/15/21.....   |            | 03/11/2014    | Tax Free Exchange.....    |                           | 422,865       | 420,000   | 422,625     | 422,757                                 | 0  | 108                                     | 0   | 108                                  | 0  | 422,865                                       | 0  | 0                                | 0                             | 34,956   | 08/15/2021                       | 5FE.....                                 |
| 34461A AA 6          | FONTAINEBLEAU MB TR 2012-FBLU A 2.887%.....  |            | 01/01/2014    | Paydown.....              |                           | 3,100,000     | 3,100,000 | 3,099,977   | 3,099,977                               | 0  | 23                                      | 0   | 23                                   | 0  | 3,100,000                                     | 0  | 0                                | 0                             | 36,905   | 05/01/2027                       | 1.....                                   |
| 34461A AC 2          | FONTAINEBLEAU MB TR 2012-FBLU B 144A 3.....  |            | 01/01/2014    | Paydown.....              |                           | 800,000       | 800,000   | 799,972     | 799,972                                 | 0  | 28                                      | 0   | 28                                   | 0  | 800,000                                       | 0  | 0                                | 0                             | 12,817   | 05/01/2027                       | 1.....                                   |
| 36190K AE 9          | GS MTGE SEC CORP II 2009-RR1 GGA 144A.....   |            | 03/01/2014    | Paydown.....              |                           | 11,421        | 11,421    | 12,122      | 11,676                                  | 0  | (256)                                   | 0   | (256)                                | 0  | 11,421  | 0  | 0                                | 0                             | 116  | 07/01/2038                       | 1FE.....                                 |
| 362334 BR 4          | GSAA HOME EQUITY TRUST 2006-3 A2 0.344.....  |            | 03/26/2014    | Capital Distribution..... |                           | 16,347        | 0         | 16,347      | 16,347                                  | 0  | 0                                       | 0   | 0                                    | 0  | 16,347  | 0  | 0                                | 0                             | 0  | 03/25/2036                       | 1FM.....                                 |
| 362334 BR 4          | GSAA HOME EQUITY TRUST 2006-3 A2 0.344.....  |            | 03/01/2014    | Redemption 43.0935.....   |                           | 12,379        | 28,726    | 12,380      | 12,380                                  | 0  | 0                                       | 0   | 0                                    | 0  | 12,380  | 0  | 0                                | 0                             | 7  | 03/25/2036                       | 1FM.....                                 |

QE05.1

### SCHEDULE D - PART 4

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

QE05.2

| 1                    | 2  | 3           | 4             | 5                             | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |   |   |                                      |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                        | 22                                       |
|----------------------|--|-------------|---------------|-------------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|---------------------------|--|
|                      |  |             |               |                               |                           |               |           |             |   | 11                                       | 12                                      | 13  | 14                                   | 15   |   |  |                                  |                               |  |                           |  |
| CUSIP Identification | Description                                      | For 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | 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 | Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 36828Q               | QD 1 GE CAPITAL COMM MTG 2005-C4 ASB 5.277%...   |             | 03/01/2014    | Paydown.....                  |                           | 136,949       | 136,949   | 137,633     | 136,949                                 | 0  | 0                                       | 0   | 0                                    | 0  | 136,949                                       | 0  | 0                                | 0                             | 1,256  | 11/01/2045                | 1FM.....                                 |
| 40430H               | FL 7 HSI ASSET SEC CORP 2006-OPT3 3A3 0.334..... |             | 03/25/2014    | Paydown.....                  |                           | 161,004       | 161,004   | 134,690     | 142,295                                 | 0  | 18,709                                  | 0   | 18,709                               | 0  | 161,004                                       | 0  | 0                                | 0                             | 88   | 02/25/2036                | 1FM.....                                 |
| 44108E               | BA 5 HOST HOTELS & RESORTS LP EXCHGD 6.750%...   |             | 02/10/2014    | Call 101.1250.....            |                           | 60,675        | 60,000    | 57,150      | 58,784                                  | 0  | 46                                      | 0   | 46                                   | 0  | 58,830  | 0  | 1,845                            | 1,845                         | 776  | 06/01/2016                | 2FE.....                                 |
| 46625Y               | XQ 1 JPMORGAN CHASE COMM 2005-LDP5 ASB 5.23..... |             | 03/01/2014    | Paydown.....                  |                           | 59,203        | 59,203    | 59,496      | 59,203                                  | 0  | 0                                       | 0   | 0                                    | 0  | 59,203  | 0  | 0                                | 0                             | 530  | 12/01/2044                | 1FM.....                                 |
| 48203R               | AF 1 JUNIPER NETWORKS INC 4.600% 03/15/21.....   |             | 01/13/2014    | MORGAN STANLEY & CO. INC..... |                           | 1,509,195     | 1,500,000 | 1,639,665   | 1,629,021                               | 0  | (658)                                   | 0   | (658)                                | 0  | 1,628,363                                     | 0  | (119,168)                        | (119,168)                     | 23,192   | 03/15/2021                | 2FE.....                                 |
| 50075N               | AT 1 MONDELEZ INTERNATIONAL INC 6.875% 02/0..... |             | 01/27/2014    | Various.....                  |                           | 2,359,281     | 1,810,000 | 2,443,843   | 2,426,163                               | 0  | (946)                                   | 0   | (946)                                | 0  | 2,425,218                                     | 0  | (65,937)                         | (65,937)                      | 60,836   | 02/01/2038                | 2FE.....                                 |
| 52521G               | AD 7 LEHMAN BROS SM BAL TR 2007-1 2A3 5.620..... |             | 03/01/2014    | Paydown.....                  |                           | 547,976       | 547,976   | 547,235     | 547,235                                 | 0  | 741                                     | 0   | 741                                  | 0  | 547,976                                       | 0  | 0                                | 0                             | 7,697  | 03/01/2037                | 2AM.....                                 |
| 525221               | DT 1 LEHMAN XS TR 2005-8 1A3 0.504% 12/25/3..... |             | 03/26/2014    | Capital Distribution.....     |                           | 12,853        | 0         | 12,853      | 0                                       | 0  | 0                                       | 0   | 0                                    | 12,853                                     | 0   | 0  | 0                                | 0                             | 0  | 12/25/2035                | 1FM.....                                 |
| 525221               | DT 1 LEHMAN XS TR 2005-8 1A3 0.504% 12/25/3..... |             | 03/01/2014    | Redemption 8.8114.....        |                           | 16,603        | 188,428   | 16,603      | 0                                       | 0  | 0                                       | 0   | 0                                    | 16,603                                     | 0   | 0  | 0                                | 0                             | 121  | 12/25/2035                | 1FM.....                                 |
| 525221               | HA 8 LEHMAN XS TR 2006-2N 1A1 0.414% 02/25/..... |             | 03/26/2014    | Capital Distribution.....     |                           | 50,862        | 0         | 50,862      | 50,862                                  | 0  | 0                                       | 0   | 0                                    | 50,862                                     | 0   | 0  | 0                                | 0                             | 0  | 02/25/2046                | 1FM.....                                 |
| 525221               | HA 8 LEHMAN XS TR 2006-2N 1A1 0.414% 02/25/..... |             | 03/01/2014    | Redemption 44.5804.....       |                           | 52,501        | 117,767   | 52,501      | 52,501                                  | 0  | 0                                       | 0   | 0                                    | 52,501                                     | 0   | 0  | 0                                | 0                             | 33   | 02/25/2046                | 1FM.....                                 |
| 52522Q               | AM 4 LEHMAN MTGE TR 2007-10 3A1 6.000% 12/0..... |             | 03/25/2014    | Various.....                  |                           | 40,973        | 0         | 40,973      | 40,973                                  | 0  | 0                                       | 0   | 0                                    | 40,973                                     | 0   | 0  | 0                                | 0                             | 0  | 12/01/2037                | 1FM.....                                 |
| 52522Q               | AM 4 LEHMAN MTGE TR 2007-10 3A1 6.000% 12/0..... |             | 02/01/2014    | Various.....                  |                           | 6,744         | 11,315    | 6,744       | 6,744                                   | 0  | 0                                       | 0   | 0                                    | 6,744                                      | 0   | 0  | 0                                | 0                             | 0  | 12/01/2037                | 1FM.....                                 |
| 550279               | BA 0 LUMINENT MTGE TR 2006-2 A1A 0.354% 02/..... |             | 03/25/2014    | Capital Distribution.....     |                           | 671           | 0         | 671         | 671                                     | 0  | 0                                       | 0   | 0                                    | 671  | 0   | 0  | 0                                | 0                             | 0  | 02/25/2046                | 1FM.....                                 |
| 550279               | BA 0 LUMINENT MTGE TR 2006-2 A1A 0.354% 02/..... |             | 03/01/2014    | Redemption 66.1534.....       |                           | 1,157         | 1,748     | 1,157       | 1,157                                   | 0  | 0                                       | 0   | 0                                    | 1,157                                      | 0   | 0  | 0                                | 0                             | 0  | 02/25/2046                | 1FM.....                                 |
| 576435               | AT 8 MARS 2004-4 144A 5.000% 03/01/34.....       |             | 03/13/2014    | Capital Distribution.....     |                           | 7,139         | 0         | 7,139       | 7,139                                   | 0  | 0                                       | 0   | 0                                    | 7,139                                      | 0   | 0  | 0                                | 0                             | 0  | 03/01/2034                | 1FM.....                                 |
| 576435               | AT 8 MARS 2004-4 144A 5.000% 03/01/34.....       |             | 03/01/2014    | Redemption 0.0656.....        |                           | 3             | 4,573     | 3           | 3                                       | 0  | 0                                       | 0   | 0                                    | 3  | 0   | 0  | 0                                | 0                             | 0  | 03/01/2034                | 1FM.....                                 |
| 59020U               | 5U 5 MERRILL LYNCH MG IN TR 2006-A1 1A1 2.6..... |             | 03/01/2014    | Redemption 1.4406.....        |                           | 788           | 54,732    | 788         | 788                                     | 0  | 0                                       | 0   | 0                                    | 788  | 0   | 0  | 0                                | 0                             | 61   | 03/01/2036                | 1FM.....                                 |
| 59020U               | 5U 5 MERRILL LYNCH MG IN TR 2006-A1 1A1 2.6..... |             | 02/26/2014    | Capital Distribution.....     |                           | 556           | 0         | 556         | 556                                     | 0  | 0                                       | 0   | 0                                    | 556  | 0   | 0  | 0                                | 0                             | 0  | 03/01/2036                | 1FM.....                                 |
| 59022H               | MU 3 MERRILL LYNCH MTG TR 2005-CK1 A6 5.28.....  |             | 03/01/2014    | Paydown.....                  |                           | 96,171        | 96,171    | 94,159      | 95,486                                  | 0  | 685                                     | 0   | 685                                  | 0  | 96,171  | 0  | 0                                | 0                             | 873  | 11/01/2037                | 1FM.....                                 |
| 606935               | AH 7 ML COUNTRYWIDE COMM 2006-1 A4 5.467% 0..... |             | 03/01/2014    | Paydown.....                  |                           | 1,909         | 1,909     | 1,789       | 1,865                                   | 0  | 44                                      | 0   | 44                                   | 0  | 1,909   | 0  | 0                                | 0                             | 18   | 02/01/2039                | 1FM.....                                 |
| 617451               | BP 3 MORGAN STNLY CAP I 2005-HQ7 AAB 5.184%..... |             | 02/01/2014    | Paydown.....                  |                           | 96,815        | 96,815    | 97,344      | 96,815                                  | 0  | 0                                       | 0   | 0                                    | 96,815                                     | 0   | 0  | 0                                | 0                             | 582  | 11/01/2042                | 1.....                                   |
| 61751N               | AE 2 MORGAN STNLY CAP I 2007-HQ11 AAB 5.444..... |             | 03/01/2014    | Paydown.....                  |                           | 52,700        | 52,700    | 52,989      | 52,700                                  | 0  | 0                                       | 0   | 0                                    | 52,700                                     | 0   | 0  | 0                                | 0                             | 491  | 02/01/2044                | 1FM.....                                 |
| 61754J               | AE 8 MORGAN STNLY CAP I 2007-T27 AAB 5.648%..... |             | 03/01/2014    | Paydown.....                  |                           | 3,176         | 3,176     | 3,157       | 3,170                                   | 0  | 7                                       | 0   | 7                                    | 0  | 3,176   | 0  | 0                                | 0                             | 32   | 06/01/2042                | 1FM.....                                 |
| 61915R               | CJ 3 MORTGAGEIT TR 2006-1 2A1A 0.364% 04/25..... |             | 03/25/2014    | Capital Distribution.....     |                           | 688           | 0         | 688         | 688                                     | 0  | 0                                       | 0   | 0                                    | 688  | 0   | 0  | 0                                | 0                             | 0  | 04/25/2036                | 1FM.....                                 |
| 61915R               | CJ 3 MORTGAGEIT TR 2006-1 2A1A 0.364% 04/25..... |             | 03/01/2014    | Redemption 77.9472.....       |                           | 1,766         | 2,266     | 1,767       | 1,767                                   | 0  | 0                                       | 0   | 0                                    | 1,767                                      | 0   | 0  | 0                                | 0                             | 0  | 04/25/2036                | 1FM.....                                 |
| 65536P               | AA 8 NOMURA ASSET ACC CORP 2006-AF1 1A1A 0.....  |             | 03/25/2014    | Various.....                  |                           | 1,086         | 0         | 1,086       | 1,086                                   | 0  | 0                                       | 0   | 0                                    | 1,086                                      | 0   | 0  | 0                                | 0                             | 0  | 05/25/2036                | 1FM.....                                 |
| 65536P               | AA 8 NOMURA ASSET ACC CORP 2006-AF1 1A1A 0.....  |             | 03/01/2014    | Various.....                  |                           | 439           | 1,470     | 440         | 440                                     | 0  | 0                                       | 0   | 0                                    | 440  | 0   | 0  | 0                                | 0                             | 0  | 05/25/2036                | 1FM.....                                 |
| 685049               | AA 6 ORANGE LAKE TMSHARE TR 2012-AA A 144A.....  |             | 03/10/2014    | Paydown.....                  |                           | 145,698       | 145,698   | 145,689     | 145,691                                 | 0  | 7                                       | 0   | 7                                    | 0  | 145,698                                       | 0  | 0                                | 0                             | 836  | 03/10/2027                | 1FE.....                                 |
| 69419B               | AA 3 PACIFIC DRILLING SA 144A 5.375% 06/01.....  | F...        | 02/06/2014    | GOLDMAN SACHS & CO.....       |                           | 1,339,875     | 1,350,000 | 1,350,000   | 1,350,000                               | 0  | 0                                       | 0   | 0                                    | 1,350,000                                  | 0   | (10,125)                                 | (10,125)                         | 14,058                        | 06/01/2020   | 4FE.....                  |  |
| 73316P               | CF 5 POPULAR ABS MTGE PT TR 2005-2 AF6 5.00..... |             | 03/01/2014    | Paydown.....                  |                           | 180,843       | 180,843   | 180,843     | 180,843                                 | 0  | 0                                       | 0   | 0                                    | 180,843                                    | 0   | 0  | 0                                | 0                             | 1,296  | 04/01/2035                | 1FM.....                                 |
| 74925F               | AA 1 RESIDENTIAL AC LN INC 2008-QR1 1A1 1.5..... |             | 03/25/2014    | Capital Distribution.....     |                           | 1,240         | 0         | 1,240       | 1,240                                   | 0  | 0                                       | 0   | 0                                    | 1,240                                      | 0   | 0  | 0                                | 0                             | 0  | 08/25/2036                | 3FM.....                                 |
| 74925F               | AA 1 RESIDENTIAL AC LN INC 2008-QR1 1A1 1.5..... |             | 03/01/2014    | Redemption 49.6915.....       |                           | 2,654         | 5,342     | 2,655       | 2,655                                   | 0  | 0                                       | 0   | 0                                    | 2,655                                      | 0   | 0  | 0                                | 0                             | 0  | 08/25/2036                | 3FM.....                                 |
| 749289               | AA 2 RBSCF TRUST 2009-RR2 CWA 144A 5.223% 0..... |             | 03/01/2014    | Paydown.....                  |                           | 33,913        | 33,913    | 32,710      | 33,333                                  | 0  | 580                                     | 0   | 580                                  | 0  | 33,913  | 0  | 0                                | 0                             | 443  | 08/01/2048                | 1FE.....                                 |
| 74928H               | AA 4 RBSCF TRUST 2010-RR3 CSCA 144A 5.467%.....  |             | 03/01/2014    | Paydown.....                  |                           | 32,370        | 32,370    | 36,283      | 35,019                                  | 0  | (2,648)                                 | 0   | (2,648)                              | 0  | 32,370  | 0  | 0                                | 0                             | 307  | 09/01/2039                | 1FE.....                                 |
| 75970Q               | AH 3 RENAISSANCE HELT 2007-2 AF5 6.203% 06/..... |             | 03/25/2014    | Capital Distribution.....     |                           | 32,015        | 0         | 32,015      | 32,015                                  | 0  | 0                                       | 0   | 0                                    | 32,015                                     | 0   | 0  | 0                                | 0                             | 0  | 06/01/2037                | 3FM.....                                 |

## SCHEDULE D - PART 4

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

| 1                    | 2   | 3           | 4             | 5                           | 6                         | 7               | 8               | 9               | 10                                       | Change in Book/Adjusted Carrying Value    |  |   |                                      |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               | 22                                       |
|----------------------|---|-------------|---------------|-----------------------------|---------------------------|-----------------|-----------------|-----------------|--|---|--|---|--------------------------------------|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|--|
|                      |   |             |               |                             |                           |                 |                 |                 |  | 11  | 12                                       | 13  | 14                                   | 15   |  |  |                                  |                               |   |                                  |  |
| CUSIP Identification | Description                                     | For e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | 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) |
| 75970Q AH 3          | RENAISSANCE HELT 2007-2 AF5 6.203% 06/.....     |             | 03/01/2014    | Redemption                  | 42.0197                   | .....951        | .....2,264      | .....951        | .....951                                 | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....951                                       | .....0                                   | .....0                           | .....0                        | .....0  | 06/01/2037                       | 3FM.....                                 |
| 759950 FG 8          | RENAISSANCE HELT 2005-1 AF6 4.970% 05/.....     |             | 03/01/2014    | Paydown.....                |                           | .....289,427    | .....289,427    | .....289,425    | .....289,425                             | .....0                                    | .....2                                   | .....0  | .....2                               | .....0                                     | .....289,427                                   | .....0                                   | .....0                           | .....0                        | .....0  | 05/01/2035                       | 2FM.....                                 |
| 759950 FJ 2          | RENAISSANCE HELT 2005-1 M2 5.405% 05/0.....     |             | 03/25/2014    | Capital Distribution.....   |                           | .....7,739      | .....0          | .....7,739      | .....7,739                               | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....7,739                                     | .....0                                   | .....0                           | .....0                        | .....0  | 05/01/2035                       | 5FM.....                                 |
| 761118 VY 1          | RESIDENTIAL ACCREDIT 2006-Q02 A1 0.374.....     |             | 03/25/2014    | Capital Distribution.....   |                           | .....1,663      | .....0          | .....1,663      | .....1,663                               | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....1,663                                     | .....0                                   | .....0                           | .....0                        | .....0  | 02/25/2046                       | 1FM.....                                 |
| 761118 VY 1          | RESIDENTIAL ACCREDIT 2006-Q02 A1 0.374.....     |             | 03/01/2014    | Redemption                  | 25.0473.....              | .....510        | .....2,035      | .....510        | .....510                                 | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....510                                       | .....0                                   | .....0                           | .....0                        | .....0  | 02/25/2046                       | 1FM.....                                 |
| 771196 AS 1          | ROCHE HOLDINGS INC 144A 6.000% 03/01/1.....     | E..         | 03/03/2014    | Call                        | 106.8495.....             | .....119,671    | .....112,000    | .....124,701    | .....119,899                             | .....0                                    | .....(228)                               | .....0  | .....(228)                           | .....0                                     | .....119,671                                   | .....0                                   | .....0                           | .....0                        | .....0  | 03/01/2019                       | 1FE.....                                 |
| 78488B AA 0          | SVO VOI MORTGAGE CORP 2012-AA A 2.000%.....     |             | 03/01/2014    | Paydown.....                |                           | .....24,065     | .....24,065     | .....23,967     | .....23,968                              | .....0                                    | .....96                                  | .....0  | .....96                              | .....0                                     | .....24,065                                    | .....0                                   | .....0                           | .....0                        | .....0  | 09/01/2029                       | 1FE.....                                 |
| 82650W AB 6          | SIERRA REC FNDG 2008-1 1A A2 144A 144A.....     |             | 02/20/2014    | Paydown.....                |                           | .....765,323    | .....765,323    | .....780,871    | .....774,135                             | .....0                                    | .....(8,812)                             | .....0  | .....(8,812)                         | .....0                                     | .....765,323                                   | .....0                                   | .....0                           | .....0                        | .....0  | 02/20/2020                       | 1.....                                   |
| 82651Y AA 3          | SIERRA REC FUND CO 2013-1A A 144A 1.59.....     |             | 03/20/2014    | Paydown.....                |                           | .....437,283    | .....437,283    | .....437,191    | .....437,191                             | .....0                                    | .....92                                  | .....0  | .....92                              | .....0                                     | .....437,283                                   | .....0                                   | .....0                           | .....0                        | .....0  | 11/20/2029                       | 1FE.....                                 |
| 82651Y AB 1          | SIERRA REC FUND CO 2013-1A B 144A 2.39.....     |             | 03/20/2014    | Paydown.....                |                           | .....159,012    | .....159,012    | .....159,012    | .....159,012                             | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....159,012                                   | .....0                                   | .....0                           | .....0                        | .....0  | 11/20/2029                       | 2AM.....                                 |
| 82652B AB 0          | SIERRA REC FUND CO 2013-2A B 144A 2.92.....     |             | 03/20/2014    | Paydown.....                |                           | .....551,242    | .....551,242    | .....551,176    | .....551,220                             | .....0                                    | .....23                                  | .....0  | .....23                              | .....0                                     | .....551,242                                   | .....0                                   | .....0                           | .....0                        | .....0  | 11/20/2025                       | 2AM.....                                 |
| 82839R AA 3          | SILVERLEAF FINANCE LLC SVLF_13 A 2.680.....     |             | 03/17/2014    | Paydown.....                |                           | .....654,848    | .....654,848    | .....654,775    | .....654,777                             | .....0                                    | .....71                                  | .....0  | .....71                              | .....0                                     | .....654,848                                   | .....0                                   | .....0                           | .....0                        | .....0  | 03/15/2026                       | 1FE.....                                 |
| 83613G AA 7          | SOUNDVIEW HM EQ LN 2008-1 A1 144A 1.65.....     |             | 03/25/2014    | Paydown.....                |                           | .....36,096     | .....36,096     | .....35,954     | .....35,955                              | .....0                                    | .....141                                 | .....0  | .....141                             | .....0                                     | .....36,096                                    | .....0                                   | .....0                           | .....0                        | .....0  | 02/25/2038                       | 4FM.....                                 |
| 848611 AA 7          | SPIRITS OF ST LOUIS BASKETBALL 5.300%.....      | A..         | 03/20/2014    | Tax Free Exchange.....      |                           | .....3,000,000  | .....3,000,000  | .....3,000,000  | .....3,000,000                           | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....3,000,000                                 | .....0                                   | .....0                           | .....0                        | .....0  | 06/30/2036                       | 2Z.....                                  |
| 86212U AA 4          | STORE MASTER FUNDING 2013-1A A1 4.160%.....     |             | 03/20/2014    | Paydown.....                |                           | .....7,857      | .....7,857      | .....7,856      | .....7,857                               | .....0                                    | .....2                                   | .....0  | .....2                               | .....0                                     | .....7,857                                     | .....0                                   | .....0                           | .....0                        | .....0  | 03/20/2043                       | 1FE.....                                 |
| 86212U AB 2          | STORE MASTER FUNDING 2013-1A A2 144A 4.....     |             | 03/20/2014    | Paydown.....                |                           | .....31,429     | .....31,429     | .....31,418     | .....31,419                              | .....0                                    | .....10                                  | .....0  | .....10                              | .....0                                     | .....31,429                                    | .....0                                   | .....0                           | .....0                        | .....0  | 03/20/2043                       | 1FE.....                                 |
| 86362X AA 6          | STRUCTURED ASSET MTGE INV 2007-A1 0.31.....     |             | 03/26/2014    | Capital Distribution.....   |                           | .....207,121    | .....0          | .....207,121    | .....207,121                             | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....207,121                                   | .....0                                   | .....0                           | .....0                        | .....0  | 01/25/2037                       | 1FM.....                                 |
| 86362X AA 6          | STRUCTURED ASSET MTGE INV 2007-A1 0.31.....     |             | 03/01/2014    | Redemption                  | 48.7068.....              | .....196,677    | .....403,798    | .....196,677    | .....196,677                             | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....196,677                                   | .....0                                   | .....0                           | .....0                        | .....0  | 01/25/2037                       | 1FM.....                                 |
| 86363V AA 9          | SASCO 2007-5 1F 144A 0.534% 06/25/37.....       |             | 03/28/2014    | Capital Distribution.....   |                           | .....157,761    | .....0          | .....157,761    | .....157,761                             | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....157,761                                   | .....0                                   | .....0                           | .....0                        | .....0  | 06/25/2037                       | 6FE.....                                 |
| 86363V AA 9          | SASCO 2007-5 1F 144A 0.534% 06/25/37.....       |             | 03/01/2014    | Redemption                  | 68.0313.....              | .....331,411    | .....487,145    | .....331,410    | .....331,411                             | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....331,411                                   | .....0                                   | .....0                           | .....0                        | .....0  | 06/25/2037                       | 6FE.....                                 |
| 92938G AF 5          | WF-RBS COMMERCIAL MORTGAGE TRU 4.255%.....      |             | 01/22/2014    | ROYAL BANK OF SCOTLAND..... |                           | .....2,052,813  | .....2,000,000  | .....2,059,912  | .....2,059,319                           | .....0                                    | .....(377)                               | .....0  | .....(377)                           | .....0                                     | .....2,058,942                                 | .....0                                   | .....(6,129)                     | .....(6,129)                  | .....13,238   | 12/01/2046                       | 1FM.....                                 |
| 93934F MN 9          | WASHINGTON MUTUAL PT 2006-AR2 A1A 1.06.....     |             | 03/26/2014    | Capital Distribution.....   |                           | .....82,739     | .....0          | .....82,739     | .....82,739                              | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....82,739                                    | .....0                                   | .....0                           | .....0                        | .....0  | 04/01/2046                       | 1FM.....                                 |
| 93934F MN 9          | WASHINGTON MUTUAL PT 2006-AR2 A1A 1.06.....     |             | 03/01/2014    | Redemption                  | 51.3182.....              | .....87,220     | .....169,959    | .....87,220     | .....87,220                              | .....0                                    | .....0                                   | .....0  | .....0                               | .....0                                     | .....87,220                                    | .....0                                   | .....0                           | .....0                        | .....153  | 04/01/2046                       | 1FM.....                                 |
| G4302* AA 8          | HARBOUR/MAINSAIL 0.053% 10/01/50.....           |             | 03/05/2014    | Paydown.....                |                           | .....2,722      | .....2,722      | .....544        | .....433                                 | .....215                                  | .....2,074                               | .....0  | .....2,289                           | .....0                                     | .....2,722                                     | .....0                                   | .....0                           | .....0                        | .....0  | 10/01/2050                       | 6.....                                   |
| 3899999              | Total Bonds - Industrial and Miscellaneous..... |             |               |                             |                           | .....40,012,504 | .....39,508,398 | .....39,934,811 | .....37,294,281                          | .....215                                  | .....(111,928)                           | .....0  | .....(111,713)                       | .....0                                     | .....40,212,023                                | .....0                                   | .....(199,514)                   | .....(199,514)                | .....304,783  | .....XXX...                      | .....XXX...                              |
| 8399997              | Total Bonds - Part 4.....                       |             |               |                             |                           | .....41,379,872 | .....41,018,688 | .....41,448,959 | .....38,808,958                          | .....215                                  | .....(117,603)                           | .....0  | .....(117,388)                       | .....0                                     | .....41,721,131                                | .....0                                   | .....(341,254)                   | .....(341,254)                | .....328,319  | .....XXX...                      | .....XXX...                              |
| 8399999              | Total Bonds.....                                |             |               |                             |                           | .....41,379,872 | .....41,018,688 | .....41,448,959 | .....38,808,958                          | .....215                                  | .....(117,603)                           | .....0  | .....(117,388)                       | .....0                                     | .....41,721,131                                | .....0                                   | .....(341,254)                   | .....(341,254)                | .....328,319  | .....XXX...                      | .....XXX...                              |
| 9999999              | Total Bonds, Preferred and Common Stocks.....   |             |               |                             |                           | .....41,379,872 | .....XXX.....   | .....41,448,959 | .....38,808,958                          | .....215                                  | .....(117,603)                           | .....0  | .....(117,388)                       | .....0                                     | .....41,721,131                                | .....0                                   | .....(341,254)                   | .....(341,254)                | .....328,319  | .....XXX...                      | .....XXX...                              |

QE05.3

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

**SCHEDULE DB - PART A - SECTION 1**

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

| 1  | 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 (a) | Exchange, Counterparty or Central Clearinghouse             | Trade Date  | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Indexed 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 (Amortization) Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| <b>Swaps - Hedging Other - Total Return</b>          |   |                              |                     |   |             |                                |                     |                 |   |  |  |                     |                               |      |             |  |  |   |  |                    |                                    |   |
| 55424, SWAP<br>OTC_EQUIY_VARIANCE_SWAP_VAN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | Morgan Stanley & Co International PLC 4PQUHN3JPF6FNF3BB653. | .03/18/2013 | .12/19/2014                    | 1                   | 250,000         | 0.00 / 0.00.....                              | -  | -  | -                   | (1,425,149)                   |      | (1,425,149) | (194,304)                                | -  | -                                       | 0  | 1,061              |                                    | 105   |
| 55651, SWAP<br>OTC_EQUIY_VARIANCE_SWAP_VAN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | Societe Generale S.A. O2RNE8IBXP4R0TD8PU41..                | .03/21/2013 | .06/20/2014                    | 1                   | 30,000          | 0.00 / 0.00.....                              | -  | -  | -                   | (190,334)                     |      | (190,334)   | (19,399)                                 | -  | -                                       | 0  | 71                 |                                    | 105   |
| 56473, SWAP<br>OTC_EQUIY_VARIANCE_SWAP_VAN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | Societe Generale S.A. O2RNE8IBXP4R0TD8PU41..                | .04/02/2013 | .12/19/2014                    | 1                   | 75,000          | 0.00 / 0.00.....                              | -  | -  | -                   | (430,991)                     |      | (430,991)   | (59,197)                                 | -  | -                                       | 0  | 318                |                                    | 105   |
| 65900, SWAP<br>OTC_EQUIY_VARIANCE_SWAP_VAN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | UBS AG..... BFM8T61CT2L1QCEMIK50..                          | .09/13/2013 | .09/19/2014                    | 1                   | 185,000         | 0.00 / 0.00.....                              | -  | -  | -                   | (968,965)                     |      | (968,965)   | (213,391)                                | -  | -                                       | 0  | 635                |                                    | 105   |
| 71058, SWAP<br>OTC_EQUIY_SWAP_PRICE_RETURN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | Goldman Sachs International W22LROWP2IHZNBB6K528.           | .11/25/2013 | .11/13/2014                    | 1                   | 12,690,156      | 0.59 / 1894.99                                | -  | -  | 12,638              | (184,192)                     |      | (184,192)   | 177,192                                  | -  | -                                       | 0  | 50,038             |                                    | 104   |
| 71139, SWAP<br>OTC_EQUIY_SWAP_PRICE_RETURN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | Societe Generale S.A. O2RNE8IBXP4R0TD8PU41..                | .11/25/2013 | .11/07/2014                    | 1                   | 14,864,777      | 1.26 / 6756.18                                | -  | -  | 26,358              | (2,060)                       |      | (2,060)     | 328,522                                  | -  | -                                       | 0  | 57,833             |                                    | 104   |
| 74563, SWAP<br>OTC_EQUIY_SWAP_PRICE_RETURN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | Societe Generale S.A. O2RNE8IBXP4R0TD8PU41..                | .01/24/2014 | .02/09/2015                    | 1                   | 961,375         | 0.54 / 1827.45                                | -  | -  | 608                 | (47,722)                      |      | (47,722)    | (47,722)                                 | -  | -                                       | 0  | 4,466              |                                    | 104   |
| 74727, SWAP<br>OTC_EQUIY_SWAP_PRICE_RETURN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | Goldman Sachs International W22LROWP2IHZNBB6K528.           | .01/28/2014 | .08/11/2014                    | 1                   | 961,375         | 0.54 / 1827.84                                | -  | -  | 587                 | (47,527)                      |      | (47,527)    | (47,527)                                 | -  | -                                       | 0  | 2,902              |                                    | 104   |
| 75886, SWAP<br>OTC_EQUIY_SWAP_PRICE_RETURN           | VA - SP 500.....  | Exhibit 5                    | EQUITY/INDEX        | Goldman Sachs International W22LROWP2IHZNBB6K528.           | .02/18/2014 | .05/07/2014                    | 1                   | 3,845,502       | 1886.31 / 0.49                                | -  | -  | (1,449)             | 72,424                        |      | 72,424      | 72,424                                   | -  | -                                       | 0  | 6,122              |                                    | 104   |
| 0949999. Total-Swaps-Hedging Other-Total Return..... |   |                              |                     |   |             |                                |                     |                 |   | 0  | 0  | 38,742              | (3,224,517)                   | XXX  | (3,224,517) | (3,403)                                  | 0  | 0                                       | 0  | 123,446            | XXX                                | XXX   |
| 0969999. Total-Swaps-Hedging Other.....              |   |                              |                     |   |             |                                |                     |                 |   | 0  | 0  | 38,742              | (3,224,517)                   | XXX  | (3,224,517) | (3,403)                                  | 0  | 0                                       | 0  | 123,446            | XXX                                | XXX   |
| 1189999. Total-Swaps-Total Return.....               |   |                              |                     |   |             |                                |                     |                 |   | 0  | 0  | 38,742              | (3,224,517)                   | XXX  | (3,224,517) | (3,403)                                  | 0  | 0                                       | 0  | 123,446            | XXX                                | XXX   |
| 1209999. Total-Swaps.....                            |   |                              |                     |   |             |                                |                     |                 |   | 0  | 0  | 38,742              | (3,224,517)                   | XXX  | (3,224,517) | (3,403)                                  | 0  | 0                                       | 0  | 123,446            | XXX                                | XXX   |
| 1409999. Total-Hedging Other.....                    |   |                              |                     |   |             |                                |                     |                 |   | 0  | 0  | 38,742              | (3,224,517)                   | XXX  | (3,224,517) | (3,403)                                  | 0  | 0                                       | 0  | 123,446            | XXX                                | XXX   |
| 1449999. TOTAL.....                                  |   |                              |                     |   |             |                                |                     |                 |   | 0  | 0  | 38,742              | (3,224,517)                   | XXX  | (3,224,517) | (3,403)                                  | 0  | 0                                       | 0  | 123,446            | XXX                                | XXX   |

QE06

(a) Code Description of Hedged Risk(s)

|  |  |
|--|--|
|  |  |
|--|--|

**NONE**

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|--|
| 104  | 104: Hedges Equity Risk on Minimum Rate Guarantee Liabilities                |
| 105  | 105: Hedges Interest Rate Risk on Minimum Rate Guarantee Liabilities         |

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

| 1<br>Ticker Symbol                               | 2<br>Number of Contracts | 3<br>Notional Amount | 4<br>Description          | 5<br>Description of Item(s) Hedged, Used for Income General or Replicated | 6<br>Schedule/ Exhibit Identifier | 7<br>Type(s) of Risk (a) | 8<br>Date of Maturity or Expiration | 9<br>Exchange | 10<br>Trade Date | 11<br>Transaction Price | 12<br>Reporting Date Price | 13<br>Fair Value | Highly Effective Hedges           |                                 |  | 18<br>Cumulative Variation Margin for All Other Hedges | 19<br>Change in Variation Margin Recognized in Current Year | 20<br>Potential Exposure | 21<br>Hedge Effectiveness at Inception and at Quarter-end (b) | 22<br>Value of One (1) Point |     |
|--|--------------------------|----------------------|---------------------------|---|-----------------------------------|--------------------------|-------------------------------------|---------------|------------------|-------------------------|----------------------------|------------------|-----------------------------------|---------------------------------|--|--|---|--------------------------|---|------------------------------|-----|
|  |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  | 15<br>Cumulative Variation Margin | 16<br>Deferred Variation Margin | 17<br>Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item |  |   |                          |   |                              |     |
| <b>Long Futures</b>                              |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  |                                   |                                 |  |  |   |                          |   |                              |     |
| <b>Hedging Other</b>                             |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  |                                   |                                 |  |  |   |                          |   |                              |     |
| HIJ4.....  | 191                      | 9,550                | HIJ4, HKG, 4/29/2014..... | Equity Index Hedge.....   | Exhibit 5.                        | Equity/In dex            | .04/29/2014..                       | HKG.....      | 03/25/2014...    | 22,080.6598             | 22,140.0000                | 0                | -                                 | -                               | -  | 566,699  | 566,699   | 1,722,418                | 101.....  | 50                           |     |
| SPM4.....  | 406                      | 101,500              | SPM4, CME, 6/19/2014..... | Equity Index Hedge.....   | Exhibit 5.                        | Equity/In dex            | .06/19/2014..                       | CME.....      | 03/12/2014...    | 1,856.2701              | 1,864.6000                 | 0                | -                                 | -                               | -  | 845,487  | 845,488   | 8,779,750                | 100.....  | 250                          |     |
| VGM4.....  | 1,407                    | 14,070               | VGM4, EUX, 6/20/2014..... | Equity Index Hedge.....   | Exhibit 5.                        | Equity/In dex            | .06/20/2014..                       | EUX.....      | 03/12/2014...    | 2,959.2010              | 3,100.0000                 | 0                | -                                 | -                               | -  | 1,981,041  | 1,981,041   | 4,564,275                | 101.....  | 10                           |     |
| 12829999. Total-Long Futures-Hedging Other.....  |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  | 0                                 | 0                               | 0  | 0  | 3,393,228   | 3,393,228                | 15,066,443  | XXX                          | XXX |
| 1329999. Total-Long Futures.....                 |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  | 0                                 | 0                               | 0  | 0  | 3,393,228   | 3,393,228                | 15,066,443  | XXX                          | XXX |
| <b>Short Futures</b>                             |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  |                                   |                                 |  |  |   |                          |   |                              |     |
| <b>Hedging Other</b>                             |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  |                                   |                                 |  |  |   |                          |   |                              |     |
| SPM4.....  | 80                       | 20,000               | SPM4, CME, 6/19/2014..... | VAGB Hedge.....   | Exhibit 5.                        | Equity/In dex            | .06/19/2014..                       | CME.....      | 03/14/2014...    | 1,826.5750              | 1,864.6000                 | 0                | -                                 | -                               | -  | (760,500)  | (760,500)   | 1,730,000                | 100.....  | 250                          |     |
| 13429999. Total-Short Futures-Hedging Other..... |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  | 0                                 | 0                               | 0  | 0  | (760,500)   | (760,500)                | 1,730,000   | XXX                          | XXX |
| 1389999. Total-Short Futures.....                |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  | 0                                 | 0                               | 0  | 0  | (760,500)   | (760,500)                | 1,730,000   | XXX                          | XXX |
| 1409999. Total-Hedging Other.....                |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  | 0                                 | 0                               | 0  | 0  | 2,632,728   | 2,632,728                | 16,796,443  | XXX                          | XXX |
| 1449999. TOTAL.....                              |                          |                      |                           |   |                                   |                          |                                     |               |                  |                         |                            |                  | 0                                 | 0                               | 0  | 0  | 2,632,728   | 2,632,728                | 16,796,443  | XXX                          | XXX |

QE07

(a) 

| Code | Description of Hedged Risk(s) |
|------|-------------------------------|
|      | <b>NONE</b>                   |

(b) 

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|--|
| 100  | Hedges Equity Risk in UL and VA Liabilities with Futures                     |
| 101  | Hedges Equity Risk in UL Liabilities with Futures                            |

| Broker Name                  | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|------------------------------|------------------------|------------------------|---------------------|
| <b>Brokers</b>               |                        |                        |                     |
| Total Net Cash Deposits..... | 0                      | 0                      | 0                   |

**NONE**

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|-------------|------------------------|------------------------|---------------------|
|-------------|------------------------|------------------------|---------------------|

QE07.1

**NONE**

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1<br>Description of Exchange,<br>Counterparty or Central<br>Clearinghouse | 2<br>Master<br>Agreement<br>(Y or N) | 3<br>Credit<br>Support<br>Annex<br>(Y or N) | 4<br>Fair Value<br>of Acceptable<br>Collateral | Book Adjusted Carrying Value                                  |   |                                    | Fair Value                               |  |                                     | 11<br>Potential<br>Exposure | 12<br>Off-Balance<br>Sheet<br>Exposure |
|---|--------------------------------------|---|--|---|---|------------------------------------|--|--|-------------------------------------|-----------------------------|--|
|   |                                      |   |  | 5<br>Contracts With<br>Book Adjusted<br>Carrying<br>Value > 0 | 6<br>Contracts With<br>Book Adjusted<br>Carrying<br>Value < 0 | 7<br>Exposure Net<br>of Collateral | 8<br>Contracts<br>With Fair<br>Value > 0 | 9<br>Contracts<br>With Fair<br>Value < 0 | 10<br>Exposure Net<br>of Collateral |                             |  |
| <b>Exchange Traded Derivatives</b>  |                                      |   |  |   |   |                                    |  |  |                                     |                             |  |
| 0199999. Aggregate Sum of Exchange Traded.....                            | ...XXX.....                          | ...XXX.....                                 | .....XXX.....                                  | .....0  | .....0  | .....0                             | .....0                                   | .....0                                   | .....0                              | .....16,796,443             | .....16,796,443                        |
| <b>NAIC 1 Designation</b>   |                                      |   |  |   |   |                                    |  |  |                                     |                             |  |
| Goldman Sachs International.....  | W22LROWP2IHZNBB6K528                 | ...Y.....                                   | ...Y.....                                      | .....0  | .....72,424   | .....(231,719)                     | .....0                                   | .....72,424                              | .....(231,719)                      | .....0                      | .....59,062                            |
| Morgan Stanley & Co International PLC.....                                | 4PQUHN3JPFQFNF3BB653.                | ...Y.....                                   | ...Y.....                                      | .....0  | .....0  | .....(1,425,149)                   | .....0                                   | .....0                                   | .....(1,425,149)                    | .....0                      | .....1,061                             |
| Societe Generale S.A.....   | O2RNE8IBXP4R0TD8PU41..               | ...Y.....                                   | ...Y.....                                      | .....0  | .....0  | .....(671,108)                     | .....0                                   | .....0                                   | .....(671,108)                      | .....0                      | .....62,688                            |
| UBS AG.....   | BFM8T61CT2L1QCEMIK50..               | ...Y.....                                   | ...Y.....                                      | .....0  | .....0  | .....(968,965)                     | .....0                                   | .....0                                   | .....(968,965)                      | .....0                      | .....635                               |
| 0299999. Total NAIC 1 Designation.....                                    |                                      |   |  | .....0  | .....72,424   | .....(3,296,941)                   | .....0                                   | .....72,424                              | .....(3,296,941)                    | .....0                      | .....123,446                           |
| 0999999. Totals.....  |                                      |   |  | .....0  | .....72,424   | .....(3,296,941)                   | .....0                                   | .....72,424                              | .....(3,296,941)                    | .....0                      | .....16,919,888                        |

QE08

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

| 1<br>Exchange, Counterparty or<br>Central Clearinghouse | 2<br>Type of<br>Asset Pledged | 3<br>CUSIP<br>Identification | 4<br>Description                            | 5<br>Fair Value | 6<br>Par Value | 7<br>Book Adjusted<br>Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin<br>(I, V or IV) |
|---|-------------------------------|------------------------------|---|-----------------|----------------|--------------------------------------|--------------------|-------------------------------------|
| <b>Collateral Pledged by Reporting Entity</b>           |                               |                              |   |                 |                |                                      |                    |                                     |
| Goldman Sachs International.....                        | W22LROWP2IHZNBB6K528          | Corporate.....               | 018490 AP 7 ALLERGAN INC/UNITED STATES..... | 23,234          | 24,000         | 23,960                               | .03/15/2018..      | IV.....                             |
| Morgan Stanley & Co International PLC.....              | 4PQUHN3JPFQFN3BB653           | Corporate.....               | 018490 AP 7 ALLERGAN INC/UNITED STATES..... | 1,258,509       | 1,300,000      | 1,297,859                            | .03/15/2018..      | IV.....                             |
| Societe Generale S.A.....                               | O2RNE8IBXP4R0TD8PU41..        | Corporate.....               | 693506 BD 8 PPG INDUSTRIES INC.....         | 577,087         | 560,000        | 555,164                              | .11/15/2020..      | IV.....                             |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 912810 RC 4 US TREASURY.....                | 1,012,120       | 1,000,000      | 973,798                              | .08/15/2043..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 912828 KD 1 US TREASURY.....                | 5,775,496       | 5,500,000      | 5,443,616                            | .02/15/2019..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 912828 VB 3 US TREASURY.....                | 1,227,295       | 1,325,000      | 1,285,035                            | .05/15/2023..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 3138A4 A2 1 FNMA.....                       | 3,341,285       | 3,214,288      | 3,199,313                            | .01/01/2041..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 3138WM XL 0 FNMA.....                       | 987,703         | 1,022,001      | 1,054,507                            | .04/01/2043..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 912810 EQ 7 US TREASURY.....                | 1,305,000       | 1,000,000      | 1,115,486                            | .08/15/2023..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 912828 EE 6 US TREASURY.....                | 1,583,145       | 1,500,000      | 1,497,495                            | .08/15/2015..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 31402R RN 1 FNMA.....                       | 535,207         | 490,714        | 495,590                              | .10/01/2035..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 912828 QN 3 US TREASURY.....                | 5,267,151       | 5,000,000      | 5,304,689                            | .05/15/2021..      | I.....                              |
| Citibank NA.....  | E57ODZWZ7FF32TWEFA76          | Treasury.....                | 912828 MP 2 US TREASURY.....                | 2,182,720       | 2,000,000      | 1,984,853                            | .02/15/2020..      | I.....                              |
| 0199999. Totals.....                                    |                               |                              |   | 25,075,950      | 23,936,003     | 24,231,364                           | .....XXX.....      | .....XXX.....                       |

QE09

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

| 1  | 2   | 3    | 4                                  | 5           | 6                            | 7              |
|--|---|------|------------------------------------|-------------|------------------------------|----------------|
| CUSIP Identification   | Description   | Code | NAIC Designation /Market Indicator | Fair Value  | Book/Adjusted Carrying Value | Maturity Dates |
| <b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b> |   |      |                                    |             |                              |                |
| 02005A BM 9  | ALLY MASTER OWNER TRUST.....  |      | 1FE.....                           | 330,185     | 330,196                      | 05/15/2016...  |
| 02005A BN 7  | ALLY MASTER OWNER TRUST.....  |      | 1FE.....                           | 2,193,745   | 2,193,941                    | 05/15/2016...  |
| 03064M AD 0  | AMERICREDIT AUTOMOBILE RECEIVA.....                                     |      | 1FE.....                           | 166,416     | 166,413                      | 02/08/2016...  |
| 05377R AH 7  | AVIS BUDGET GROUP INC.....  |      | 1FE.....                           | 87,569      | 87,566                       | 04/20/2015...  |
| 17305E EQ 4  | CITIBANK CC ISSUANCE TRUST.....   |      | 1FE.....                           | 656,721     | 656,841                      | 06/23/2016...  |
| 17308B AM 0  | CITIBANK OMNI MASTER TRUST COM.....                                     |      | 1FE.....                           | 2,827,244   | 2,826,914                    | 08/15/2018...  |
| 34528Q BT 0  | FORD CREDIT FLOORPLAN MSTR TR.....                                      |      | 1FE.....                           | 1,011,815   | 1,011,815                    | 09/15/2016...  |
| 34529T AD 9  | FORD CR AUTO LEASE TR 2011-B.....                                       |      | 1FE.....                           | 127,744     | 127,819                      | 01/15/2015...  |
| 34529V AE 2  | FORD CREDIT AUTO LEASE TRUST F.....                                     |      | 1FE.....                           | 628,867     | 629,048                      | 04/15/2015...  |
| 404225 BH 6  | HLSS SERVICER ADV REC 2013-T4.....                                      |      | 1FE.....                           | 2,028,985   | 2,031,909                    | 08/15/2044...  |
| 44614T AB 8  | HUNTINGTON AUTO TRUST HUNT_12.....                                      |      | 1FE.....                           | 231,947     | 231,976                      | 09/15/2015...  |
| 46629R AB 0  | JPMORGAN CHASE COMM 2006-FL2A.....                                      |      | 1FM.....                           | 254,622     | 257,483                      | 11/15/2018...  |
| 74113A AA 4  | PRESTIGE AUTO RECEIVABLES TRUS.....                                     |      | 1FE.....                           | 700,000     | 700,000                      | 04/15/2015...  |
| 80282W AC 4  | SANTANDER DRIVE AUTO RECEIVABL.....                                     |      | 1FE.....                           | 955,597     | 955,784                      | 04/15/2016...  |
| 3499999  | Industrial & Miscellaneous - Commercial Mortgage-Backed Securities..... |      |                                    | 12,201,456  | 12,207,704                   | ...XXX.....    |
| 3899999  | Total - Industrial & Miscellaneous (Unaffiliated).....                  |      |                                    | 12,201,456  | 12,207,704                   | ...XXX.....    |
| 6399999  | Total - Commercial Mortgage-Backed Securities.....                      |      |                                    | 12,201,456  | 12,207,704                   | ...XXX.....    |
| 6599999  | Subtotal - Bonds.....   |      |                                    | 12,201,456  | 12,207,704                   | ...XXX.....    |
| <b>Short-Term Invested Assets (Schedule DA Type)</b>   |   |      |                                    |             |                              |                |
| 000000 00 0  | JPMORGAN PRIME MONEY MRKT FUND.....                                     |      |                                    | 74,136      | 74,136                       | 04/01/2014...  |
| 000000 00 0  | MORGAN STANLEY PRIME MONEY MAR.....                                     |      |                                    | 7,397,398   | 7,397,398                    | 04/01/2014...  |
| 000000 00 0  | WELLS FARGO ADV HER MMKT.....   |      |                                    | 7,552,936   | 7,552,936                    | 04/01/2014...  |
| 06740B AH 0  | BARCLAYS PLC.....   |      |                                    | 1,750,000   | 1,750,000                    | 05/05/2014...  |
| 12476F H4 1  | CAFCO LLC.....  |      |                                    | 1,898,548   | 1,898,548                    | 08/04/2014...  |
| 13738K E7 8  | CANCARA ASSET SECUR LLC.....  |      |                                    | 999,780     | 999,780                      | 05/07/2014...  |
| 15963U FD 3  | CHARIOT FUNDING.....  |      |                                    | 1,499,452   | 1,499,452                    | 06/13/2014...  |
| 15963U FH 4  | CHARIOT FUNDING.....  |      |                                    | 1,999,015   | 1,999,015                    | 06/17/2014...  |
| 19422D G2 1  | COLLATERALIZED COMMERCIAL PAPE.....                                     |      |                                    | 1,498,926   | 1,498,926                    | 07/02/2014...  |
| 19422D JH 5  | COLLATERALIZED COMMERCIAL PAPE.....                                     |      |                                    | 1,997,653   | 1,997,653                    | 09/17/2014...  |
| 2332K1 HS 2  | DNB NOR ASA.....  |      |                                    | 2,997,305   | 2,997,305                    | 08/26/2014...  |
| 3686M1 EG 7  | GEMINI SECURITIZATION CORP.....   |      |                                    | 1,499,606   | 1,499,606                    | 05/16/2014...  |
| 3686M1 JA 5  | GEMINI SECURITIZATION CORP.....   |      |                                    | 1,997,030   | 1,997,030                    | 09/10/2014...  |
| 5006E1 G1 6  | REPUBLIC OF KOREA.....  |      |                                    | 999,241     | 999,241                      | 07/01/2014...  |
| 6117P5 G8 4  | MONT BLANC CAPITAL CORP.....  |      |                                    | 2,998,203   | 2,998,203                    | 07/08/2014...  |
| 85324U G7 2  | STANDARD CHARTERED PLC.....   |      |                                    | 1,498,989   | 1,498,989                    | 07/07/2014...  |
| 85324U HJ 5  | STANDARD CHARTERED PLC.....   |      |                                    | 1,998,069   | 1,998,069                    | 08/18/2014...  |
| 87019S FT 6  | SWEDBANK.....   |      |                                    | 2,498,701   | 2,498,701                    | 06/27/2014...  |
| 8999999  | Total - Short-Term Invested Assets (Schedule DA Type).....              |      |                                    | 43,154,987  | 43,154,987                   | ...XXX.....    |
| <b>Cash Equivalents (Schedule E Part 2 Type)</b>   |   |      |                                    |             |                              |                |
| 000000 00 0  | ALPINE SECURITIZATION.....  |      |                                    | 3,000,000   | 3,000,000                    | 05/20/2014...  |
| 000000 00 0  | AMERICAN ELEC PWR CO.....   |      |                                    | 1,499,932   | 1,499,932                    | 04/07/2014...  |
| 000000 00 0  | BANK OF AMERICA CORP.....   |      |                                    | 2,000,000   | 2,000,000                    | 05/28/2014...  |
| 000000 00 0  | BARCLAYS PLC.....   |      |                                    | 4,000,000   | 4,000,000                    | 05/05/2014...  |
| 000000 00 0  | CANCARA ASSET SECUR LLC.....  |      |                                    | 2,999,670   | 2,999,670                    | 04/23/2014...  |
| 000000 00 0  | CHESHAM FINANCE LTD.....  |      |                                    | 3,000,000   | 3,000,000                    | 04/01/2014...  |
| 000000 00 0  | CITIBANK MONEY MARKET.....  |      |                                    | 73          | 73                           | 04/01/2014...  |
| 000000 00 0  | CREDIT SUISSE GROUP AG.....   |      |                                    | 2,275,000   | 2,275,000                    | 07/17/2014...  |
| 000000 00 0  | CREDIT SUISSE GROUP AG.....   |      |                                    | 2,500,000   | 2,500,000                    | 05/05/2014...  |
| 000000 00 0  | EBURY FINANCE LLC.....  |      |                                    | 3,000,000   | 3,000,000                    | 04/01/2014...  |
| 000000 00 0  | GOLDMAN SACHS GROUP INC.....  |      |                                    | 3,000,000   | 3,000,000                    | 06/17/2014...  |
| 000000 00 0  | GOTHAM FUNDING CORP.....  |      |                                    | 1,999,575   | 1,999,575                    | 05/16/2014...  |
| 000000 00 0  | MIZUHO FINANCIAL GROUP INC.....   |      |                                    | 1,999,393   | 1,999,393                    | 05/27/2014...  |
| 000000 00 0  | MORGAN STANLEY.....   |      |                                    | 1,500,000   | 1,500,000                    | 04/11/2014...  |
| 000000 00 0  | MORGAN STANLEY.....   |      |                                    | 3,000,000   | 3,000,000                    | 07/08/2014...  |
| 000000 00 0  | PORSCHE AUTOMOBIL HLDGS SE.....   |      |                                    | 1,249,833   | 1,249,833                    | 04/21/2014...  |
| 000000 00 0  | REGENCY MARKETS NO 1 LLC.....   |      |                                    | 2,999,848   | 2,999,848                    | 04/14/2014...  |
| 000000 00 0  | SCANA CORP.....   |      |                                    | 2,999,835   | 2,999,835                    | 04/10/2014...  |
| 000000 00 0  | SOUTHERN CO.....  |      |                                    | 2,599,644   | 2,599,644                    | 04/30/2014...  |
| 000000 00 0  | WESTAR ENERGY INC.....  |      |                                    | 3,599,770   | 3,599,770                    | 04/11/2014...  |
| 9199999  | Total - Cash Equivalents (Schedule E Part 2 Type).....                  |      |                                    | 49,222,574  | 49,222,574                   | ...XXX.....    |
| 9999999  | Totals.....   |      |                                    | 104,579,017 | 104,585,265                  | ...XXX.....    |

General Interrogatories:

- The activity for the year to date: Fair Value \$....16,317,691 Book/Adjusted Carrying Value \$....16,320,046
- Average balance for the year to date: Fair Value \$....94,796,343 Book/Adjusted Carrying Value \$....94,797,412
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$....12,207,704 NAIC 2: \$.....0 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                       | 2           | 3    | 4   | 5             | 6                               | 7                 |
|-------------------------|-------------|------|---|---------------|---------------------------------|-------------------|
| CUSIP<br>Identification | Description | Code | NAIC<br>Designation<br>/Market<br>Indicator | Fair<br>Value | Book/Adjusted<br>Carrying Value | Maturity<br>Dates |

General Interrogatory:

1. Total activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

| 1<br>Depository                           | 2<br>Code                      | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Current Quarter | 5<br>Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter |                   |                  | 9<br>* |
|---|--------------------------------|-----------------------|---|---|--|-------------------|------------------|--------|
|   |                                |                       |   |   | 6<br>First Month   | 7<br>Second Month | 8<br>Third Month |        |
| <b>Open Depositories</b>                  |                                |                       |   |   |  |                   |                  |        |
| Allfirst.....                             | Baltimore, Maryland.....       | 0.000                 | 0   | 0   | (4,774)  | (7,999)           | 7,012            | XXX..  |
| Bank of America.....                      | Clearwater, Florida.....       | 0.000                 | 0   | 0   | 13,218   | 25,000            | 25,134           | XXX..  |
| Bank of America.....                      | Dallas, Texas.....             | 0.000                 | 0   | 0   | 500  | 500               | 500              | XXX..  |
| Bank of America.....                      | Little Rock, Arkansas.....     | 0.000                 | 0   | 0   | 67,095   | 30,410            | 103,020          | XXX..  |
| Bank of New York.....                     | New York, New York.....        | 0.000                 | 0   | 0   | (4,799,514)  | (5,064,922)       | (5,823,115)      | XXX..  |
| Bank One.....                             | Phoenix, Arizona.....          | 0.000                 | 0   | 0   | 289  | 2,432             | 4,824            | XXX..  |
| Chase Manhattan Bank.....                 | New York, New York.....        | 0.000                 | 0   | 0   | 2,618,294  | 2,876,874         | 2,870,845        | XXX..  |
| Citibank Money Market.....                | New York, New York.....        | 0.000                 | 0   | 0   | (4)  | 0                 | (105,625)        | XXX..  |
| County Bank.....                          | Madera, California.....        | 0.000                 | 0   | 0   | 0  | 0                 | 188              | XXX..  |
| First Union National Bank of Florida..... | Jacksonville, Florida.....     | 0.000                 | 0   | 0   | 513,956  | 763,943           | 535,663          | XXX..  |
| HSBC Bank USA.....                        | New York, New York.....        | 0.000                 | 0   | 0   | 1,477,998  | 4,155,661         | 2,411,387        | XXX..  |
| Investors Bank & Trust Co.....            | Boston, Massachusetts.....     | 0.000                 | 0   | 0   | 142,297  | 135,968           | 42,148           | XXX..  |
| M&T Bank.....                             | Baltimore, Maryland.....       | 0.000                 | 0   | 0   | 230,120  | 1,918,506         | 1,025,320        | XXX..  |
| U.S. Bank.....                            | Cedar Rapids, Iowa.....        | 0.000                 | 0   | 0   | 20,000   | 20,000            | 20,000           | XXX..  |
| U.S. Bank.....                            | St. Paul, Minnesota.....       | 0.000                 | 0   | 0   | 402,059  | 728,166           | 492,046          | XXX..  |
| Wachovia Bank.....                        | Charlotte, North Carolina..... | 0.000                 | 0   | 0   | 31,858   | 90                | 207              | XXX..  |
| Wells Fargo Bank.....                     | Minneapolis, Minnesota.....    | 0.000                 | 0   | 0   | 727  | 1,030             | 1,263            | XXX..  |
| 0199999. Total Open Depositories.....     | XXX                            | XXX                   | 0   | 0   | 714,119  | 5,585,659         | 1,610,817        | XXX..  |
| 0399999. Total Cash on Deposit.....       | XXX                            | XXX                   | 0   | 0   | 714,119  | 5,585,659         | 1,610,817        | XXX..  |
| 0499999. Cash in Company's Office.....    | XXX                            | XXX                   | XXX   | XXX   | 2,350  | 2,350             | 2,350            | XXX..  |
| 0599999. Total Cash.....                  | XXX                            | XXX                   | 0   | 0   | 716,469  | 5,588,009         | 1,613,167        | XXX..  |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description  | 2<br>Code | 3<br>Date<br>Acquired | 4<br>Rate of<br>Interest | 5<br>Maturity<br>Date | 6<br>Book/Adjusted<br>Carrying Value | 7<br>Amount of Interest<br>Due & Accrued | 8<br>Amount Received<br>During Year |
|---|-----------|-----------------------|--------------------------|-----------------------|--------------------------------------|--|-------------------------------------|
| <b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b> |           |                       |                          |                       |                                      |  |                                     |
| LIBERTY STREET FDG LLC 144A CP.....   |           | 02/18/2014            | 0.160                    | 04/15/2014            | 39,997,511                           | .0                                       | 7,466                               |
| LIBERTY STREET FDG LLC 144A CP.....   |           | 03/18/2014            | 0.160                    | 05/19/2014            | 24,994,666                           | .0                                       | 1,555                               |
| 3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....  |           |                       |                          |                       | 64,992,177                           | .0                                       | 9,021                               |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated).....               |           |                       |                          |                       | 64,992,177                           | .0                                       | 9,021                               |
| <b>Total Bonds</b>  |           |                       |                          |                       |                                      |  |                                     |
| 7799999. Subtotals - Issuer Obligations.....                                    |           |                       |                          |                       | 64,992,177                           | .0                                       | 9,021                               |
| 8399999. Subtotals - Bonds.....   |           |                       |                          |                       | 64,992,177                           | .0                                       | 9,021                               |
| <b>Sweep Accounts</b>   |           |                       |                          |                       |                                      |  |                                     |
| CITIBANK MONEY MARKET.....  |           | 03/14/2014            | 0.020                    | 04/01/2014            | 2                                    | .0                                       | .0                                  |
| CITIBANK MONEY MARKET GENERAL.....  |           | 03/28/2014            | 0.020                    | 04/01/2014            | 11,132                               | .0                                       | .0                                  |
| 8499999. Total - Sweep Accounts.....  |           |                       |                          |                       | 11,134                               | .0                                       | .0                                  |
| 8699999. Total - Cash Equivalents.....  |           |                       |                          |                       | 65,003,311                           | .0                                       | 9,021                               |

QE13