



QUARTERLY STATEMENT

As of September 30, 2014
of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 67172	Employer's ID Number..... 31-0397080
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... September 9, 1909	Commenced Business..... October 10, 1910	
Statutory Home Office	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <i>(Name)</i> amber_roberts@ohionational.com <i>(E-Mail Address)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number) (Extension)</i> 513-794-4516 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Vice Chairman
OTHER			
Thomas Abdo Barefield #	Vice Chairman & Chief Distribution Officer	Howard Charles Becker #	Executive Vice President
Christopher Allen Carlson #	Vice Chairman & Chief Investment Officer	Nancy Arline Delassio #	Executive Vice President & Chief Administrative Officer
Diane Sue Hagenbuch	Senior Vice President	Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer
Michael Francis Haverkamp	Senior Vice President	Arthur James Roberts	Senior Vice President & Chief Financial Officer
Dennis Lee Schoff #	Senior Vice President & General Counsel, Assistant Secretary	Barbara Ann Turner #	Senior Vice President & Chief Compliance Officer; Chief Executive Officer, ONESCO
Peter Edward Whipple	Senior Vice President & Chief Corporate Actuary		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Howard Charles Becker	Jack Elliott Brown	Joseph Alex Campanella
Christopher Allen Carlson	Ronald John Dolan	Victoria Buyniski Gluckman	John Weber Hayden
Gary Thomas Huffman	James Francis Orr	John Russell Phillips	John Michael Schlotman
Gary Edward Wendlandt			

State of..... Ohio
County of..... Hamilton

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.

_____ (Signature) Gary Thomas Huffman _____ (Printed Name) President, Chairman & Chief Executive Officer _____ (Title)	_____ (Signature) Therese Susan McDonough _____ (Printed Name) Secretary _____ (Title)	_____ (Signature) Joseph Richard Sander _____ (Printed Name) Treasurer _____ (Title)
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Subscribed and sworn to before me
This _____ day of November, 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 _____

Roxanna S Henry, Notary Public

May 11, 2019

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	4,688,571,795	0	4,688,571,795	4,543,335,693
2. Stocks:				
2.1 Preferred stocks.....	31,572,434	0	31,572,434	25,032,037
2.2 Common stocks.....	397,530,441	0	397,530,441	396,251,938
3. Mortgage loans on real estate:				
3.1 First liens.....	801,534,058	0	801,534,058	844,874,399
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	20,539,313	0	20,539,313	20,865,152
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	3,346,666
5. Cash (\$.....208,180,378), cash equivalents (\$.....0) and short-term investments (\$.....70,399,606).....	278,579,985	0	278,579,985	321,569,001
6. Contract loans (including \$.....0 premium notes).....	330,945,616	0	330,945,616	291,699,230
7. Derivatives.....	25,566,753	0	25,566,753	3,131,761
8. Other invested assets.....	108,791,449	53,577,130	55,214,319	42,505,121
9. Receivables for securities.....	136,371	0	136,371	986,086
10. Securities lending reinvested collateral assets.....	138,499,215	0	138,499,215	118,711,341
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	6,822,267,430	53,577,130	6,768,690,300	6,612,308,425
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	59,422,655	0	59,422,655	52,451,853
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	4,609,813	0	4,609,813	7,167,957
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	36,188,943	0	36,188,943	35,679,926
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,938,166	0	6,938,166	5,875,014
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	473	0	473	4,432
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	36,901,708
18.2 Net deferred tax asset.....	175,340,163	93,815,385	81,524,778	83,371,412
19. Guaranty funds receivable or on deposit.....	2,345,020	0	2,345,020	2,329,861
20. Electronic data processing equipment and software.....	7,987,203	0	7,987,203	4,564,158
21. Furniture and equipment, including health care delivery assets (\$.....0).....	4,653,696	4,653,696	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.....	18,078,490	0	18,078,490	36,186,732
24. Health care (\$.....0) and other amounts receivable.....	23,759,999	23,759,999	0	0
25. Aggregate write-ins for other than invested assets.....	119,553,160	2,453,799	117,099,361	110,680,656
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	7,281,145,211	178,260,009	7,102,885,202	6,987,522,134
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	19,574,480,131	0	19,574,480,131	18,394,288,720
28. Total (Lines 26 and 27).....	26,855,625,342	178,260,009	26,677,365,333	25,381,810,854

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. Annuity rider charges receivable.....	98,386,351	0	98,386,351	93,308,014
2502. Keyman insurance.....	9,513,450	0	9,513,450	8,269,237
2503. Fund revenue receivable.....	8,309,442	0	8,309,442	7,699,608
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,343,917	2,453,799	890,118	1,403,797
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	119,553,160	2,453,799	117,099,361	110,680,656

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....5,004,206,658 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	5,004,206,658	4,884,881,239
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	25,969,383	81,902,923
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	674,292,831	569,533,897
4. Contract claims:		
4.1 Life.....	16,493,542	11,312,371
4.2 Accident and health.....	390,794	1,153,210
5. Policyholders' dividends \$.....1,067,233 and coupons \$.....0 due and unpaid.....	1,067,233	1,612,907
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	61,931,905	54,333,414
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.....	1,492,714	771,469
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 \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	43,615,393	47,376,217
10. Commissions to agents due or accrued - life and annuity contracts \$.....5,381,362, accident and health \$.....733,822 and deposit-type contract funds \$.....0.....	6,115,184	6,649,235
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	15,192,464	16,818,221
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(270,798,684) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(270,798,684)	(271,494,123)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,445,210	4,213,574
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	4,088,527	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	5,524,147	4,998,655
17. Amounts withheld or retained by company as agent or trustee.....	98,042,151	101,557,602
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	3,327,715	3,254,177
19. Remittances and items not allocated.....	26,308,274	29,905,228
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 \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	31,448,343	22,182,597
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	49,115,159	29,566,301
24.04 Payable to parent, subsidiaries and affiliates.....	141,943,171	246,537,382
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.....	1,191,011	14,003,740
24.09 Payable for securities.....	26,977,061	0
24.10 Payable for securities lending.....	138,499,215	118,711,341
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	5,911,485	4,996,370
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	6,115,790,886	5,984,777,947
27. From Separate Accounts statement.....	19,560,305,280	18,394,288,720
28. Total liabilities (Lines 26 and 27).....	25,676,096,166	24,379,066,667
29. Common capital stock.....	10,000,000	10,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	309,374,267	309,317,048
33. Gross paid in and contributed surplus.....	283,297,154	283,297,154
34. Aggregate write-ins for special surplus funds.....	(14,270,686)	(4,793,551)
35. Unassigned funds (surplus).....	412,868,431	404,923,534
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).....	991,269,166	992,744,185
38. Totals of Lines 29, 30 and 37.....	1,001,269,166	1,002,744,185
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	26,677,365,332	25,381,810,852

DETAILS OF WRITE-INS

2501. Liability for plan benefits.....	3,227,798	2,370,920
2502. Unclaimed funds.....	2,683,687	2,625,450
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).....	5,911,485	4,996,370
3101.	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. Voluntary Reserve.....	(14,270,686)	(4,793,551)
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).....	(14,270,686)	(4,793,551)

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,002,170,868	2,087,731,421	2,830,632,899
2. Considerations for supplementary contracts with life contingencies.....	755,052	143,206	205,055
3. Net investment income.....	234,818,119	245,689,992	322,053,801
4. Amortization of Interest Maintenance Reserve (IMR).....	4,096,445	4,782,909	6,494,707
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	3,650,260	3,020,685	4,949,011
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	184,709,993	154,923,388	212,623,863
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	198,150,220	173,442,769	235,547,341
9. Totals (Lines 1 to 8.3).....	2,628,350,957	2,669,734,370	3,612,506,677
10. Death benefits.....	55,394,619	62,560,808	76,744,312
11. Matured endowments (excluding guaranteed annual pure endowments).....	419,236	503,619	696,858
12. Annuity benefits.....	345,879,820	314,335,507	428,552,083
13. Disability benefits and benefits under accident and health contracts.....	4,411,758	6,945,470	9,220,489
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	918,616,948	737,535,388	1,002,942,253
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	6,566,596	15,834,178	20,910,288
18. Payments on supplementary contracts with life contingencies.....	397,766	403,710	532,137
19. Increase in aggregate reserves for life and accident and health contracts.....	55,006,408	126,869,653	169,843,871
20. Totals (Lines 10 to 19).....	1,386,693,151	1,264,988,333	1,709,442,291
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	212,435,526	190,668,760	263,096,997
22. Commissions and expense allowances on reinsurance assumed.....	6,618,543	10,029,795	11,719,841
23. General insurance expenses.....	74,729,008	66,555,871	91,495,210
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	11,047,090	9,064,313	9,634,089
25. Increase in loading on deferred and uncollected premiums.....	3,974,629	449,713	1,506,566
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	801,970,450	999,247,797	1,349,562,212
27. Aggregate write-ins for deductions.....	568,399	3,613,525	3,858,952
28. Totals (Lines 20 to 27).....	2,498,036,796	2,544,618,107	3,440,316,158
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	130,314,161	125,116,263	172,190,519
30. Dividends to policyholders.....	49,598,442	36,230,521	56,928,138
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	80,715,719	88,885,742	115,262,381
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	17,496,501	13,482,684	13,132,416
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	63,219,218	75,403,058	102,129,965
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(2,574,202) (excluding taxes of \$.....180,719 transferred to the IMR).....	(10,457,349)	(22,678,965)	(40,521,978)
35. Net income (Line 33 plus Line 34).....	52,761,869	52,724,093	61,607,987
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,002,744,186	1,048,315,579	1,048,315,579
37. Net income (Line 35).....	52,761,869	52,724,093	61,607,987
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....1,379,875.....	(2,291,780)	(28,966,900)	(107,664,669)
39. Change in net unrealized foreign exchange capital gain (loss).....	113,605	822,206	276,029
40. Change in net deferred income tax.....	23,537,253	21,616,124	23,795,243
41. Change in nonadmitted assets.....	(11,849,640)	(5,286,611)	(65,251,097)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(9,265,746)	1,348,518	3,061,302
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(13,722,024)	0	0
47. Other changes in surplus in Separate Accounts Statement.....	14,174,851	0	0
48. Change in surplus notes.....	57,219	57,219	76,291
49. Cumulative effect of changes in accounting principles.....	0	(19,553,022)	(19,553,022)
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	100,000,000
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.....	0	0	1,731,130
52. Dividends to stockholders.....	(40,000,000)	(40,000,000)	(40,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(14,990,626)	(6,038,029)	(3,650,587)
54. Net change in capital and surplus (Lines 37 through 53).....	(1,475,019)	(23,276,402)	(45,571,393)
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,001,269,167	1,025,039,177	1,002,744,186
DETAILS OF WRITE-INS			
08.301. Policy charges.....	154,573,349	134,968,969	183,784,859
08.302. Fee income.....	43,441,397	38,304,923	51,840,833
08.303. Modified coinsurance risk charge.....	134,673	167,328	2,334
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	801	1,548	(80,685)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	198,150,220	173,442,769	235,547,341
2701. Health surrender benefits.....	567,348	3,614,741	3,859,294
2702. Reserve adjustment on reinsurance assumed.....	1,051	(1,216)	(342)
2703. Expenses related to surplus note issuance.....	0	0	0
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).....	568,399	3,613,525	3,858,952
5301. Benefit Plan Adjustment.....	840,096	(4,592,314)	1,347,476
5302. Prior period adjustment.....	(4,166,014)	(212,836)	(204,512)
5303. Voluntary Reserve.....	(11,664,708)	(1,232,879)	(4,793,551)
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).....	(14,990,626)	(6,038,029)	(3,650,587)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,001,721,663	2,094,163,781	2,829,580,543
2. Net investment income.....	231,326,331	240,359,318	322,262,011
3. Miscellaneous income.....	386,510,473	330,068,140	451,801,513
4. Total (Lines 1 through 3).....	2,619,558,467	2,664,591,239	3,603,644,067
5. Benefit and loss related payments.....	1,328,352,929	1,146,583,930	1,508,913,099
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	794,997,035	1,019,464,058	1,380,288,294
7. Commissions, expenses paid and aggregate write-ins for deductions.....	307,426,782	267,422,956	366,516,701
8. Dividends paid to policyholders.....	42,545,625	36,169,496	50,637,425
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,379,875 tax on capital gains (losses).....	(22,264,104)	14,551,165	61,059,398
10. Total (Lines 5 through 9).....	2,451,058,267	2,484,191,605	3,367,414,917
11. Net cash from operations (Line 4 minus Line 10).....	168,500,200	180,399,634	236,229,150
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	309,211,340	456,195,596	585,633,446
12.2 Stocks.....	2,399,947	0	1,144,616
12.3 Mortgage loans.....	90,526,060	92,948,391	150,903,306
12.4 Real estate.....	3,417,900	0	0
12.5 Other invested assets.....	145,706	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	27,826,776	45,850,212	22,991,584
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	433,527,729	594,994,199	760,672,952
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	459,434,632	501,646,026	917,092,264
13.2 Stocks.....	9,032,000	8,252,200	13,252,200
13.3 Mortgage loans.....	47,500,000	80,917,250	143,412,250
13.4 Real estate.....	0	0	20,833,652
13.5 Other invested assets.....	8	0	0
13.6 Miscellaneous applications.....	42,222,866	5,734,775	4,652,796
13.7 Total investments acquired (Lines 13.1 to 13.6).....	558,189,506	596,550,251	1,099,243,162
14. Net increase or (decrease) in contract loans and premium notes.....	39,246,386	14,487,933	24,466,620
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(163,908,163)	(16,043,985)	(363,036,830)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	57,219	57,219	76,291
16.2 Capital and paid in surplus, less treasury stock.....	0	0	100,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	87,869,978	(56,355,818)	(60,317,669)
16.5 Dividends to stockholders.....	40,000,000	105,000,000	105,000,000
16.6 Other cash provided (applied).....	(95,508,250)	(147,069,454)	139,778,434
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(47,581,053)	(308,368,053)	74,537,056
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(42,989,016)	(144,012,404)	(52,270,624)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	321,569,001	373,839,626	373,839,626
19.2 End of period (Line 18 plus Line 19.1).....	278,579,986	229,827,221	321,569,001
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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	275,218,568	234,600,427	329,732,905
3. Ordinary individual annuities.....	1,660,368,119	1,693,779,638	2,320,159,497
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	145,706,623	122,824,722	169,164,338
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	10,964,520	11,448,773	15,200,732
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	2,092,257,830	2,062,653,560	2,834,257,472
12. Deposit-type contracts.....	147,138,102	0	74,641,634
13. Total.....	2,239,395,932	2,062,653,560	2,908,899,106

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 Ohio National Life Insurance Company (ONLIC or the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the 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.

At September 30, 2014, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors

The Company's September 30, 2014 financial statements reflect a prior period adjustment relating to the recording of Traditional Life reserves. As of December 31, 2013, reserves were overstated by \$2,100,000. As a result, surplus was understated by \$1,365,000. The events contributing to the reserve overstatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ 2,100,000
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	<u>(735,000)</u>
Increase in surplus (P4,L53,C1)	<u>\$ 1,365,000</u>

The Company's September 30, 2014 financial statements reflect a prior period adjustment relating to the calculation and recording of the deferred tax asset (DTA) on investment futures. The net DTA as of December 31, 2013 was understated by \$4,901,309. The events contributing to the adjustment impact surplus as follows:

Change in net deferred income tax (P4, L40 ,C1)	<u>\$ (4,901,309)</u>
Increase in surplus (P4, L40, C1)	<u>\$4,901,309</u>

The Company's September 30, 2014 financial statements reflect a prior period adjustment relating to the recording of Immediate Annuity reserves. As of December 31, 2013, reserves were understated by \$8,509,252. As a result, surplus was overstated by \$5,531,014. The events contributing to the reserve overstatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4.L19.C1)	\$ (8,509,252)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	<u>2,978,238</u>
Decrease in surplus (P4,L53,C1)	<u>\$ (5,531,014)</u>

3 - 4. No significant change

NOTES TO FINANCIAL STATEMENTS**5. Investments****D. Loan-Backed Securities**

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following table represents each security that recognized other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other- than-temporary Impairment in Current Period	Amortized Cost After Other-than- temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
22540VMK5	945,619	911,940	33,679	911,940	911,940	9/30/2014
38373M3S7	364,658	274,516	90,142	274,516	274,516	9/30/2014
Total	<u>1,310,277</u>	<u>1,186,456</u>	<u>123,821</u>	<u>1,186,456</u>	<u>1,186,456</u>	

- (4) All impaired securities (fair value is less than cost or amortized cost) for which a other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

(a) The aggregate amount of unrealized losses

(1) Less than 12 Months	<u>\$ (660,481)</u>
(2) 12 Months or Longer	<u>\$ (9,714,715)</u>

(b) The aggregate related fair value of securities with unrealized losses

(1) Less than 12 Months	<u>\$ 150,680,699</u>
(2) 12 Months or Longer	<u>\$ 213,501,987</u>

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- (b) The fair value of the collateral received and the portion of that collateral that that company has sold or re-pledged is \$138,499,215.

I. Working Capital Finance Investments - NONE**6 - 9. No significant change****10. Information Concerning Parent, Subsidiaries and Affiliates.**

The Company's investment income reflects dividends of \$10,000,000, \$0, \$4,500,000 and \$2,100,000 as of September 30, 2014 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation ("LAC"), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

Dividends to the Company's parent, ONFS, for 2014 are summarized below:

	2014
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	40,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 40,000,000</u>

NOTES TO FINANCIAL STATEMENTS

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At September 30, 2014, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 Receivable from parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	\$ 42,847,542
Suffolk Capital Management LLC	748,030
ONFS	35,528,371
Sycamore Re, LTD.	31,835,706
ONII	89,753
Montgomery	3,244,879
Ohio National Mutual Holdings, Inc.	440,700
ONFlight Inc	1,921,572
ON Global Holdings Inc	1,668
Financial Way Realty, Inc.	4,808,803
Kenwood Re	10,765,335
ON Foreign Holdings LLC	296,134
Total	<u>\$ 132,528,491</u>

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$250,000,000 as of September 30, 2014. It is part of the Company's strategy to utilize these funds as additional liquidity. The company has determined the maximum borrowing capacity as \$327,615,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 9/30/14

	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ 10,000,000	\$ 10,000,000	\$ -
(d) Excess Stock	\$ 1,552,300	\$ 1,552,300	\$ -
(e) Aggregate Total	\$ 36,552,300	\$ 36,552,300	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 327,615,000	\$ 327,615,000	\$ -

2. Prior Year – 12/31/13

	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ 6,000,000	\$ 6,000,000	\$ -
(d) Excess Stock	\$ 5,552,300	\$ 5,552,300	\$ -
(e) Aggregate Total	\$ 36,552,300	\$ 36,552,300	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 427,615,000	\$ 427,615,000	\$ -

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

NOTES TO FINANCIAL STATEMENTS

	Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2	Class B	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 281,729,231	\$ 281,158,658	\$ 250,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 281,729,231	\$ 281,158,658	\$ 250,000,000

3. Current Year Separate Accounts

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

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Post-retirement Benefit Plans

A.

(4) Components of net periodic benefit cost at September 30, 2014

	Pension Benefits	Postretirement Benefits	Postemployment & Compensated Absence Benefits
(a) Service Cost	\$ 1,510,899	\$ 31,620	\$ -
(b) Interest Cost	2,714,635	171,685	-
(c) Expected return on plan assets	(2,857,060)	-	-
(d) Amortization of unrecognized transition obligation or transition asset	-	-	-
(e) Amount of recognized gains and losses	916,658	(262,593)	-
(f) Amount of prior services cost recognized	194,680	(8,918)	-
(g) Amount of gain or loss recognized due to a settlement or curtailment	-	-	-
(h) Total net periodic benefit cost	<u>\$ 2,479,811</u>	<u>\$ (68,207)</u>	<u>\$ -</u>

13 - 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

NOTES TO FINANCIAL STATEMENTS**18 - 19. No significant change****20. Fair Value Measurements**

A.

(1) Fair Value Measurements at September 30, 2014 are as follows:

Description for each class of asset or liability	(1) (Level 1)	(2) (Level 2)	(3) (Level 3)	(5) Total
a. Assets at fair value				
Cash	\$ 208,180,378	\$ -	\$ -	\$ 208,180,378
Short term	50,399,604	20,000,000		70,399,604
Securities lending collateral	-	138,499,215		138,499,215
Perpetual Preferred stock				
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	44,654	-	44,654
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	44,654	-	44,654
Common Stock				
Industrial and Misc	-	38,016,675	-	38,016,675
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	38,016,675	-	38,016,675
Derivative assets				
Interest rate contracts	-	-	-	-
Equity put options	-	12,813,890	-	12,813,890
Credit contracts	-	-	-	-
Futures contracts	12,752,863	-	-	12,752,863
Commodity forward contracts	-	-	-	-
Total Derivatives	12,752,863	12,813,890	-	25,566,753
Separate account assets	19,574,480,131	-	-	19,574,480,131
Total assets at fair value	\$ 19,845,812,976	\$ 209,374,434	\$ -	\$ 20,055,187,410
b. Liabilities at fair value				
Derivative liabilities	\$ 1,191,011	\$ -	\$ -	\$ 1,191,011
Total liabilities at fair value	\$ 1,191,011	\$ -	\$ -	\$ 1,191,011

(1) Fair Value Measurements in (Level 3) of Fair Value Hierarchy

	Balance at 6/30/2014	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 9/30/2014
a. Assets:										
Loan-backed & structured RMBS	\$ 46,983	-	\$ (46,983)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Private placements	3,510,065	-	(3,510,065)	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 3,557,048	\$ -	\$ (3,557,048)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

As of September 30, 2014, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was \$0. Transfers out of level 3 were due to sales and NAIC 6 rated bonds (lower of cost or fair value) with fair value exceeding amortized cost.

B. Other Fair Value disclosures – NONE

NOTES TO FINANCIAL STATEMENTS**C. Fair Values for all Financial Instruments**

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carry Value)
Bonds	5,034,065,688	4,688,571,795	-	5,034,065,688	-	-
Common stock non-affiliate	38,016,675	38,016,675	-	38,016,675	-	-
Preferred stock	30,072,533	31,572,434	-	30,072,533	-	-
Mortgage loans	798,287,845	801,534,058	-	-	798,287,845	-
Derivatives- equity put options	12,813,890	12,813,890	-	12,813,890	-	-
Derivatives- futures contracts	12,752,863	12,752,863	12,752,863	-	-	-
Derivatives- futures contracts	(1,191,011)	-	(1,191,011)	-	-	-

D. Not Practicable to Estimate Fair Values – NONE**21. Other Items****C. Other Disclosures**

General Interrogatory 15.2

As of September 30, 2014, the Company holds \$2,004,887 in over-the-counter S&P 500 European put options in order to hedge the exposure on its guaranteed principal protection rider (GPP) and guaranteed principal access rider (GPA). Since this program uses put options, there are no additional cash requirements for the Company related to these derivative instruments.

The Company has sold the GPP rider since October 2003 and the GPA rider since May 2004. As a result, it is exposed to the economic risk that benefits provided under the riders' guaranty of principal will exceed contract values due to unfavorable equity market performance. To reduce this exposure, the Company enters into a series of purchases of ten year S&P 500 European put options and put options on other indices as approved by the Investment Management Committee. The Company expects that during a period in which stock markets decline, the economic risk of guaranteed benefits will be mitigated by the rise in value of the put options, which it will sell, or exercise at maturity.

The S&P 500 European put options do not meet the requirements for hedge accounting treatment. The put options have been entered into with counterparties that have a credit rating of AA-/Aa3 or higher.

In May of 2009 the Company began hedging its retained risk from Guaranteed Minimum Death Benefit (GMDB) exposures. This risk arises from GMDB included with a base ONcore variable annuity policy and from retained optional GMDB riders purchased in conjunction with an ONcore variable annuity. To hedge the retained GMDB risk, the Company currently employs a delta strategy that involves entering into equity futures. Hedge results, holdings and positions are reviewed by the Investment Management Committee on a monthly basis and the Executive Committee of the Board no less than quarterly. Dynamic hedging is a process in which the liability's sensitivity to certain market indices is evaluated and re-balanced if necessary each trading day. The Company expects that during a period in which stock markets decline, the economic risk of guaranteed benefits will be mitigated by the rise in value of hedge assets. The gains on these contracts can be monetized as needed or will be realized at maturity.

The futures contracts do not meet the requirements for hedge accounting treatment. Futures contracts are exchange traded.

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2014, the Company has recognized \$33,400,195 in losses in the statement of operations of which \$26,753,913 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to \$6,646,282 which represented as part of the Summary of Operations line 34.

H. Offsetting and Netting of Assets and Liabilities - NONE**22 - 24. No significant change****25. Change in Incurred Losses and Loss Adjustment Expenses**

Reserves and Loss Adjustment Expenses as of December 31, 2013 were \$61,844,950. As of September 30, 2014, \$4,743,040 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$9,348,720. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

However, for Q3 2014, \$51,766,252 of the decrease was due to the recapture of the intercompany reinsurance business, resulting in the transfer of DLR, claim liability, and LAER of this amount from ONLIC to ONLAC.

26. - 35. 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [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.12/31/2010.....
- 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.12/31/2010.....
- 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).3/1/2012.....
- 6.4 By what department or departments?
Ohio Department of Insurance

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio National Equities, Inc.	Cincinnati, OH				YES
The ON Equity Sales Company	Cincinnati, OH				YES

- 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).

OHIO NATIONAL LIFE INSURANCE COMPANY GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
-

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: \$.....9,313,560

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 [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0
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 Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$358,164,870	\$359,513,767
14.24 Short-Term Investments.....	\$0	\$0
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).....	\$358,164,870	\$359,513,767
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 [] No [X]
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: \$.....138,499,215
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....138,499,215
- 16.3 Total payable for securities lending reported on the liability page: \$.....138,499,215

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
US Bank	PO Box 2054 Schilitz Park, Suite 300 Milwaukee, WI 53201
Goldman, Sachs & Co	200 West Street, New York, NY 10282-2198

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

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:

OHIO NATIONAL LIFE INSURANCE COMPANY
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:		
1.1	Long-term mortgages in good standing		Amount
1.11	Farm mortgages.....	\$.....	0
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	799,599,699
1.14	Total mortgages in good standing.....	\$.....	799,599,699
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.....	\$.....	1,934,359
1.34	Total mortgages with interest overdue more than three months.....	\$.....	1,934,359
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)	\$.....	801,534,058
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.....		103.2
2.2	A&H cost containment percent.....		(0.4)
2.3	A&H expense percent excluding cost containment expenses.....		(4.7)
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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
------------------------------	-------------------	------------------------	------------------------	----------------------------------	--------------------------------------	---------------------------	---	---

NONE

OHIO NATIONAL LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	2	3	Direct Business Only					
			Life Contracts		4	5	6	7
			Life Insurance Premiums	Annuity Considerations					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.	Active Status							
1. Alabama.....AL.....L.....	4,572,256	9,507,932	125,573	1,135,493	15,341,254	278,020		
2. Alaska.....AK.....N.....	98,593	210,000	3,462	1,973	314,028	106,025		
3. Arizona.....AZ.....L.....	4,118,757	34,696,268	92,344	573,705	39,481,074	10,694		
4. Arkansas.....AR.....L.....	2,785,424	19,238,093	77,738	693,716	22,794,971	5,186		
5. California.....CA.....L.....	14,093,281	120,211,652	704,097	7,574,829	142,583,859	278,130		
6. Colorado.....CO.....L.....	9,265,911	15,740,081	379,688	450,544	25,836,224	17,602		
7. Connecticut.....CT.....L.....	1,811,968	21,159,498	133,489	2,691,700	25,796,655	16,001,364		
8. Delaware.....DE.....L.....	921,817	5,814,077	41,984	799,442	7,577,320	868		
9. District of Columbia.....DC.....L.....	435,158	9,820,146	13,492	110,545	10,379,341	92		
10. Florida.....FL.....L.....	12,395,454	202,684,704	462,401	4,929,896	220,472,455	409,916		
11. Georgia.....GA.....L.....	2,842,650	24,630,555	205,443	4,237,377	31,916,025	4,561		
12. Hawaii.....HI.....N.....	121,920	413,042	9,734	0	544,696	769		
13. Idaho.....ID.....L.....	899,773	7,805,248	87,872	1,209,500	10,002,393	4,375		
14. Illinois.....IL.....L.....	18,598,323	68,173,552	615,183	4,933,641	92,320,699	12,187,039		
15. Indiana.....IN.....L.....	5,404,973	15,763,828	121,218	2,323,460	23,613,479	69,709		
16. Iowa.....IA.....L.....	1,741,991	13,831,550	139,206	2,625,321	18,338,068	257,270		
17. Kansas.....KS.....L.....	6,392,558	25,077,779	242,278	1,669,302	33,381,917	5,975		
18. Kentucky.....KY.....L.....	1,569,105	16,315,387	103,210	2,083,134	20,070,836	6,351		
19. Louisiana.....LA.....L.....	6,039,808	8,371,063	52,561	622,995	15,086,427	168,546		
20. Maine.....ME.....L.....	303,503	3,177,130	28,719	442,938	3,952,290	323		
21. Maryland.....MD.....L.....	4,048,029	89,170,082	196,222	1,292,495	94,706,828	5,007,842		
22. Massachusetts.....MA.....L.....	3,794,416	35,189,928	418,507	3,026,098	42,428,949	3,001,172		
23. Michigan.....MI.....L.....	11,362,840	85,217,535	380,120	3,295,027	100,255,522	262,535		
24. Minnesota.....MN.....L.....	3,808,975	15,704,759	162,608	1,815,583	21,491,925	58,314		
25. Mississippi.....MS.....L.....	1,032,927	9,393,870	89,180	345,923	10,861,900	177,877		
26. Missouri.....MO.....L.....	3,517,278	33,267,483	120,626	1,211,302	38,116,689	245,600		
27. Montana.....MT.....L.....	237,099	4,015,387	20,650	473,006	4,746,142	64,671		
28. Nebraska.....NE.....L.....	2,309,178	15,092,253	87,111	716,693	18,205,235	64,451		
29. Nevada.....NV.....L.....	1,275,174	7,555,238	56,805	610,194	9,497,411	3,841		
30. New Hampshire.....NH.....L.....	3,051,851	8,596,896	46,195	3,941	11,698,883	3,166		
31. New Jersey.....NJ.....L.....	7,576,154	80,917,134	206,268	2,404,064	91,103,620	1,501,964		
32. New Mexico.....NM.....L.....	389,830	3,449,799	20,111	153,417	4,013,157	1,612		
33. New York.....NY.....N.....	608,575	6,835,522	33,561	307,042	7,784,700	2,595		
34. North Carolina.....NC.....L.....	4,986,039	83,619,317	199,945	10,161,064	98,966,365	4,905		
35. North Dakota.....ND.....L.....	2,018,006	771,853	77,547	496,051	3,363,457	3,569		
36. Ohio.....OH.....L.....	20,964,035	104,493,430	1,084,165	34,617,600	161,159,230	104,951,253		
37. Oklahoma.....OK.....L.....	3,668,221	31,321,700	102,644	6,300,737	41,393,302	1,855		
38. Oregon.....OR.....L.....	1,796,187	16,657,717	149,280	455,809	19,058,993	19,290		
39. Pennsylvania.....PA.....L.....	17,872,836	101,663,597	599,132	2,087,258	122,222,823	563,523		
40. Rhode Island.....RI.....L.....	416,513	7,377,818	53,493	119,159	7,966,983	50		
41. South Carolina.....SC.....L.....	1,726,692	37,619,902	84,336	2,025,533	41,456,463	2,973		
42. South Dakota.....SD.....L.....	280,955	1,756,414	10,062	24,339	2,071,770	2,366		
43. Tennessee.....TN.....L.....	4,703,593	28,679,273	409,735	5,934,739	39,727,340	337,066		
44. Texas.....TX.....L.....	16,178,086	69,911,143	508,303	13,621,447	100,218,979	768,002		
45. Utah.....UT.....L.....	2,843,337	9,125,482	48,776	94,354	12,111,949	971		
46. Vermont.....VT.....L.....	75,186	3,456,620	3,824	7,308	3,542,938	57		
47. Virginia.....VA.....L.....	6,156,454	74,540,980	222,178	6,949,370	87,868,982	48,362		
48. Washington.....WA.....L.....	2,990,384	26,600,714	132,310	808,985	30,532,393	12,883		
49. West Virginia.....WV.....L.....	746,396	5,108,703	97,094	599,715	6,551,908	116,201		
50. Wisconsin.....WI.....L.....	9,366,705	30,691,649	581,159	6,620,427	47,259,940	35,303		
51. Wyoming.....WY.....L.....	503,048	1,311,519	26,888	18,433	1,859,888	60,878		
52. American Samoa.....AS.....N.....	0	0	0	0	0	0		
53. Guam.....GU.....N.....	0	0	0	0	0	0		
54. Puerto Rico.....PR.....L.....	36,942	432,010	943,002	0	1,411,954	0		
55. US Virgin Islands.....VI.....N.....	13,266	0	0	0	13,266	0		
56. Northern Mariana Islands.....MP.....N.....	0	0	0	0	0	0		
57. Canada.....CAN.....N.....	73,439	0	8,754	0	82,193	141		
58. Aggregate Other Alien.....OT.....XXX.....	0	0	0	0	0	0		
59. Subtotal.....(a).....49.....	234,841,869	1,652,187,312	10,820,283	145,706,624	2,043,556,088	147,138,103		
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.....	35,933,962	291	0	0	35,934,253	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.....	589,043	8,181,080	191,812	0	8,961,935	0		
94. Aggregate other amounts not allocable by State.....XXX.....	2,594,385	0	0	0	2,594,385	0		
95. Totals (Direct Business).....XXX.....	273,959,259	1,660,368,683	11,012,095	145,706,624	2,091,046,661	147,138,103		
96. Plus Reinsurance Assumed.....XXX.....	140,049,522	1,926,810	(55,466,209)	0	86,510,123	0		
97. Totals (All Business).....XXX.....	414,008,781	1,662,295,493	(44,454,114)	145,706,624	2,177,556,784	147,138,103		
98. Less Reinsurance Ceded.....XXX.....	25,634,690	145,277,517	5,677,964	0	176,590,171	0		
99. Totals (All Business) less Reinsurance Ceded.....XXX.....	388,374,091	1,517,017,976	(50,132,078)	145,706,624	2,000,966,613	147,138,103		

DETAILS OF WRITE-INS

58001.....XXX.....	0	0	0	0	0	0
58002.....XXX.....	0	0	0	0	0	0
58003.....XXX.....	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page.....XXX.....	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....XXX.....	0	0	0	0	0	0
9401. Dividends accums used to purchase paid-up additions.....XXX.....	2,577,002	0	0	0	2,577,002	0
9402. Dividends accums used to shorten endow or prem pay.....XXX.....	17,383	0	0	0	17,383	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.....	2,594,385	0	0	0	2,594,385	0

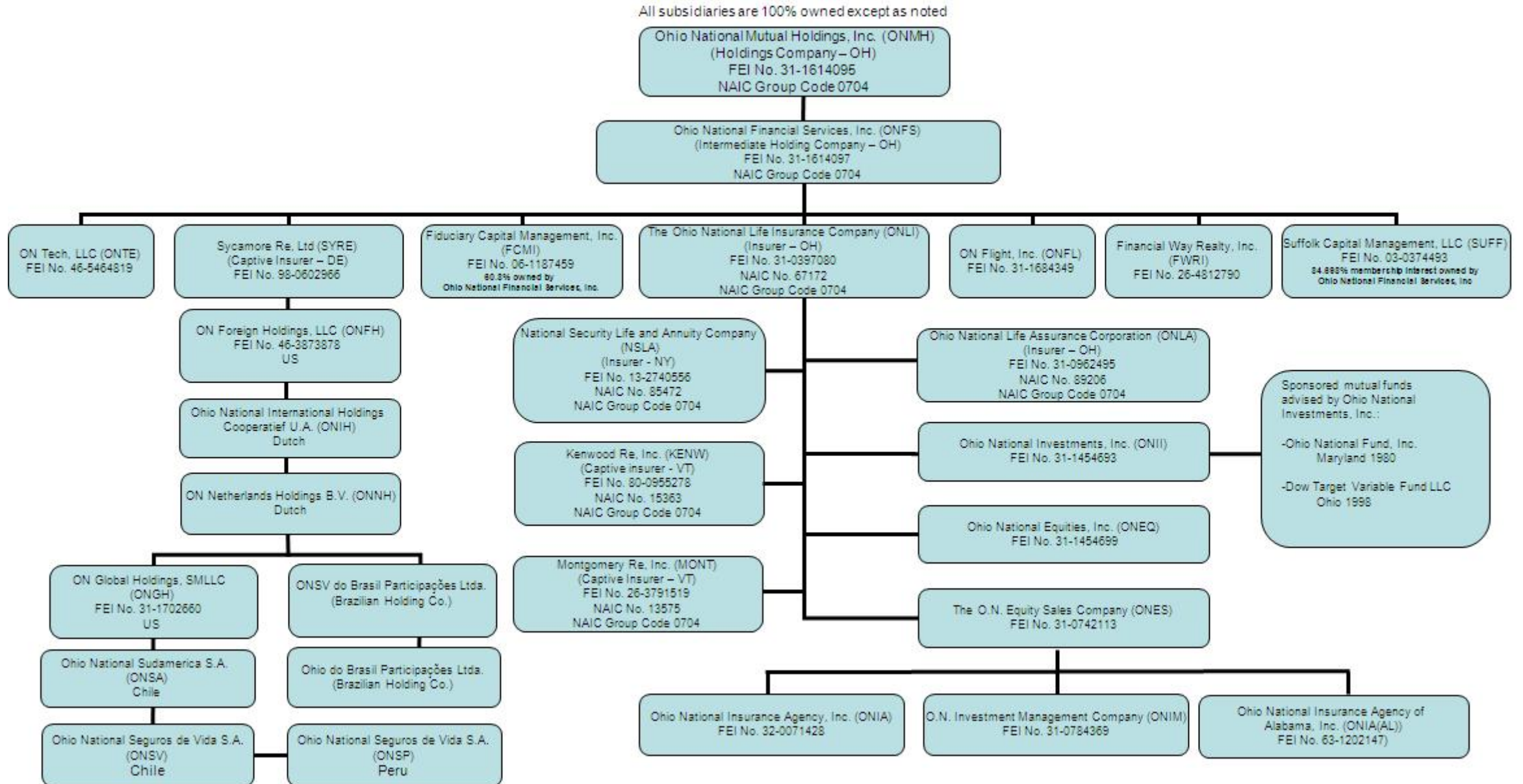
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0704	Ohio National Mutual Holdings, Inc.	0	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		0
0704	Ohio National Mutual Holdings, Inc.	0	31-1614097	0	0		Ohio National Financial Sevcies, Inc.	OH	UIP	Ohio National Mutual Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	98-0602966	0	0		Sycamore Re, Ltd.	DE	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC	OH	NIA	Sycamore Re LTD.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		Ohio National International Holdings Cooperatief U.A. (ONIH)	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		ON Netherlands Holdings B.V. (ONNH)	NLD	NIA	Ohio National International Holdings Cooperatief U.A. (ONIH)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1702660	0	0		ON Global Holdings, LLC	OH	NIA	ON Netherlands Holdings B.V. (ONNH)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Sudamerica S.A. (ONSA)	CHL	NIA	ON Global Holding, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A. (ONSV)	CHL	NIA	Ohio National Sudamerica S.A. (ONSA)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A. (ONSP)	PER	IA	Ohio National Sudamerica S.A. (ONSA)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	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)	*
0704.....	Ohio National Mutual Holdings, Inc.	0.....	0.....	0.....	0.....		ONSV do Brasil Participações Ltda. (Brazil Holding Co.)	BRA.....	NIA.....	ON Netherlands Holdings B.V. (ONNH).....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	0.....	0.....	0.....		Ohio do Brasil Participações Ltda. (Brazil Holding Co.)	BRA.....	NIA.....	ONSV do Brasil Participações Ltda. (Brazil Holding Co.)	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	06-1187459	0.....	0.....		Fiduciary Capital Management, Inc.....	CT.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....60.800	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	67172.....	31-0397080	0.....	0.....		The Ohio National Life Insurance Company.....	OH.....	UDP.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	89206.....	31-0962495	0.....	0.....		Ohio National Life Assurance Coporation.....	OH.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	85472.....	13-2740556	0.....	0.....		National Security Life and Annuity Company.....	NY.....		The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	13575.....	26-3791519	0.....	0.....		Montgomery Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	15363.....	80-0955278	0.....	0.....		Kenwood Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1454693	0.....	0.....		Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	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)	*
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1454699	0.....	0.....		Ohio National Equities, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-0742113	0.....	0.....		The O.N. Equity Sales Company.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	32-0071428	0.....	0.....		Ohio National Insurance Agency, Inc.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-0784369	0.....	0.....		O.N. Investment Management Company.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	63-1202147	0.....	0.....		Ohio National insurance Agency of Alabama, Inc...	AL.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1684349	0.....	0.....		ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	26-4812790	0.....	0.....		Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	03-0374493	0.....	0.....		Suffolk Capital Management, LLC.....	NY.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....84.698	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	46-5464819	0.....	0.....		ON Tech, LLC.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....

Q13.2

Asterisk

Explanation

0	
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Q13.3

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



OHIO NATIONAL LIFE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Goodwill.....	768,252	.....0	.....768,252	.....762,650
2505. Pension fee income recoverable.....	101,866	.....0	.....101,866	.....93,014
2506. NSCC deposit.....	20,000	.....0	.....20,000	.....20,000
2507. State Taxes Recoverable.....	.....0	.....0	.....0	.....528,133
2508. Prepaid expenses.....	2,344,864	.....2,344,864	.....0	.....0
2509. Surplus note issuance costs.....	108,935	.....108,935	.....0	.....0
2597. Summary of remaining write-ins for Line 25.....	3,343,917	.....2,453,799	.....890,118	.....1,403,797

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous gains/(losses).....	.....801	.....1,548	.....(80,685)
08.305. Rider Fees.....	.....0	.....0	.....0
08.397. Summary of remaining write-ins for Line 8.3.....	.....801	.....1,548	.....(80,685)

OHIO NATIONAL LIFE INSURANCE COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	24,211,819	3,450,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	20,833,652
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	71,234	0
5. Deduct amounts received on disposals.....	3,417,900	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	325,840	71,833
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	20,539,313	24,211,819
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	20,539,313	24,211,819

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	844,874,396	854,363,975
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	42,200,000	143,292,250
2.2 Additional investment made after acquisition.....	5,300,000	120,000
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	3,940	4,374
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	145,599	0
7. Deduct amounts received on disposals.....	90,526,060	150,903,306
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
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.....	463,819	2,002,897
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	801,534,056	844,874,396
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	801,534,056	844,874,396
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	801,534,056	844,874,396

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	109,255,194	109,680,252
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	8	0
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).....	(318,047)	(425,058)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	145,706	0
8. Deduct amortization of premium and depreciation.....	0	0
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).....	108,791,449	109,255,194
12. Deduct total nonadmitted amounts.....	53,577,130	66,750,073
13. Statement value at end of current period (Line 11 minus Line 12).....	55,214,319	42,505,121

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	4,964,619,656	4,733,911,033
2. Cost of bonds and stocks acquired.....	468,466,629	930,344,464
3. Accrual of discount.....	3,208,668	5,282,348
4. Unrealized valuation increase (decrease).....	1,792,062	(110,126,574)
5. Total gain (loss) on disposals.....	1,046,681	2,774,535
6. Deduct consideration for bonds and stocks disposed of.....	311,611,287	586,778,062
7. Deduct amortization of premium.....	5,840,290	7,153,595
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	4,007,449	3,634,493
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	5,117,674,670	4,964,619,656
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	5,117,674,670	4,964,619,656

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	2,918,251,616	143,770,994	61,704,874	(55,340,210)	2,812,940,889	2,918,251,616	2,944,977,526	2,827,888,912
2. NAIC 2 (a).....	1,600,867,496	68,608,170	46,529,755	(2,015,654)	1,621,098,346	1,600,867,496	1,620,930,257	1,592,956,529
3. NAIC 3 (a).....	135,892,954	1,471,275	2,809,291	20,185,994	141,865,770	135,892,954	154,740,932	138,534,072
4. NAIC 4 (a).....	23,482,532	16,515	6,243,667	11,427	28,910,586	23,482,532	17,266,807	37,443,839
5. NAIC 5 (a).....	9,198,261	0	28,802	(2,637,511)	9,700,891	9,198,261	6,531,948	9,688,747
6. NAIC 6 (a).....	15,097,063	88,009	3,402,115	2,740,977	15,534,332	15,097,063	14,523,934	11,220,782
7. Total Bonds.....	4,702,789,922	213,954,963	120,718,504	(37,054,977)	4,630,050,814	4,702,789,922	4,758,971,404	4,617,732,881
PREFERRED STOCK								
8. NAIC 1.....	5,000,000	1,032,000	1,000,000	0	5,000,000	5,000,000	5,032,000	5,000,000
9. NAIC 2.....	16,853,434	0	1,500,000	0	16,853,434	16,853,434	15,353,434	16,853,434
10. NAIC 3.....	6,000,000	5,000,000	0	0	3,000,000	6,000,000	11,000,000	3,000,000
11. NAIC 4.....	187,000	0	0	0	184,698	187,000	187,000	178,603
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.....	28,040,434	6,032,000	2,500,000	0	25,038,132	28,040,434	31,572,434	25,032,037
15. Total Bonds and Preferred Stock.....	4,730,830,356	219,986,963	123,218,504	(37,054,977)	4,655,088,946	4,730,830,356	4,790,543,838	4,642,764,918

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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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	70,399,604	XXX.....	70,399,521	27,162	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	74,397,187	254,396,395
2. Cost of short-term investments acquired.....	15,795,982,205	20,994,974,201
3. Accrual of discount.....	20,212	26,591
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	15,800,000,000	21,175,000,000
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).....	70,399,604	74,397,187
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	70,399,604	74,397,187

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).....	2,821,536
2. Cost paid/(consideration received) on additions.....	10,389,833
3. Unrealized valuation increase (decrease).....	(374,302)
4. Total gain (loss) on termination recognized.....	(23,177)
5. Considerations received (paid) on terminations.....	0
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).....	12,813,890
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	12,813,890

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	(13,693,515)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	25,255,367
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.....	11,561,852
3.14 Section 1, Column 18, prior year.....	(13,693,515)
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.....	11,561,852
3.24 Section 1, Column 19, prior year.....	(13,693,515)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(33,400,195)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(33,400,195)
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).....	11,561,852
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	11,561,852

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

OHIO NATIONAL LIFE INSURANCE COMPANY

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.....	12,813,890
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	11,561,852
3.	Total (Line 1 plus Line 2).....	24,375,742
4.	Part D, Section 1, Column 5.....	25,566,753
5.	Part D, Section 1, Column 6.....	(1,191,011)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	12,813,890
8.	Part B, Section 1, Column 13.....	11,561,852
9.	Total (Line 7 plus Line 8).....	24,375,742
10.	Part D, Section 1, Column 8.....	25,566,753
11.	Part D, Section 1, Column 9.....	(1,191,011)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	(24,566,309)
15.	Part D, Section 1, Column 11.....	(24,566,309)
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0525689	DINUBA	CA		07/10/2014	4.125	2,400,000	.0	6,000,000
0525690	CARDIFF BY THE SEA	CA		07/15/2014	4.770	3,750,000	.0	8,010,000
0625177	AURORA	CO		09/30/2005	5.016	0	2,300,000	3,175,000
1125701	LAWRENCEVILLE	GA		09/18/2014	4.700	3,250,000	.0	5,000,000
1525700	CARMEL	IN		09/05/2014	4.016	3,500,000	.0	4,860,000
3825692	SALEM	OR		07/25/2014	4.000	2,500,000	.0	4,500,000
4725693	GREAT FALLS	VA		07/29/2014	4.500	4,350,000	.0	9,300,000
4725702	RICHMOND	VA		09/18/2014	4.313	3,000,000	.0	4,270,000
4725705	RICHMOND	VA		09/30/2014	4.130	1,325,000	.0	3,660,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	24,075,000	2,300,000	48,775,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	24,075,000	2,300,000	48,775,000
3399999. Total Mortgages				XXX	XXX	24,075,000	2,300,000	48,775,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
0024819	MADISON	WI		12/10/1998	08/01/2014	70,358	.0	.0	.0	.0	.0	.0	.0	63,532	63,532	.0	.0
0024861	FRANKENMUTH	MI		06/30/1999	09/05/2014	180,109	.0	.0	.0	.0	.0	.0	.0	65,908	65,908	.0	.0
3725098	EDMOND	OK		09/29/2004	07/02/2014	2,855,312	.0	.0	.0	.0	.0	.0	.0	2,810,495	2,810,495	.0	.0
3725234	EDOMOND	OK		04/27/2006	07/02/2014	1,418,725	.0	.0	.0	.0	.0	.0	.0	1,399,323	1,399,323	.0	.0
4125438	SUMMERVILLE	SC		10/09/2009	08/25/2014	2,486,739	.0	.0	.0	.0	.0	.0	.0	2,386,754	2,386,754	.0	.0
4725136	RICHMOND	VA		04/29/2005	09/30/2014	1,342,656	.0	.0	.0	.0	.0	.0	.0	1,279,302	1,279,302	.0	.0
5025104	MARSHFIELD	WI		11/04/2004	09/15/2014	5,088,978	.0	.0	.0	.0	.0	.0	.0	4,937,411	4,937,411	.0	.0
0199999. Total - Mortgages Closed by Repayment						13,442,877	.0	.0	.0	.0	.0	.0	.0	12,942,725	12,942,725	.0	.0
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995		1,236,561	.0	.0	.0	.0	.0	.0	.0	.0	92,051	.0	.0
0024596	CHRISTIANA HUN	DE		01/30/1996		395,386	.0	.0	.0	.0	.0	.0	.0	.0	43,981	.0	.0
0024627	MACOMB	IL		06/11/1996		9,299	.0	.0	.0	.0	.0	.0	.0	.0	2,844	.0	.0
0024648	NEW IBERIA	LA		09/09/1996		897,159	.0	.0	.0	.0	.0	.0	.0	.0	109,795	.0	.0
0024652	VERNON TWP	PA		09/19/1996		1,219,412	.0	.0	.0	.0	.0	.0	.0	.0	100,380	.0	.0
0024655	PITTSBURGH	PA		10/09/1996		1,358,797	.0	.0	.0	.0	.0	.0	.0	.0	109,011	.0	.0
0024669	CHATTANOOGA	TN		12/23/1996		887,682	.0	.0	.0	.0	.0	.0	.0	.0	66,613	.0	.0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		298,979	.0	.0	.0	.0	.0	.0	.0	.0	22,435	.0	.0
0024692	ACWORTH	GA		03/10/1997		1,524,980	.0	.0	.0	.0	.0	.0	.0	.0	126,103	.0	.0
0024696	COLUMBUS	OH		03/25/1997		4,770,247	.0	.0	.0	.0	.0	.0	.0	.0	106,206	.0	.0

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SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	9 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0024723	FARRAGUT	TN		06/17/1997		220,343	0	0	0	0	0	0	0	34,342	0	0	0
0024731	HAVELOCK	NC		07/11/1997		560,395	0	0	0	0	0	0	0	40,754	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,780,624	0	0	0	0	0	0	0	56,835	0	0	0
0024757	FORT DODGE	IA		10/10/1997		925,138	0	0	0	0	0	0	0	52,912	0	0	0
0024764	SYOSSET	NY		11/20/1997		2,344,890	0	0	0	0	0	0	0	127,541	0	0	0
0024768	BEREA	SC		01/05/1998		1,774,261	0	0	0	0	0	0	0	95,512	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		2,727,144	0	0	0	0	0	0	0	139,364	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		218,697	0	0	0	0	0	0	0	11,233	0	0	0
0024789	ANDERSON	SC		07/22/1998		113,236	0	0	0	0	0	0	0	4,846	0	0	0
0024816	OHIO TWP	PA		11/23/1998		2,219,665	0	0	0	0	0	0	0	96,315	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		217,589	0	0	0	0	0	0	0	9,476	0	0	0
0024819	MADISON	WI		12/10/1998		70,358	0	0	0	0	0	0	0	993	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		912,979	0	0	0	0	0	0	0	47,210	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,245,930	0	0	0	0	0	0	0	54,596	0	0	0
0024828	LYTLE	TX		01/21/1999		61,494	0	0	0	0	0	0	0	4,544	0	0	0
0024834	STANLEY	VA		02/24/1999		994,345	0	0	0	0	0	0	0	40,866	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		180,109	0	0	0	0	0	0	0	25,893	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		37,097	0	0	0	0	0	0	0	1,658	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,140,210	0	0	0	0	0	0	0	38,715	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		365,239	0	0	0	0	0	0	0	20,955	0	0	0
0024890	LAWRENCE	KS		08/07/2000		4,848,515	0	0	0	0	0	0	0	68,053	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		866,351	0	0	0	0	0	0	0	19,054	0	0	0
0024920	SALINE	MI		03/20/2002		858,183	0	0	0	0	0	0	0	19,640	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		2,999,549	0	0	0	0	0	0	0	42,660	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		821,354	0	0	0	0	0	0	0	17,634	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		311,963	0	0	0	0	0	0	0	18,821	0	0	0
0024938	PORT HURON	MI		08/21/2002		949,957	0	0	0	0	0	0	0	20,146	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,378,199	0	0	0	0	0	0	0	81,204	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,398,448	0	0	0	0	0	0	0	34,733	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		809,900	0	0	0	0	0	0	0	16,957	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,141,498	0	0	0	0	0	0	0	23,516	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,323,144	0	0	0	0	0	0	0	27,645	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,229,394	0	0	0	0	0	0	0	19,406	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,351,880	0	0	0	0	0	0	0	48,607	0	0	0
0024958	OGDEN	UT		11/26/2002		1,806,716	0	0	0	0	0	0	0	20,631	0	0	0
0024960	BISBEE	AZ		12/06/2002		279,715	0	0	0	0	0	0	0	15,731	0	0	0
0024961	LAREDO	TX		12/12/2002		1,586,097	0	0	0	0	0	0	0	87,843	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,582,655	0	0	0	0	0	0	0	32,035	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,733,158	0	0	0	0	0	0	0	56,595	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,395,617	0	798	0	0	798	0	0	46,578	0	0	0
0024971	VISALIA	CA		12/23/2002		3,163,700	0	835	0	0	835	0	0	45,439	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,428,493	0	0	0	0	0	0	0	13,571	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		4,026,303	0	0	0	0	0	0	0	58,000	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0125516	HUNTSVILLE	AL		07/20/2011		2,189,615	0	0	0	0	0	0	0	24,908	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,272,991	0	0	0	0	0	0	0	31,007	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		713,850	0	0	0	0	0	0	0	13,972	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,266,271	0	0	0	0	0	0	0	17,540	0	0	0
0325093	SUN CITY	AZ		09/17/2004		381,455	0	0	0	0	0	0	0	13,965	0	0	0
0325094	PHOENIX	AZ		09/17/2004		593,418	0	0	0	0	0	0	0	21,705	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,273,777	0	0	0	0	0	0	0	29,960	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,123,879	0	0	0	0	0	0	0	16,556	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,201,394	0	0	0	0	0	0	0	17,698	0	0	0
0325410	TUCSON	AZ		08/29/2008		4,881,866	0	0	0	0	0	0	0	64,299	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,478,965	0	0	0	0	0	0	0	31,511	0	0	0
0325559	PHOENIX	AZ		05/22/2012		918,668	0	0	0	0	0	0	0	18,334	0	0	0
0425045	ROGERS	AR		12/05/2003		4,993,874	0	0	0	0	0	0	0	54,612	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,113,449	0	0	0	0	0	0	0	13,794	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,547,746	0	0	0	0	0	0	0	40,376	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		920,899	0	0	0	0	0	0	0	18,181	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,556,116	0	0	0	0	0	0	0	60,025	0	0	0
0525147	TEMECULA	CA		06/15/2005		712,499	0	0	0	0	0	0	0	8,769	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,314,198	0	0	0	0	0	0	0	40,894	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,281,282	0	0	0	0	0	0	0	29,282	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,149,654	0	0	0	0	0	0	0	31,255	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,669,607	0	0	0	0	0	0	0	42,910	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		815,136	0	0	0	0	0	0	0	20,181	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,399,244	0	0	0	0	0	0	0	51,415	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,199,686	0	0	0	0	0	0	0	10,635	0	0	0
0525394	FRESNO	CA		05/19/2008		2,408,609	0	0	0	0	0	0	0	16,309	0	0	0
0525395	CUPERTINO	CA		05/22/2008		2,605,029	0	0	0	0	0	0	0	48,753	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,517,106	0	0	0	0	0	0	0	28,739	0	0	0
0525414	BREA	CA		09/22/2008		3,154,923	0	0	0	0	0	0	0	20,437	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,853,070	0	0	0	0	0	0	0	63,151	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,216,943	0	0	0	0	0	0	0	33,746	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,441,055	0	0	0	0	0	0	0	49,466	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,802,351	0	0	0	0	0	0	0	25,032	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,446,406	0	0	0	0	0	0	0	33,396	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,535,809	0	0	0	0	0	0	0	65,105	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,561,245	0	0	0	0	0	0	0	25,060	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,280,296	0	0	0	0	0	0	0	29,276	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		2,229,650	0	0	0	0	0	0	0	75,538	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,910,273	0	0	0	0	0	0	0	28,279	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,305,902	0	0	0	0	0	0	0	27,439	0	0	0
0525639	CARLSBAD	CA		08/01/2013		3,067,415	0	0	0	0	0	0	0	25,299	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,850,000	0	0	0	0	0	0	0	40,956	0	0	0
0525689	DINUBA	CA		07/10/2014		0	0	0	0	0	0	0	0	24,694	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0525690	CARDIFF BY THE SEA	CA		07/15/2014		0	0	0	0	0	0	0	0	9,369	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		539,442	0	0	0	0	0	0	0	28,366	0	0	0
0625177	AURORA	CO		09/30/2005		931,171	0	0	0	0	0	0	0	28,972	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,232,263	0	0	0	0	0	0	0	65,218	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,654,277	0	0	0	0	0	0	0	50,752	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,022,759	0	0	0	0	0	0	0	30,878	0	0	0
0R24373	ST PAUL	MN		06/08/2000		163,548	0	0	0	0	0	0	0	26,813	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,727,618	0	0	0	0	0	0	0	43,899	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		245,170	0	0	0	0	0	0	0	3,945	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		695,009	0	0	0	0	0	0	0	5,019	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		878,036	0	0	0	0	0	0	0	6,337	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,409,501	0	0	0	0	0	0	0	22,854	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		857,085	0	0	0	0	0	0	0	6,534	0	0	0
1025317	DORAL	FL		04/24/2007		2,927,246	0	0	0	0	0	0	0	22,566	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,987,816	0	0	0	0	0	0	0	33,203	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,021,136	0	0	0	0	0	0	0	14,051	0	0	0
1025399	TAMPA	FL		06/02/2008		1,078,836	0	0	0	0	0	0	0	52,584	0	0	0
1025400	ODESSA	FL		06/09/2008		2,840,055	0	0	0	0	0	0	0	31,116	0	0	0
1025490	ORLANDO	FL		03/25/2011		2,611,953	0	0	0	0	0	0	0	33,432	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,234,269	0	0	0	0	0	0	0	52,635	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,727,189	0	0	0	0	0	0	0	10,274	0	0	0
1025549	APOPKA	FL		03/28/2012		952,046	0	0	0	0	0	0	0	12,640	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,451,136	0	0	0	0	0	0	0	19,823	0	0	0
1025653	TAMPA	FL		10/11/2013		3,785,818	0	0	0	0	0	0	0	43,993	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,770,360	0	0	0	0	0	0	0	14,330	0	0	0
1025668	DESTIN	FL		12/16/2013		2,300,000	0	0	0	0	0	0	0	53,971	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,110,215	0	0	0	0	0	0	0	20,594	0	0	0
1125178	CANTON	GA		10/05/2005		1,189,302	0	0	0	0	0	0	0	12,601	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,275,056	0	0	0	0	0	0	0	44,262	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,617,165	0	0	0	0	0	0	0	69,893	0	0	0
1325086	POCATELLO	ID		07/30/2004		696,978	0	0	0	0	0	0	0	26,987	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		539,113	0	0	0	0	0	0	0	19,400	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,293,188	0	0	0	0	0	0	0	36,968	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,903,967	0	0	0	0	0	0	0	24,828	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,886,649	0	0	0	0	0	0	0	24,200	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,285,050	0	0	0	0	0	0	0	11,496	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,771,985	0	0	0	0	0	0	0	14,766	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,369,786	0	0	0	0	0	0	0	26,197	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,344,184	0	0	0	0	0	0	0	57,668	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,808,714	0	0	0	0	0	0	0	55,062	0	0	0
1525053	LAWRENCE	IN		02/02/2004		749,565	0	0	0	0	0	0	0	13,007	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		673,267	0	0	0	0	0	0	0	24,770	0	0	0
1525125	CARMEL	IN		03/09/2005		1,598,158	0	0	0	0	0	0	0	15,269	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1525126	GREENWOOD	IN		03/09/2005		1,460,241	0	0	0	0	0	0	0	23,706	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,474,305	0	0	0	0	0	0	0	23,932	0	0	0
1525174	FISHERS	IN		09/29/2005		1,424,036	0	0	0	0	0	0	0	29,934	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		505,447	0	0	0	0	0	0	0	14,534	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		188,299	0	0	0	0	0	0	0	20,719	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,539,388	0	0	0	0	0	0	0	19,728	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,880,445	0	0	0	0	0	0	0	14,733	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,864,363	0	0	0	0	0	0	0	18,454	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,324,211	0	0	0	0	0	0	0	18,754	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,189,380	0	0	0	0	0	0	0	8,269	0	0	0
1525418	GREENFIELD	IN		10/01/2008		4,248,158	0	0	0	0	0	0	0	80,258	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,353,174	0	0	0	0	0	0	0	36,194	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,424,519	0	0	0	0	0	0	0	35,028	0	0	0
1525500	CARMEL	IN		04/28/2011		2,305,873	0	0	0	0	0	0	0	26,406	0	0	0
1525586	FISHERS	IN		11/29/2012		1,260,076	0	0	0	0	0	0	0	10,527	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		2,008,202	0	0	0	0	0	0	0	26,283	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,630,621	0	0	0	0	0	0	0	20,043	0	0	0
1525663	FISHERS	IN		11/13/2013		1,140,000	0	0	0	0	0	0	0	7,991	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		0	0	0	0	0	0	0	0	11,553	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,383,581	0	0	0	0	0	0	0	11,832	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,481,420	0	0	0	0	0	0	0	21,586	0	0	0
1725590	WITITA	KS		12/13/2012		2,283,969	0	0	0	0	0	0	0	18,956	0	0	0
1825019	FERN CREEK	KY		08/27/2003		472,970	0	0	0	0	0	0	0	22,146	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		2,157,019	0	0	0	0	0	0	0	88,763	0	0	0
1825215	OWENSBORO	KY		02/23/2006		905,779	0	0	0	0	0	0	0	12,969	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,872,498	0	0	0	0	0	0	0	33,186	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,389,291	0	0	0	0	0	0	0	19,576	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,123,182	0	0	0	0	0	0	0	79,595	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,888,631	0	0	0	0	0	0	0	58,688	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,878,376	0	0	0	0	0	0	0	39,484	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,611,067	0	0	0	0	0	0	0	15,293	0	0	0
1825624	LEXINGTON	KY		05/17/2013		3,167,810	0	0	0	0	0	0	0	68,743	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		2,005,757	0	0	0	0	0	0	0	27,558	0	0	0
1925041	BROSSARD	LA		11/21/2003		1,737,071	0	0	0	0	0	0	0	77,737	0	0	0
1925270	BROUSSARD	LA		09/29/2006		530,886	0	0	0	0	0	0	0	21,556	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,018,411	0	0	0	0	0	0	0	18,191	0	0	0
1925561	KENNER	LA		06/11/2012		2,902,806	0	0	0	0	0	0	0	35,192	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,447,917	0	0	0	0	0	0	0	30,721	0	0	0
2125430	LAUREL	MD		12/02/2008		2,409,187	0	0	0	0	0	0	0	24,259	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,652,239	0	0	0	0	0	0	0	51,935	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,103,328	0	0	0	0	0	0	0	18,170	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,921,382	0	0	0	0	0	0	0	24,714	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,182,219	0	0	0	0	0	0	0	10,728	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
2325216	NOVI	MI		03/01/2006		5,241,332	0	0	0	0	0	0	0	44,531	0	0	0
2325533	WYOMING	MI		10/26/2011		1,811,807	0	0	0	0	0	0	0	24,773	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,837,962	0	0	0	0	0	0	0	40,331	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,909,221	0	0	0	0	0	0	0	33,652	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,394,362	0	0	0	0	0	0	0	10,789	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		4,394,775	0	0	0	0	0	0	0	54,780	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		0	0	0	0	0	0	0	0	24,778	0	0	0
2325681	LANSING	MI		04/16/2014		0	0	0	0	0	0	0	0	33,666	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,731,785	0	0	0	0	0	0	0	48,764	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,815,705	0	0	0	0	0	0	0	82,089	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,866,507	0	0	0	0	0	0	0	30,169	0	0	0
2425638	MINNETONKA	MN		07/16/2013		3,424,308	0	0	0	0	0	0	0	58,650	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		6,626,059	0	0	0	0	0	0	0	77,710	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,668,508	0	0	0	0	0	0	0	56,622	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,929,850	0	0	0	0	0	0	0	36,520	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,341,270	0	0	0	0	0	0	0	62,579	0	0	0
2825214	RALSTON	NE		02/16/2006		1,153,801	0	0	0	0	0	0	0	14,611	0	0	0
2825220	OMAHA	NE		03/09/2006		1,881,269	0	0	0	0	0	0	0	16,441	0	0	0
2825301	OMAHA	NE		01/29/2007		117,845	0	0	0	0	0	0	0	1,504	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,501,939	0	0	0	0	0	0	0	40,233	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		1,977,181	0	0	0	0	0	0	0	29,694	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		2,573,438	0	0	0	0	0	0	0	291,042	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		3,990,466	0	0	0	0	0	0	0	36,055	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,121,895	0	0	0	0	0	0	0	50,996	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		2,047,923	0	0	0	0	0	0	0	27,186	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,835,430	0	0	0	0	0	0	0	22,623	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,292,647	0	0	0	0	0	0	0	22,824	0	0	0
3225088	ALBUQUERQUE	NM		08/25/2004		1,835,733	0	0	0	0	0	0	0	47,401	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		3,915,499	0	0	0	0	0	0	0	61,586	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,785,446	0	0	0	0	0	0	0	25,688	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,668,024	0	0	0	0	0	0	0	18,378	0	0	0
3325219	CLAY	NY		12/01/2010		1,961,189	0	0	0	0	0	0	0	27,299	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,754,094	0	0	0	0	0	0	0	12,625	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,583,885	0	0	0	0	0	0	0	21,805	0	0	0
3325538	LATHAM	NY		11/28/2011		2,354,737	0	0	0	0	0	0	0	19,842	0	0	0
3425105	MATTHEWS	NC		11/08/2004		730,759	0	0	0	0	0	0	0	12,036	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		746,670	0	0	0	0	0	0	0	12,137	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,099,606	0	0	0	0	0	0	0	59,768	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,595,652	0	0	0	0	0	0	0	14,142	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,513,267	0	0	0	0	0	0	0	70,107	0	0	0
3425504	CARY	NC		05/31/2011		2,403,100	0	0	0	0	0	0	0	39,346	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,729,202	0	0	0	0	0	0	0	39,363	0	0	0
3425560	CHARLOTTE	NC		05/29/2012		1,859,099	0	0	0	0	0	0	0	20,958	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3425579	DURHAM	NC		10/19/2012		2,492,787	0	0	0	0	0	0	0	57,848	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,326,482	0	0	0	0	0	0	0	43,115	0	0	0
3425591	MONROE	NC		12/18/2012		1,685,803	0	0	0	0	0	0	0	18,380	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,662,050	0	0	0	0	0	0	0	21,807	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		4,167,744	0	0	0	0	0	0	0	292,518	0	0	0
3425649	CHARLOTTE	NC		09/06/2013		1,726,500	0	0	0	0	0	0	0	36,325	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		0	0	0	0	0	0	0	0	39,402	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,793,597	0	0	0	0	0	0	0	15,460	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		553,619	0	0	0	0	0	0	0	27,709	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,197,173	0	0	0	0	0	0	0	55,215	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		539,232	0	0	0	0	0	0	0	23,766	0	0	0
3625044	COLUMBUS	OH		11/24/2003		472,430	0	0	0	0	0	0	0	20,724	0	0	0
3625081	WELLINGTON	OH		07/07/2004		528,539	0	0	0	0	0	0	0	5,858	0	0	0
3625100	DAYTON	OH		10/14/2004		400,277	0	0	0	0	0	0	0	14,748	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,720,920	0	0	0	0	0	0	0	58,400	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		938,881	0	0	0	0	0	0	0	13,800	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,383,774	0	0	0	0	0	0	0	12,979	0	0	0
3625341	ELIDA	OH		08/24/2007		1,224,584	0	0	0	0	0	0	0	11,484	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,171,839	0	0	0	0	0	0	0	19,847	0	0	0
3625423	ELYRIA	OH		10/29/2008		130,088	0	0	0	0	0	0	0	35,871	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,341,599	0	0	0	0	0	0	0	70,188	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,852,371	0	0	0	0	0	0	0	28,614	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,770,594	0	0	0	0	0	0	0	20,269	0	0	0
3625484	WESTLAKE	OH		12/27/2010		3,010,006	0	0	0	0	0	0	0	71,035	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,867,228	0	0	0	0	0	0	0	16,321	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,754,987	0	0	0	0	0	0	0	37,850	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,896,228	0	0	0	0	0	0	0	70,284	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,528,898	0	0	0	0	0	0	0	27,968	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		4,138,376	0	0	0	0	0	0	0	55,443	0	0	0
3625614	CINCINNATI	OH		04/29/2013		3,160,267	0	0	0	0	0	0	0	40,072	0	0	0
3625623	CINCINNATI	OH		05/14/2013		2,470,580	0	0	0	0	0	0	0	15,233	0	0	0
3625626	WESTLAKE	OH		05/29/2013		2,051,271	0	0	0	0	0	0	0	25,389	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		26,700,000	0	0	0	0	0	0	0	159,471	0	0	0
3625680	HUDSON	OH		03/21/2014		0	0	0	0	0	0	0	0	13,616	0	0	0
3625688	MASON	OH		06/09/2014		0	0	0	0	0	0	0	0	18,023	0	0	0
3724985	TULSA	OK		03/03/2003		180,041	0	0	0	0	0	0	0	33,694	0	0	0
3725043	TULSA	OK		11/24/2003		2,585,756	0	0	0	0	0	0	0	26,846	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,270,120	0	0	0	0	0	0	0	16,408	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,945,503	0	0	0	0	0	0	0	23,155	0	0	0
3825076	PORTLAND	OR		05/27/2004		302,600	0	0	0	0	0	0	0	32,063	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,702,589	0	0	0	0	0	0	0	35,668	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,041,162	0	0	0	0	0	0	0	39,308	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,847,119	0	0	0	0	0	0	0	67,581	0	0	0

QE02.6

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3825692	SALEM	OR		07/25/2014		0	0	0	0	0	0	0	0	16,978	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,477,032	0	0	0	0	0	0	0	11,320	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,443,223	0	0	0	0	0	0	0	21,775	0	0	0
4124976	LEXINGTON	SC		01/14/2003		830,269	0	0	0	0	0	0	0	16,703	0	0	0
4125311	CHARLESTON	SC		03/28/2007		7,143,480	0	0	0	0	0	0	0	88,762	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,931,680	0	0	0	0	0	0	0	65,708	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,486,739	0	0	0	0	0	0	0	25,473	0	0	0
4125480	CHARLESTON	SC		12/14/2010		725,519	0	0	0	0	0	0	0	17,093	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,723,626	0	0	0	0	0	0	0	14,416	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,284,902	0	0	0	0	0	0	0	33,600	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,827,589	0	0	0	0	0	0	0	48,615	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,417,572	0	0	0	0	0	0	0	26,198	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		922,511	0	0	0	0	0	0	0	18,313	0	0	0
4325001	KINGSPORT	TN		05/30/2003		505,313	0	0	0	0	0	0	0	25,291	0	0	0
4325031	MEMPHIS	TN		09/30/2003		398,119	0	0	0	0	0	0	0	18,360	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,159,174	0	0	0	0	0	0	0	45,173	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,061,987	0	0	0	0	0	0	0	9,513	0	0	0
4325217	FARRAGUT	TN		03/01/2006		747,853	0	0	0	0	0	0	0	10,628	0	0	0
4325537	COLUMBIA	TN		11/21/2011		725,975	0	0	0	0	0	0	0	10,071	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,275,544	0	0	0	0	0	0	0	30,263	0	0	0
4424980	BOERNE	TX		02/04/2003		677,610	0	0	0	0	0	0	0	36,062	0	0	0
4425029	EL PASO	TX		09/30/2003		445,059	0	0	0	0	0	0	0	20,615	0	0	0
4425033	EL PASO	TX		10/08/2003		2,896,063	0	0	0	0	0	0	0	132,122	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		610,194	0	0	0	0	0	0	0	23,749	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,778,918	0	0	0	0	0	0	0	19,500	0	0	0
4425121	BEE CAVE	TX		02/07/2005		979,646	0	0	0	0	0	0	0	9,563	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,068,761	0	0	0	0	0	0	0	9,704	0	0	0
4425170	LAREDO	TX		09/16/2005		2,738,438	0	0	0	0	0	0	0	25,796	0	0	0
4425173	EL PASO	TX		09/28/2005		1,399,167	0	0	0	0	0	0	0	43,664	0	0	0
4425182	HOUSTON	TX		10/31/2005		3,046,270	0	0	0	0	0	0	0	28,010	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		876,627	0	0	0	0	0	0	0	7,341	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,334,941	0	0	0	0	0	0	0	16,942	0	0	0
4425297	HOUSTON	TX		01/17/2007		1,088,452	0	0	0	0	0	0	0	35,296	0	0	0
4425309	EL PASO	TX		03/14/2007		2,174,999	0	0	0	0	0	0	0	27,189	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,145,935	0	0	0	0	0	0	0	18,206	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,409,690	0	0	0	0	0	0	0	40,217	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,742,255	0	0	0	0	0	0	0	30,677	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,243,603	0	0	0	0	0	0	0	19,121	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,543,672	0	0	0	0	0	0	0	77,026	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,279,432	0	0	0	0	0	0	0	43,927	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		1,889,734	0	0	0	0	0	0	0	30,155	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,554,619	0	0	0	0	0	0	0	50,007	0	0	0
4425463	EL PASO	TX		09/16/2010		1,712,944	0	0	0	0	0	0	0	25,826	0	0	0

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SCHEDULE B - PART 3

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

QE02.8

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4425464	SAN ANTONIO	TX		10/05/2010		4,035,603	0	0	0	0	0	0	0	88,896	0	0	0
4425478	EL PASO	TX		12/06/2010		2,426,186	0	0	0	0	0	0	0	36,067	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		888,998	0	0	0	0	0	0	0	12,689	0	0	0
4425535	CONROE	TX		10/31/2011		894,848	0	0	0	0	0	0	0	13,808	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,561,426	0	0	0	0	0	0	0	48,149	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,797,402	0	0	0	0	0	0	0	50,425	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,629,673	0	0	0	0	0	0	0	20,288	0	0	0
4425612	MCALLEN	TX		04/15/2013		2,287,624	0	0	0	0	0	0	0	50,184	0	0	0
4425633	KATY	TX		06/26/2013		2,450,883	0	0	0	0	0	0	0	30,594	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		3,000,130	0	0	0	0	0	0	0	25,623	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013		1,770,902	0	0	0	0	0	0	0	30,017	0	0	0
4425652	CONROE	TX		09/30/2013		1,054,855	0	0	0	0	0	0	0	7,997	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,321,204	0	0	0	0	0	0	0	27,192	0	0	0
4425660	EL PASO	TX		10/31/2013		1,942,332	0	0	0	0	0	0	0	23,688	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		7,500,000	0	0	0	0	0	0	0	87,329	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,600,000	0	0	0	0	0	0	0	52,703	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		0	0	0	0	0	0	0	0	33,191	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		993,692	0	0	0	0	0	0	0	16,850	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,487,345	0	0	0	0	0	0	0	74,977	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,260,815	0	0	0	0	0	0	0	22,692	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		3,162,760	0	0	0	0	0	0	0	39,084	0	0	0
4625460	BARRE	VT		08/26/2010		3,714,359	0	0	0	0	0	0	0	114,499	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,342,656	0	0	0	0	0	0	0	21,428	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,160,393	0	0	0	0	0	0	0	13,421	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,171,968	0	0	0	0	0	0	0	50,895	0	0	0
4725407	CHESTER	VA		07/29/2008		5,434,352	0	0	0	0	0	0	0	46,493	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		3,051,186	0	0	0	0	0	0	0	99,555	0	0	0
4725492	WOODBIDGE	VA		04/06/2011		1,500,853	0	0	0	0	0	0	0	16,021	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,982,617	0	0	0	0	0	0	0	23,351	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,772,561	0	0	0	0	0	0	0	23,952	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		4,250,000	0	0	0	0	0	0	0	48,001	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		0	0	0	0	0	0	0	0	11,209	0	0	0
4825342	TACOMA	WA		08/30/2007		1,211,732	0	0	0	0	0	0	0	14,476	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,893,524	0	0	0	0	0	0	0	39,378	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,327,741	0	0	0	0	0	0	0	13,865	0	0	0
4925073	CHARLESTON	WV		05/04/2004		4,858,522	0	0	0	0	0	0	0	80,398	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,738,244	0	0	0	0	0	0	0	27,258	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		981,811	0	0	0	0	0	0	0	10,315	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,775,355	0	0	0	0	0	0	0	63,925	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,088,978	0	0	0	0	0	0	0	51,242	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,305,130	0	0	0	0	0	0	0	12,731	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		746,500	0	0	0	0	0	0	0	23,234	0	0	0
5025208	PEWAUKEE	WI		02/09/2006		899,132	0	0	0	0	0	0	0	16,421	0	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
5325336.....	MT PLEASANT.....	SC.....		08/03/2007....		.....1,588,314	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....41,601	.....0	.....0	.....0
5325337.....	OMAHA.....	NE.....		08/03/2007....		.....2,162,375	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,910	.....0	.....0	.....0
5325360.....	DETROIT.....	MI.....		12/06/2007....		.....7,288,318	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....171,104	.....0	.....0	.....0
5325494.....	SEDALIA.....	MO.....		04/07/2011....		.....1,772,744	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....50,801	.....0	.....0	.....0
5325587.....	TURNERSVILLE.....	NJ.....		11/30/2012....		.....1,146,472	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,427	.....0	.....0	.....0
5325613.....	MANCHESTER.....	NH.....		04/17/2013....		.....2,384,488	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....34,727	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....799,957,270	.....0	.....1,633	.....0	.....0	.....1,633	.....0	.....0	.....13,241,000	.....0	.....0	.....0
Mortgages Disposed																	
1025305.....	ORLANDO.....	FL.....		02/26/2007....	07/10/2014....	.....4,245,599	.....0	.....0	.....0	.....0	.....0	.....0	.....4,100,000	.....4,245,599	.....0	.....145,599	.....145,599
0399999. Total - Mortgages Disposed.....						.....4,245,599	.....0	.....0	.....0	.....0	.....0	.....0	.....4,100,000	.....4,245,599	.....0	.....145,599	.....145,599
0599999. Total Mortgages.....						.....817,645,746	.....0	.....1,633	.....0	.....0	.....1,633	.....0	.....17,042,725	.....30,429,324	.....0	.....145,599	.....145,599

QE02.9

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	AIRCRAFT INVESTMENT FUND, LLC.....	SUPERIOR.....	WI.....	KESTREL AIRCRAFT COMPANY.....	04/20/2011	08/01/2014145,706000000145,706145,7060000
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....																		
4499999	Subtotal - Unaffiliated.....																		
4699999	Totals.....																		

QE03

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		09/01/2014	Interest Capitalization		21,112	21,112	0	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						21,112	21,112	0	XXX
Bonds - Industrial and Miscellaneous									
018522 J* 4	ALLETE INC 3.740% 09/15/29		09/16/2014	Key Banc Capital Markets		1,000,000	1,000,000	0	1Z
02005N AV 2	ALLY FINANCIAL INC 5.125% 09/30/24		09/24/2014	Citigroup		1,471,275	1,500,000	0	3FE
02006W AF 6	ALLY AUTO RECEIVABLES TRUST 2014-2 C 2		09/17/2014	Credit Suisse First Boston		1,499,651	1,500,000	0	1FE
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST 3		09/02/2014	Goldman Sachs & Co.		1,500,000	1,500,000	0	1FE
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		09/10/2014	Goldman Sachs & Co.		3,499,825	3,500,000	0	1FE
03062A AE 6	AMERICREDIT AUTOMOBILE REC 2014-3 B 1		08/20/2014	Credit Suisse First Boston		1,999,748	2,000,000	0	1FE
031100 E* 7	AMETEK INC SERIES J SNR NOTES 3.730% 0		09/30/2014	Bank of America Merrill Lynch		3,000,000	3,000,000	0	2FE
05377R BV 5	AESOP FUNDING II LLC 2014-1A A 2.500%		07/17/2014	J P Morgan & Co.		2,999,265	3,000,000	0	1FE
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A 3.800% 1		09/30/2014	Citigroup		2,991,090	3,000,000	0	2FE
06406H CX 5	BANK OF NEW YORK MELLON 3.250% 09/11/2		09/04/2014	Morgan Stanley & Co.		3,487,855	3,500,000	0	1FE
111320 AH 0	BROADCOM CORP-CL A 3.500% 08/01/24		07/24/2014	J P Morgan & Co.		996,150	1,000,000	0	1FE
124857 AM 5	CBS CORP 3.700% 08/15/24		08/11/2014	Credit Suisse		1,995,200	2,000,000	0	2FE
12632V AB 8	CPS AUTO TRUST 2014-C B 2.670% 08/17/2		09/09/2014	Citi		5,169,247	5,170,000	0	1FE
13056L AE 9	CALIFORNIA REPUBLIC AUTO REC 2014-3 B		09/08/2014	Credit Suisse First Boston		4,977,344	5,000,000	0	1FE
14178U AC 4	CFCAT 2014-1A B 2014-1A B 2.720% 04/15		09/03/2014	Credit Suisse First Boston		5,048,438	5,000,000	8,689	1FE
14313Q AG 0	CARMAX AUTO OWNERS TRUST 2014-1 D 2.43		09/02/2014	Credit Suisse First Boston		7,011,484	7,000,000	9,450	3AM
14366W AE 8	CARNOW AUTO RECEIVABLES TRUST 2014-1A C		09/17/2014	Deutsche Bank Securities		4,999,646	5,000,000	0	2AM
17029R AA 9	CHOCTAW GENERATION SERIES 2 PASS THRU CE		06/15/2014	Interest Capitalization		16,515	16,515	0	4
17119Y AF 4	CHRYSLER CAPITAL AUTO REC 2014-BA C 2		09/17/2014	Barclays Capital Inc		3,998,824	4,000,000	0	1FE
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16		09/08/2014	Interest Capitalization		57,237	57,237	0	2AM
22533Q AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2014-2A B		09/19/2014	Wells Fargo Securities		1,999,642	2,000,000	0	1FE
257375 AE 5	DOMINION GAS HLDGS LLC 3.550% 11/01/23		08/06/2014	Tax Free Exchange		1,997,812	2,000,000	0	1FE
268648 AN 2	EMC CORP 3.375% 06/01/23		09/19/2014	Wells Fargo Securities		4,964,100	5,000,000	52,969	1FE
26885B AA 8	EQT MIDSTREAM PARTNERS 4.000% 08/01/24		07/29/2014	Deutsche Bank Securities		1,988,440	2,000,000	0	2FE
30212P AJ 4	EXPEDIA INC 4.500% 08/15/24		08/13/2014	Bank of America		1,988,880	2,000,000	0	2FE
32058G AG 3	FIRST INVESTORS AUTO OWNER TR 2014-2A B		08/06/2014	Credit Suisse First Boston		3,659,277	3,660,000	0	1FE
34528Q DN 1	FORD CREDIT FLOORPLAN MSTR TR 2014-4 B		08/19/2014	Credit Suisse First Boston		2,999,283	3,000,000	0	1FE
345397 WW 9	FORD MOTOR CREDIT 3.664% 09/08/24		09/03/2014	Citi		5,000,000	5,000,000	0	2FE
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2		09/09/2014	J P Morgan & Co.		4,999,477	5,000,000	0	1FE
38013Q AL 1	GM FINANCIAL AUTO LEASING TR 2014-2A C		09/10/2014	J P Morgan & Co.		4,999,770	5,000,000	0	1FE
38141E C2 3	GOLDMAN SACHS 3.850% 07/08/24		07/11/2014	Deutsche Bank Securities		998,920	1,000,000	856	1FE
42805R BS 7	HERTZ VEHICLE FINANCING LLC 2013-1A B2		08/26/2014	J P Morgan & Co.		2,983,125	3,000,000	827	2AM
46625H JY 7	JP MORGAN CHASE & CO 3.875% 09/10/24		09/03/2014	J P Morgan & Co.		994,750	1,000,000	0	1FE
46643A BD 4	JPMBB COMMERCIAL MORTGAGE SEC. 2014-C23		09/17/2014	J P Morgan & Co.		5,049,985	5,000,000	14,780	1FE
48126H AC 4	JP MORGAN CHASE & CO 6.100% Perpet		09/18/2014	J P Morgan & Co.		3,000,000	3,000,000	0	2FE
494550 BV 7	KINDER MORGAN ENERGY PARTNERS 4.250% 0		09/08/2014	Citi		1,497,480	1,500,000	0	2FE

QE04

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
54233* AB 2	LONE STAR TRANSMISSION LLC SERIES B 3		07/17/2014	RBC Capital Markets		4,000,000	4,000,000	0	1Z
553891 AA 0	MVV OWNER TRUST 2014-1 A 2.250% 09/20		09/30/2014	Credit Suisse First Boston		2,999,150	3,000,000	0	1FE
55610A AD 5	MARCQUARIE EQUIPMENT FUND TR 2014-A B		08/20/2014	Credit Suisse First Boston		5,529,394	5,530,000	0	1FE
62927@ AA 6	NHL US FUNDING LP SR SECURED 4.180% 09		09/29/2014	Bank of America Merrill Lynch		3,000,000	3,000,000	0	2FE
64712# AB 7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC		09/02/2014	Morgan Stanley & Co.		3,000,000	3,000,000	0	2FE
65364U AK 2	NIAGARA MOHAWK POWER 144A 3.508% 10/01		09/22/2014	Wells Fargo Securities		1,999,980	2,000,000	0	1FE
665859 AP 9	NORTHERN TRUST CORP 3.950% 10/30/25		09/04/2014	Key Bank		1,124,945	1,075,000	15,216	1FE
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A		07/23/2014	Citi		2,499,613	2,500,000	0	1FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		08/06/2014	Bank of America		5,998,951	6,000,000	0	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		08/06/2014	Bank of America		4,617,977	4,619,000	0	2AM
687847 AD 5	OSCAR US FUNDING TRUST 2014-1A A4 2.55		09/19/2014	Mizuho Securities		4,998,588	5,000,000	0	1FE
690732 AE 2	OWENS & MINOR INC 4.375% 12/15/24		09/11/2014	J P Morgan & Co		2,988,660	3,000,000	0	2FE
695156 AR 0	PACKAGING CORP OF AMERICA 3.650% 09/15		09/02/2014	Bank of America Merrill Lynch		997,160	1,000,000	0	2FE
72650R BF 8	PLAINS ALL AMERICAN PIPELINE 3.600% 11		09/02/2014	J P Morgan & Co		2,496,050	2,500,000	0	2FE
771196 BE 1	ROCHE HOLDING INC 3.350% 09/30/24		09/22/2014	Deutsche Bank Securities		1,994,940	2,000,000	0	1FE
78408L AB 3	JOHNSON (SC) & SON INC 144A 3.350% 09		09/30/2014	Bank of America		1,998,160	2,000,000	0	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		08/14/2014	Morgan Stanley & Co.		5,048,047	5,000,000	14,681	1FE
80283Y AF 2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C		09/10/2014	Bank of America		1,999,406	2,000,000	0	1FE
850228 AC 1	SPRINGCASTLE SPV 2014-AA A 2.700% 05/2		09/18/2014	Bank of America		6,999,540	7,000,000	0	1FE
850228 AD 9	SPRINGCASTLE SPV 2014-AA B 4.610% 10/2		09/18/2014	Bank of America		3,999,141	4,000,000	0	1FE
86909V AE 2	SUSQUEHANNA AUTO REC TRUST 2014-1A B 2		08/06/2014	J P Morgan & Co		2,749,277	2,750,000	0	1FE
871829 AU 1	SYSCO CORPORATION 3.500% 10/02/24		09/29/2014	Various		4,989,980	5,000,000	0	1FE
90131H AC 9	21ST CENTURY FOX AMERICA 3.700% 09/12		09/10/2014	J P Morgan & Co		999,590	1,000,000	0	2FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		08/04/2014	Deutsche Bank Securities		3,005,000	3,000,000	0	1FE
91159H HK 9	US BANCORP 3.600% 09/11/24		09/08/2014	US Bancorp		2,494,800	2,500,000	0	1FE
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2		09/17/2014	Amherst Securities		4,980,859	5,000,000	0	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2		09/17/2014	Amherst Securities		1,997,422	2,000,000	0	2AM
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07	F	07/23/2014	Deutsche Bank Securities		2,499,477	2,500,000	0	1FE
65557C AN 3	NORDEA BANK AB 144A 6.125% Perpet	F	09/16/2014	Goldman Sachs & Co.		1,000,000	1,000,000	0	2FE
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK 0.0	F	07/01/2014	No Broker		88,009	613,729	0	6
Q1842# AG 3	BROOKFIELD WA RAIL PTY LTD SERIES B 4	R	07/16/2014	Mizuho Securities		4,000,000	4,000,000	0	2Z
Q1842# AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C 4	R	07/16/2014	Mizuho Securities		1,000,000	1,000,000	0	2Z
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A	F	09/25/2014	J P Morgan & Co		2,000,000	2,000,000	0	1Z
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT	R	09/17/2014	nab Capital Securities LLC		4,000,000	4,000,000	0	2FE
3899999	Total Bonds - Industrial and Miscellaneous					210,933,851	211,491,481	117,468	XXX
Bonds - Hybrid Securities									
25746U BY 4	DOMINION RESOURCES INC 5.750% 10/01/54		09/24/2014	Morgan Stanley & Co.		3,000,000	3,000,000	0	2FE
4899999	Total Bonds - Hybrid Securities					3,000,000	3,000,000	0	XXX
8399997	Total Bonds - Part 3					213,954,963	214,512,593	117,468	XXX
8399999	Total Bonds					213,954,963	214,512,593	117,468	XXX

QE04.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Preferred Stocks - Industrial and Miscellaneous									
61761J 40 6	MORGAN STANLEY SERIES I PFD 6.375% Per.....		09/11/2014	Morgan Stanley & Co.....	5,000,000.000	5,000,000	0.00	0	P3?FE.....
74460W 84 2	PUBLIC STORAGE PFD SERIES Y.....		08/20/2014	Barclays Capital Inc.....	40,000.000	1,032,000	0.00	0	P1LFE.....
8499999	Total Preferred Stocks - Industrial and Miscellaneous.....					6,032,000	XXX	0	XXX
8999997	Total Preferred Stocks - Part 3.....					6,032,000	XXX	0	XXX
8999999	Total Preferred Stocks.....					6,032,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
747301 10 9	QUAD GRAPHICS INC.....		09/24/2014	No Broker.....	6,661.000	0	XXX	0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					0	XXX	0	XXX
9799997	Total Common Stocks - Part 3.....					0	XXX	0	XXX
9799999	Total Common Stocks.....					0	XXX	0	XXX
9899999	Total Preferred and Common Stocks.....					6,032,000	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					219,986,963	XXX	117,468	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03...		09/01/2014	Paydown.....		64,509	64,509	68,853	68,774	0	(4,264)	0	(4,264)	0	64,509	0	0	0	1,444	03/01/2043	1.....
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36.....		09/01/2014	Paydown.....		49,286	49,286	50,764	50,503	0	(1,217)	0	(1,217)	0	49,286	0	0	0	.986	03/25/2036	1.....
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36.....		09/01/2014	Paydown.....		18,592	18,592	18,030	18,032	0	560	0	560	0	18,592	0	0	0	.372	02/25/2036	1.....
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16.....		09/01/2014	Paydown.....		242	242	240	241	0	1	0	1	0	242	0	0	0	.13	11/15/2016	1.....
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		09/15/2014	Redemption 100.0000.....		100,140	100,140	100,140	100,140	0	0	0	0	0	100,140	0	0	0	3,159	06/15/2030	1.....
38373M 2F 6	GNMA 2008-80 IO 0.984% 04/16/50.....		09/01/2014	Paydown.....		0	0	28,293	27,571	0	(27,571)	0	(27,571)	0	0	0	0	0	3,796	04/16/2050	1.....
38373M 3S 7	GNMA 2008-86 IO 0.465% 10/16/48.....		09/01/2014	Paydown.....		0	0	1,222	1,201	0	(1,201)	0	(1,201)	0	0	0	0	0	.760	10/16/2048	1.....
38373M 7D 6	GNMA 2009-37 IO 0.939% 05/16/49.....		09/01/2014	Paydown.....		0	0	36,587	35,879	0	(35,879)	0	(35,879)	0	0	0	0	0	16,034	05/16/2049	1.....
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32.....		09/01/2014	Paydown.....		911,719	911,719	891,518	903,236	0	8,482	0	8,482	0	911,719	0	0	0	33,666	11/20/2032	1.....
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32.....		09/01/2014	Paydown.....		202,460	202,460	210,242	204,592	0	(2,132)	0	(2,132)	0	202,460	0	0	0	7,973	07/20/2032	1.....
38374N JX 6	GNMA 2006-42 B 4.994% 08/16/46.....		09/01/2014	Paydown.....		170,684	170,684	186,779	185,747	0	(15,063)	0	(15,063)	0	170,684	0	0	0	5,139	08/16/2046	1.....
38375C BD 1	GNMA 2012-57 DA 5.519% 04/20/42.....		09/01/2014	Paydown.....		730,944	730,944	799,927	775,953	0	(45,010)	0	(45,010)	0	730,944	0	0	0	26,353	04/20/2042	1.....
38376G A7 5	GNMA 2011-10 AC 3.751% 11/16/44.....		09/01/2014	Paydown.....		159,566	159,566	173,316	172,994	0	(13,428)	0	(13,428)	0	159,566	0	0	0	4,199	11/16/2044	1.....
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35.....		09/01/2014	Paydown.....		343,761	343,761	344,190	344,067	0	(306)	0	(306)	0	343,761	0	0	0	9,061	03/16/2035	1.....
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39.....		09/01/2014	Paydown.....		285,195	285,195	289,473	289,006	0	(3,811)	0	(3,811)	0	285,195	0	0	0	6,464	08/16/2039	1.....
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0.....		08/10/2014	Redemption 100.0000.....		28,437	28,437	28,437	28,437	0	0	0	0	0	28,437	0	0	0	1,296	08/10/2018	1.....
0599999. Total Bonds - U.S. Government.....						3,065,535	3,065,535	3,228,011	3,206,373	0	(140,839)	0	(140,839)	0	3,065,535	0	0	0	120,715	.....XXX...	.....XXX...
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900.....		09/02/2014	Redemption 100.0000.....		79,912	79,912	79,912	79,912	0	0	0	0	0	79,912	0	0	0	1,542	02/01/2042	1FE.....
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A.....		09/15/2014	Redemption 100.0000.....		11,433	11,433	11,433	11,433	0	0	0	0	0	11,433	0	0	0	.92	06/15/2045	1FE.....
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES.....		07/01/2014	Redemption 100.0000.....		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	.445	01/01/2030	1FE.....
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07.....		09/02/2014	Redemption 100.0000.....		53,902	53,902	49,963	49,963	0	.66	0	.66	0	50,029	0	3,873	3,873	.917	07/01/2037	1FE.....
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES.....		08/01/2014	Redemption 100.0000.....		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	3,725	11/01/2041	1FE.....
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-...		09/22/2014	Redemption 100.0000.....		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	5,335	11/15/2024	1FE.....
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES.....		09/02/2014	Redemption 100.0000.....		195,000	195,000	195,975	195,602	0	(117)	0	(117)	0	195,485	0	(485)	(485)	12,710	03/01/2043	1FE.....
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2014	Redemption 100.0000.....		170,000	170,000	170,425	170,341	0	(19)	0	(19)	0	170,323	0	(323)	(323)	9,350	07/01/2026	1FE.....
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2014	Redemption 100.0000.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,900	07/01/2028	1FE.....
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....		07/01/2014	Redemption 100.0000.....		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	.895	07/01/2031	1FE.....
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1 4.156%.....		07/28/2014	Redemption 100.0000.....		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	21,098	07/01/2033	1FE.....
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%.....		09/01/2014	Redemption 100.0000.....		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,435	11/01/2040	1FE.....
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%.....		09/01/2014	Redemption 100.0000.....		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,855	11/01/2041	1FE.....
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%.....		09/01/2014	Redemption 100.0000.....		108,241	108,241	97,063	97,063	0	228	0	228	0	97,291	0	10,950	10,950	1,877	10/01/2034	1FE.....
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.....		09/01/2014	Redemption 100.0000.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	.533	09/01/2032	1FE.....

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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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE			09/18/2014	Redemption	100.0000	75,000	75,000	77,627	77,417	0	(180)	0	(180)	0	77,238	0	(2,238)	(2,238)	1,898	04/01/2041	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES			09/02/2014	Redemption	100.0000	80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,473	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND.			09/01/2014	Redemption	100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	6,428	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1			09/01/2014	Redemption	100.0000	75,000	75,000	75,000	74,998	0	2	0	2	0	75,000	0	0	0	3,966	03/01/2017	1FE
76221R CM 3	RHODE ISLAND HSG & MTG FIN COR 58-A 5			07/01/2014	Redemption	100.0000	520,000	520,000	524,441	524,438	0	(602)	0	(602)	0	523,836	0	(3,836)	(3,836)	20,085	10/01/2027	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2			09/01/2014	Redemption	100.0000	85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,709	01/01/2041	1FE
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI			09/15/2014	Redemption	100.0000	280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	9,158	05/01/2033	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B			09/01/2014	Various		90,000	90,000	90,187	90,187	0	(12)	0	(12)	0	90,175	0	(175)	(175)	4,196	01/01/2030	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B			09/25/2014	Redemption	100.0000	65,826	65,826	65,826	65,826	0	0	0	0	0	65,826	0	0	0	1,232	04/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES			09/01/2014	Various		255,000	255,000	255,417	255,417	0	(24)	0	(24)	0	255,392	0	(392)	(392)	9,627	10/01/2031	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions							3,379,314	3,379,314	3,373,269	3,361,164	0	(658)	0	(658)	0	3,371,940	0	7,374	7,374	126,481	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE05.1

313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	09/01/2014	Paydown	89,415	89,415	90,178	89,413	0	2	0	2	0	89,415	0	0	0	0	0	3,538	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	09/01/2014	Paydown	49,701	49,701	48,639	49,371	0	331	0	331	0	49,701	0	0	0	0	0	2,054	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	09/01/2014	Paydown	124,610	124,610	125,130	124,461	0	149	0	149	0	124,610	0	0	0	0	0	4,763	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	09/01/2014	Paydown	14,903	14,903	14,080	14,726	0	176	0	176	0	14,903	0	0	0	0	0	593	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	09/01/2014	Paydown	218,600	218,600	200,933	213,531	0	5,069	0	5,069	0	218,600	0	0	0	0	0	8,013	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	09/01/2014	Paydown	290,371	290,371	280,244	287,318	0	3,053	0	3,053	0	290,371	0	0	0	0	0	12,327	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	09/01/2014	Paydown	49,398	49,398	44,697	48,156	0	1,242	0	1,242	0	49,398	0	0	0	0	0	1,971	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	09/01/2014	Paydown	137,513	137,513	130,491	135,526	0	1,987	0	1,987	0	137,513	0	0	0	0	0	5,461	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	09/01/2014	Paydown	99,878	99,878	95,690	98,894	0	984	0	984	0	99,878	0	0	0	0	0	3,748	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17	09/01/2014	Paydown	70	70	69	69	0	1	0	1	0	70	0	0	0	0	0	4	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	09/01/2014	Paydown	29,723	29,723	28,190	29,320	0	403	0	403	0	29,723	0	0	0	0	0	1,276	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	09/01/2014	Paydown	87,329	87,329	83,235	86,008	0	1,321	0	1,321	0	87,329	0	0	0	0	0	3,768	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25	09/01/2014	Paydown	5,633	5,633	5,633	5,633	0	0	0	0	0	5,633	0	0	0	0	0	261	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	09/01/2014	Paydown	48,191	48,191	52,197	51,582	0	(79)	0	(79)	0	51,503	0	0	0	0	0	1,125	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	09/01/2014	Paydown	56,845	56,845	62,485	61,662	0	(4,817)	0	(4,817)	0	56,845	0	0	0	0	0	1,327	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	09/01/2014	Paydown	85,514	85,514	88,480	88,365	0	(2,852)	0	(2,852)	0	85,514	0	0	0	0	0	1,708	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	09/01/2014	Paydown	45,174	45,174	44,890	44,895	0	279	0	279	0	45,174	0	0	0	0	0	1,054	07/25/2033	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	09/01/2014	Paydown	36,899	36,899	39,920	39,297	0	(2,398)	0	(2,398)	0	36,899	0	0	0	0	0	861	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	09/01/2014	Paydown	59,296	59,296	62,474	61,956	0	(2,660)	0	(2,660)	0	59,296	0	0	0	0	0	1,186	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	09/15/2014	Paydown	63,614	63,614	63,345	63,349	0	265	0	265	0	63,614	0	0	0	0	0	1,485	04/15/2033	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31	09/01/2014	Paydown	29,289	29,289	28,321	28,940	0	349	0	349	0	29,289	0	0	0	0	0	1,263	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32	09/01/2014	Paydown	172,020	172,020	164,152	168,560	0	3,460	0	3,460	0	172,020	0	0	0	0	0	6,515	10/25/2032	1
31392K HM 1	FHLMC 2445 OZ 6.500% 05/15/32	09/01/2014	Paydown	88,782	88,782	87,095	88,214	0	568	0	568	0	88,782	0	0	0	0	0	3,631	05/15/2032	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32.....		09/01/2014	Paydown.....		57,397	57,397	55,372	56,875	0	522	0	522	0	57,397	0	0	0	2,285	06/15/2032	1.....
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32.....		09/01/2014	Paydown.....		134,525	134,525	133,660	134,067	0	458	0	458	0	134,525	0	0	0	5,801	06/15/2032	1.....
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32.....		09/01/2014	Paydown.....		56,589	56,589	52,017	55,193	0	1,396	0	1,396	0	56,589	0	0	0	2,294	07/15/2032	1.....
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32.....		09/01/2014	Paydown.....		281,389	281,389	271,139	278,539	0	2,850	0	2,850	0	281,389	0	0	0	10,886	07/15/2032	1.....
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32.....		09/01/2014	Paydown.....		115,833	115,833	104,513	113,878	0	1,956	0	1,956	0	115,833	0	0	0	4,376	08/15/2032	1.....
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32.....		09/01/2014	Paydown.....		43,062	43,062	41,490	42,673	0	388	0	388	0	43,062	0	0	0	1,733	09/15/2032	1.....
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32.....		09/01/2014	Paydown.....		506,549	506,549	497,571	502,915	0	3,633	0	3,633	0	506,549	0	0	0	20,483	09/15/2032	1.....
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32.....		09/01/2014	Paydown.....		118,576	118,576	113,249	117,100	0	1,476	0	1,476	0	118,576	0	0	0	4,371	10/15/2032	1.....
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33.....		09/01/2014	Paydown.....		47,354	47,354	44,882	47,034	0	320	0	320	0	47,354	0	0	0	1,713	04/25/2033	1.....
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33.....		09/01/2014	Paydown.....		138,129	138,129	138,927	138,053	0	76	0	76	0	138,129	0	0	0	5,195	03/15/2033	1.....
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20.....		09/01/2014	Paydown.....		2,515	2,515	2,530	2,518	0	(2)	0	(2)	0	2,515	0	0	0	84	01/01/2020	1.....
36230M FL 6	GN 752871 3.850% 07/15/36.....		09/01/2014	Paydown.....		35,277	35,277	36,688	0	0	(1,411)	0	(1,411)	0	35,277	0	0	0	340	07/15/2036	1.....
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33.....		09/01/2014	Paydown.....		29,165	29,165	29,165	0	0	0	0	0	0	29,165	0	0	0	425	10/16/2033	1.....
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		09/01/2014	Paydown.....		574,170	574,170	588,013	587,662	0	(13,492)	0	(13,492)	0	574,170	0	0	0	11,763	01/27/2038	1FE.....
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		07/15/2014	Various.....		227,714	227,714	227,714	227,714	0	0	0	0	0	227,714	0	0	0	18,217	07/15/2028	1FE.....
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		09/01/2014	Various.....		27,807	27,807	27,807	27,807	0	0	0	0	0	27,807	0	0	0	1,385	05/01/2032	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						4,278,819	4,278,819	4,205,305	4,211,274	0	5,003	0	5,003	0	4,282,131	0	(3,312)	(3,312)	159,283	XXX...	XXX...
Bonds - Industrial and Miscellaneous																					
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50.....		09/01/2014	Paydown.....		158,519	158,519	155,349	157,458	0	1,061	0	1,061	0	158,519	0	0	0	3,791	02/28/2037	1FM.....
00213R AA 1	ARL FIRST LLC 2012-1A A1 1.904% 12/15/.....		09/14/2014	Paydown.....		72,238	72,238	72,238	72,238	0	0	0	0	0	72,238	0	0	0	925	12/15/2042	1FE.....
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....		09/15/2014	Redemption 100.0000.....		103,707	103,707	106,471	105,130	0	(100)	0	(100)	0	105,030	0	(1,324)	(1,324)	5,162	08/15/2021	1.....
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4.....		09/01/2014	Paydown.....		65,474	65,474	49,433	56,024	0	9,450	0	9,450	0	65,474	0	0	0	2,193	10/25/2033	1FM.....
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%.....		09/01/2014	Paydown.....		116,744	116,744	123,311	118,552	0	(1,808)	0	(1,808)	0	116,744	0	0	0	5,083	08/15/2030	3AM.....
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....		09/25/2014	Paydown.....		76,283	76,283	72,969	73,006	0	3,277	0	3,277	0	76,283	0	0	0	1,807	07/25/2043	1FM.....
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1.....		09/01/2014	Paydown.....		183,465	183,465	183,421	182,874	0	591	0	591	0	183,465	0	0	0	6,126	03/25/2058	1FM.....
03063P AE 2	AMERICREDIT AUTOMOBILE REC 2010-3 C 3.....		09/08/2014	Paydown.....		594,578	594,578	594,526	594,570	0	9	0	9	0	594,578	0	0	0	13,188	04/08/2016	1FE.....
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C 3.....		09/08/2014	Paydown.....		274,732	274,732	274,717	274,729	0	3	0	3	0	274,732	0	0	0	5,859	10/12/2016	1FE.....
03215P EQ 8	AMRESKO RESIDENTIAL SEC CORP 1998-2 A5.....		09/01/2014	Paydown.....		93,556	93,556	86,657	89,454	0	4,102	0	4,102	0	93,556	0	0	0	4,588	02/25/2028	1FM.....
03215P ET 2	AMRESKO RESIDENTIAL SEC CORP 1998-2 M2F.....		09/01/2014	Paydown.....		750	750	691	735	0	15	0	15	0	750	0	0	0	40	06/25/2028	1FM.....
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....		09/01/2014	Paydown.....		147,011	147,011	146,654	147,072	0	(60)	0	(60)	0	147,012	0	(1)	(1)	4,864	06/25/2035	1FM.....
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A 5.....		09/01/2014	Redemption 100.0000.....		133,267	133,267	133,267	133,267	0	0	0	0	0	133,267	0	0	0	5,091	05/01/2016	2FE.....
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/1.....		09/02/2014	Redemption 100.0000.....		173,375	173,375	161,907	167,162	0	628	0	628	0	167,790	0	5,585	5,585	7,715	01/02/2019	3.....
053332 AP 7	AUTOZONE INC 3.125% 07/15/23.....		08/18/2014	Sterne Agee.....		489,655	500,000	497,235	497,422	0	153	0	153	0	497,575	0	(7,920)	(7,920)	20,486	07/15/2023	2FE.....
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05.....		09/01/2014	Paydown.....		147,644	147,644	148,659	147,333	0	311	0	311	0	147,644	0	0	0	5,786	05/26/2037	1FM.....
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.....	E.	09/02/2014	Paydown.....		77,160	77,160	77,101	77,040	0	119	0	119	0	77,160	0	0	0	2,641	03/02/2026	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		09/02/2014	Paydown		85,450	85,450	85,449	85,449	0	0	0	0	0	85,450	0	0	0	1,523	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		09/04/2014	Paydown		166,419	166,419	166,384	166,390	0	29	0	29	0	166,419	0	0	0	3,333	12/04/2028	1FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		09/01/2014	Paydown		29,208	29,208	28,806	29,021	0	186	0	186	0	29,208	0	0	0	876	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5		09/01/2014	Paydown		47,182	47,182	46,386	46,814	0	368	0	368	0	47,182	0	0	0	1,491	10/25/2020	1FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		09/01/2014	Paydown		41,327	41,327	41,533	41,268	0	58	0	58	0	41,327	0	0	0	1,471	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		09/01/2014	Paydown		15,648	15,648	16,519	16,449	0	(801)	0	(801)	0	15,648	0	0	0	543	01/25/2042	1FM
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2		09/01/2014	Paydown		1,083,545	1,083,545	1,037,494	1,065,160	0	2,957	0	2,957	0	1,068,116	0	15,429	15,429	37,270	08/26/2036	1FM
08623# AA 4	BERWIND PHARMACEUTICAL SERVICE SERIES A		09/22/2014	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	330,500	09/22/2014	2
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A 5.000		09/01/2014	Paydown		76,229	76,229	76,049	76,013	0	216	0	216	0	76,229	0	0	0	2,561	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.350% 01/01/29		09/01/2014	Paydown		16,274	16,274	15,974	16,079	0	153	0	153	0	16,232	0	42	42	715	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		09/01/2014	Paydown		66,371	66,371	63,765	63,765	0	2,606	0	2,606	0	66,371	0	0	0	2,392	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		09/01/2014	Paydown		42,553	42,553	42,447	42,417	0	(4)	0	(4)	0	42,413	0	140	140	1,403	08/25/2035	1FM
1248P8 AC 3	CREDIT-BASED ASSET SER & SECUR 2006-MH1		09/01/2014	Paydown		209,112	209,112	215,908	208,648	0	464	0	464	0	209,112	0	0	0	8,295	10/25/2036	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		09/18/2014	Paydown		80,161	80,161	80,128	80,128	0	1	0	1	0	80,129	0	32	32	414	06/18/2029	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1		09/15/2014	Paydown		76,031	76,031	76,022	76,026	0	5	0	5	0	76,031	0	0	0	1,408	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1		09/16/2014	Paydown		82,182	82,182	82,171	82,179	0	3	0	3	0	82,182	0	0	0	1,541	04/16/2018	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/1		09/15/2014	Paydown		121,590	121,590	121,576	121,586	0	5	0	5	0	121,590	0	0	0	2,976	09/17/2018	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2		09/15/2014	Paydown		97,717	97,717	97,704	97,711	0	6	0	6	0	97,717	0	0	0	1,259	03/16/2020	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2		09/15/2014	Paydown		270,358	270,358	270,339	270,343	0	14	0	14	0	270,358	0	0	0	3,387	06/15/2020	1FE
126408 GT 4	CSX CORP 3.700% 10/30/20		08/14/2014	Deutsche Bank Securities		1,062,010	1,000,000	1,030,050	1,030,039	0	(2,600)	0	(2,600)	0	1,027,439	0	34,571	34,571	29,703	10/30/2020	2FE
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		09/01/2014	Paydown		31,390	31,390	31,743	31,389	0	1	0	1	0	31,390	0	0	0	1,663	05/27/2037	1FM
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8 LESS		07/31/2014	Redemption 100.0000		2,255,338	2,255,338	2,255,338	2,255,338	0	0	0	0	0	2,255,338	0	0	0	564,303	11/15/2026	2
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		09/01/2014	Paydown		46,627	46,627	47,402	47,254	0	(627)	0	(627)	0	46,627	0	0	0	876	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		09/01/2014	Paydown		52,306	52,306	52,980	52,947	0	(641)	0	(641)	0	52,306	0	0	0	1,093	05/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		09/01/2014	Paydown		232,630	232,630	227,687	230,660	0	1,970	0	1,970	0	232,630	0	0	0	8,128	08/25/2035	1FM
12667F KH 7	COUNTRYWIDE ALTERNATIVE LOAN 2004-13CB A		08/01/2014	Paydown		585,797	585,797	585,157	583,506	0	2,292	0	2,292	0	585,797	0	0	0	21,421	07/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		09/01/2014	Paydown		2,217	2,572	2,094	2,162	0	6	0	6	0	2,168	0	50	50	63	11/25/2035	1FM
12669A CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		09/01/2014	Paydown		31,781	33,560	31,504	33,127	0	150	0	150	0	33,277	0	(1,497)	(1,497)	1,057	10/25/2035	3FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50		09/01/2014	Paydown		429,628	429,628	431,730	429,659	0	(31)	0	(31)	0	429,628	0	0	0	19,256	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB		09/01/2014	Paydown		73,769	73,769	71,094	71,746	0	2,022	0	2,022	0	73,769	0	0	0	2,693	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		09/01/2014	Paydown		97,381	97,381	97,079	97,075	0	306	0	306	0	97,381	0	0	0	4,212	05/25/2033	1FM
12669E LA 2	COUNTRYWIDE ALTERNATIVE LOAN 2003-24 A4		09/01/2014	Paydown		554,564	554,564	532,945	548,786	0	5,779	0	5,779	0	554,564	0	0	0	20,218	07/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12		08/01/2014	Paydown		210,416	210,416	204,498	209,308	0	1,108	0	1,108	0	210,416	0	0	0	6,225	10/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00		09/01/2014	Paydown		158,906	158,906	154,139	158,042	0	865	0	865	0	158,906	0	0	0	5,414	07/25/2034	1FM

QE05.3

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	Rating	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)
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8 5.25%		09/01/2014	Paydown.....		289,791	289,791	271,679	287,850	0	1,941	0	1,941	0	289,791	0	0	0	9,928	07/25/2034	1FM.....
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50%		09/01/2014	Paydown.....		299,434	299,434	292,417	292,417	0	7,017	0	7,017	0	299,434	0	0	0	10,620	06/25/2035	1FM.....
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2 5.5%		09/01/2014	Paydown.....		307,748	307,748	303,237	305,873	0	1,875	0	1,875	0	307,748	0	0	0	10,603	08/25/2033	1FM.....
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14.....		09/01/2014	Paydown.....		179,289	179,289	179,289	179,289	0	0	0	0	0	179,289	0	0	0	0	06/25/2014	6FE.....
14170T AM 3	CAREFUSION CORP 3.875% 05/15/24.....		08/27/2014	Credit Suisse.....		1,015,360	1,000,000	998,370	0	0	34	0	34	0	998,404	0	16,956	16,956	10,764	05/15/2024	2FE.....
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C		07/15/2014	Paydown.....		197,534	197,534	197,500	197,528	0	5	0	5	0	197,534	0	0	0	5,692	03/15/2016	2AM.....
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5		09/01/2014	Paydown.....		171,825	171,825	171,825	171,213	0	612	0	612	0	171,825	0	0	0	6,466	11/25/2035	1FM.....
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16.....		09/05/2014	Paydown.....		169,804	169,804	169,804	169,804	0	0	0	0	0	169,804	0	0	0	10,439	11/05/2016	2AM.....
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....		09/01/2014	Paydown.....		3,699	3,699	3,531	3,531	0	167	0	167	0	3,699	0	0	0	139	09/25/2035	1FM.....
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....		09/01/2014	Paydown.....		35,723	35,723	35,030	35,371	0	352	0	352	0	35,723	0	0	0	1,171	02/25/2021	1FM.....
17308B AL 2	CITIBANK OMNI MASTER TRUST 2009-A13 A13.....		08/15/2014	Paydown.....		3,000,000	3,000,000	3,072,188	3,010,370	0	(10,370)	0	(10,370)	0	3,000,000	0	0	0	160,500	08/15/2018	1FE.....
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4.....		09/01/2014	Paydown.....		96,878	96,878	87,674	93,742	0	3,136	0	3,136	0	96,878	0	0	0	3,911	07/25/2036	2FM.....
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1.....		09/01/2014	Paydown.....		4,460	4,460	3,970	4,272	0	188	0	188	0	4,460	0	0	0	163	12/25/2021	1FM.....
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....		09/01/2014	Paydown.....		41,171	41,171	40,965	40,984	0	0	0	0	0	40,985	0	186	186	1,574	09/25/2037	1FM.....
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A.....		09/25/2014	Paydown.....		34,167	34,167	33,470	33,476	0	691	0	691	0	34,167	0	0	0	776	10/25/2043	1FM.....
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6.....		07/18/2014	Brean Capital.....		318,980	399,975	33,867	0	33,867	0	0	33,867	0	33,867	0	285,113	285,113	17,803	05/25/2028	6FE.....
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6.....		06/01/2014	Paydown.....		6,308	6,308	534	0	534	0	0	534	0	534	0	5,774	5,774	228	05/25/2028	6FE.....
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6.....		07/01/2014	Security Withdraw.....		0	(406,283)	(34,401)	0	(34,401)	0	0	(34,401)	0	(34,401)	0	34,401	34,401	0	05/25/2028	6FE.....
20030N 60 6	COMCAST CORP 5.000% 12/15/61.....		07/15/2014	Wells Fargo Securities.....		1,005,978	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	5,978	5,978	25,000	12/15/2061	1FE.....
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33.....		09/01/2014	Paydown.....		15,596	15,596	15,596	15,596	0	0	0	0	0	15,596	0	0	0	0	05/01/2033	6FE.....
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 8.700.....		09/01/2014	Paydown.....		2,314	2,314	1,838	1,838	0	0	0	0	0	1,838	0	476	476	99	06/15/2025	4FM.....
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 3.751.....		09/01/2014	Paydown.....		11,563	11,563	8,804	8,804	0	0	0	0	0	8,804	0	2,759	2,759	347	03/15/2027	4FM.....
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000.....		09/01/2014	Paydown.....		2,411	2,411	1,897	2,340	0	514	443	71	0	2,411	0	0	0	119	03/15/2027	1FM.....
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000.....		07/01/2014	Paydown.....		1,483	1,483	1,167	1,440	0	316	272	44	0	1,483	0	0	0	61	03/15/2027	5FM.....
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 6.307.....		09/01/2014	Paydown.....		16,146	16,146	16,144	16,146	0	0	0	0	0	16,146	0	0	0	694	04/15/2028	1FM.....
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M.....		09/15/2014	Paydown.....		282,324	282,324	257,179	271,865	0	10,459	0	10,459	0	282,324	0	0	0	13,232	03/15/2028	1FE.....
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1 7.650% 07/2.....		08/01/2014	Paydown.....		60,060	60,060	42,017	45,933	0	292	4,163	(3,871)	0	42,062	0	17,998	17,998	1,911	07/25/2032	1FM.....
22540V XF 4	CSFB TRUST 2002-HE4 MF2 7.420% 08/25/3.....		07/01/2014	Paydown.....		0	62,601	12,523	12,523	0	0	0	0	0	12,523	0	(12,523)	(12,523)	866	08/25/2032	1FM.....
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32.....		09/01/2014	Paydown.....		108,604	108,604	89,593	89,593	0	19,012	0	19,012	0	108,604	0	0	0	5,707	02/25/2032	1FM.....
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A.....		09/01/2014	Paydown.....		199,080	199,080	195,677	195,677	0	3,403	0	3,403	0	199,080	0	0	0	7,142	02/25/2035	1FM.....
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5.....		09/01/2014	Paydown.....		102,662	102,662	104,972	103,472	0	(809)	0	(809)	0	102,662	0	0	0	3,232	10/25/2019	1FM.....
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30.....		09/30/2014	Redemption 100.0000.....		49,993	49,993	49,993	49,993	0	0	0	0	0	49,993	0	0	0	2,201	03/30/2025	2FE.....
231516 AA 3	CURTIS PALMER INC 144A GUAR EPCOR POWER		07/15/2014	Maturity.....		3,500,000	3,500,000	3,486,770	3,499,089	0	911	0	911	0	3,500,000	0	0	0	206,500	07/15/2014	4FE.....
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/.....		09/30/2014	Redemption 100.0000.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	641	03/30/2043	1.....
237194 A# 2	DARDEN RESTAURANTS INC SERIES B 4.520%.....		07/31/2014	Redemption 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	551,959	08/28/2024	2.....

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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)
25087* AA 1	DETROIT INTL BRIDGE COMPANY SERIES A 4...		09/02/2014	Redemption 100.0000		135,510	135,510	135,510	135,510	0	0	0	0	0	135,510	0	0	0	4,325	09/02/2014	2FE
257375 AB 1	DOMINION GAS HLDGS LLC 144A 3.550% 11/...		08/06/2014	Tax Free Exchange		1,997,812	2,000,000	1,997,640	1,997,680	0	132	0	132	0	1,997,812	0	0	0	37,275	11/01/2023	1FE
26441C 30 3	DUKE ENERGY CORP 5.125% 01/15/73		07/15/2014	Wells Fargo Securities		477,989	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(22,011)	(22,011)	19,219	01/15/2073	2FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5...		09/01/2014	Paydown		62,056	62,056	62,425	62,305	0	(249)	0	(249)	0	62,056	0	0	0	1,054	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00...		09/25/2014	Paydown		26,117	26,117	25,904	25,907	0	210	0	210	0	26,117	0	0	0	519	06/25/2043	1FM
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A...		09/15/2014	Paydown		251,688	251,688	251,677	251,680	0	8	0	8	0	251,688	0	0	0	2,165	10/16/2017	1FE
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		09/15/2014	Paydown		3,139	3,139	3,139	3,139	0	0	0	0	0	3,139	0	0	0	65	04/15/2043	1FE
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7		08/01/2014	Paydown		845,643	845,643	837,186	842,209	0	3,434	0	3,434	0	845,643	0	0	0	30,969	05/25/2034	1FM
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3		09/15/2014	Paydown		342,846	342,846	342,840	342,844	0	3	0	3	0	342,846	0	0	0	7,584	10/16/2017	1FE
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A 1		09/15/2014	Paydown		271,276	271,276	271,243	271,251	0	25	0	25	0	271,276	0	0	0	2,393	04/16/2018	1FE
345397 WW 9	FORD MOTOR CREDIT 3.664% 09/08/24		09/04/2014	Citigroup		1,497,255	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(2,745)	(2,745)	153	09/08/2024	2FE	
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE		09/30/2014	Redemption 100.0000		65,489	65,489	65,489	65,489	0	0	0	0	0	65,489	0	0	0	3,193	06/30/2025	2FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		09/01/2014	Paydown		64,773	64,773	65,259	65,066	0	(293)	0	(293)	0	64,773	0	0	0	3,068	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		09/01/2014	Paydown		21,194	21,194	20,049	20,195	0	999	0	999	0	21,194	0	0	0	1,004	04/25/2029	2FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		09/01/2014	Paydown		452,593	452,593	442,154	446,949	0	5,643	0	5,643	0	452,593	0	0	0	16,652	02/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		09/01/2014	Paydown		159,206	159,206	163,584	160,825	0	(1,620)	0	(1,620)	0	159,206	0	0	0	6,066	01/25/2020	1FM
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/		07/01/2014	Redemption 100.0000		279,070	279,070	279,070	279,070	0	0	0	0	0	279,070	0	0	0	16,214	07/01/2021	1
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		08/15/2014	Various		467,000	467,000	467,000	467,000	0	0	0	0	0	467,000	0	0	0	40,629	02/15/2021	1
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		09/01/2014	Paydown		21,963	21,963	19,987	20,945	0	1,018	0	1,018	0	21,963	0	0	0	841	09/25/2037	1FM
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A		09/16/2014	Paydown		719,110	719,110	719,110	719,110	0	0	0	0	0	719,110	0	0	0	14,861	12/16/2017	1FE
44106M AG 7	HOSPITALITY PROPERTIES REITS 5.125% 02		08/15/2014	Call 100.0000		4,000,000	4,000,000	3,923,520	3,988,958	0	6,036	0	6,036	0	3,994,994	0	5,006	5,006	205,000	02/15/2015	2FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		09/01/2014	Paydown		14,165	14,165	14,161	14,139	0	25	0	25	0	14,165	0	0	0	719	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.155% 07/2		09/25/2014	Paydown		27,392	27,392	23,557	24,999	0	126	0	126	0	25,126	0	2,266	2,266	211	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		09/01/2014	Paydown		183,773	183,773	169,622	169,622	0	0	0	0	0	169,622	0	14,151	14,151	5,543	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		09/01/2014	Paydown		41,688	41,688	40,984	41,145	0	2	0	2	0	41,146	0	541	541	1,255	08/25/2034	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		09/15/2014	Paydown		47,826	47,826	47,816	47,818	0	7	0	7	0	47,826	0	0	0	1,225	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4		09/15/2014	Paydown		69,778	69,778	74,205	74,214	0	(4,436)	0	(4,436)	0	69,778	0	0	0	2,190	10/15/2056	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T		09/15/2014	Redemption 100.0000		228,543	228,543	228,543	228,543	0	0	0	0	0	228,543	0	0	0	10,823	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		09/01/2014	Paydown		94,449	94,449	96,607	95,925	0	(1,476)	0	(1,476)	0	94,449	0	0	0	1,893	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		09/01/2014	Paydown		89,817	89,817	88,245	88,633	0	1,184	0	1,184	0	89,817	0	0	0	2,079	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		09/01/2014	Paydown		102,446	102,446	103,982	103,978	0	(1,532)	0	(1,532)	0	102,446	0	0	0	2,740	08/26/2036	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		09/01/2014	Paydown		114,133	114,133	118,983	0	0	(4,851)	0	(4,851)	0	114,133	0	0	0	837	11/27/2038	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3		09/01/2014	Paydown		86,271	86,271	89,587	0	0	(3,316)	0	(3,316)	0	86,271	0	0	0	491	06/25/2029	1FE

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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 Contract Maturity Date	NAIC Designation or Market Indicator (a)	
47715*	AA 5 JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.....		09/05/2014	Redemption	100.0000.....	369,505	369,505	369,505	0	0	0	0	0	0	369,505	0	0	0	0	8,166	03/05/2023	1Z.....
482439	AA 4 KCT INTERMODAL TRANSPORTATION GUAR: BURLI		08/01/2014	Redemption	100.0000.....	212,000	212,000	212,000	212,000	0	0	0	0	0	212,000	0	0	0	0	14,594	08/01/2018	1FE.....
49228R	AC 7 R		09/30/2014	Redemption	100.0000.....	73,529	73,529	72,621	73,253	0	70	0	70	0	73,323	0	207	207	3,273	07/31/2016	1FE.....	
49725V	AB 8 KIOWA POWER PARTNERS LLC 144A SNR SECURE		09/30/2014	Redemption	100.0000.....	400,390	400,390	401,501	400,770	0	(50)	0	(50)	0	400,720	0	(330)	(330)	17,465	03/30/2021	2FE.....	
521615	AA 2 LEA POWER PARTNERS LLC 6.595% 06/15/33....		09/15/2014	Redemption	100.0000.....	4,786	4,786	4,786	4,786	0	0	0	0	0	4,786	0	0	0	237	06/15/2033	3FE.....	
52465#	AZ 8 FLUOR CORPORATION LESSEE LEGGMASON MTG		09/08/2014	Redemption	100.0000.....	55,678	55,678	55,678	55,678	0	0	0	0	0	55,678	0	0	0	2,680	06/08/2021	1.....	
52518R	BE 5 LEHMAN STRUCTURED SECURITIES LSSCO 2001-		09/01/2014	Paydown		3,094	3,094	2,338	2,351	663	764	683	744	0	3,094	0	0	0	0	0	08/26/2024	6FE.....
52520M	AE 3 LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....		09/01/2014	Paydown		117,330	117,330	110,120	110,120	0	7,209	0	7,209	0	117,330	0	0	0	4,389	11/25/2035	1FM.....	
536885	AA 4 LITIGATION SETTLEMENT MONETIZE FEE TRUST		07/25/2014	Paydown		281,816	281,816	265,803	278,809	0	3,008	0	3,008	0	281,816	0	0	0	14,690	01/26/2032	2AM.....	
55265K	2X 6 MASTR ASSET SEC TRUST 2003-11 10A1 5.....		09/01/2014	Paydown		33,195	33,195	33,320	33,135	0	60	0	60	0	33,195	0	0	0	1,106	12/25/2018	1FM.....	
55313U	AD 1 MMAF EQUIPMENT FINANCE LLC 2009-AA A4.....		09/15/2014	Paydown		199,627	199,627	199,590	199,619	0	8	0	8	0	199,627	0	0	0	4,575	01/15/2030	1FE.....	
57164N	AA 9 MARRIOTT VACATION CLUB OWNR TR 2007-2A A		09/01/2014	Paydown		25,808	25,808	26,711	26,714	0	(906)	0	(906)	0	25,808	0	0	0	992	10/20/2029	1FE.....	
57164X	AA 7 MARRIOTT VACATION CLUB OWNR TR 2009-2A A		09/20/2014	Paydown		65,615	65,615	65,614	65,614	0	0	0	0	0	65,615	0	0	0	2,096	07/20/2031	1FE.....	
57165A	AA 6 MARRIOTT VACATION CLUB OWNR TR 2012-1A A		09/20/2014	Paydown		117,268	117,268	117,252	117,257	0	12	0	12	0	117,268	0	0	0	1,952	05/20/2030	1FE.....	
57165A	AB 4 MARRIOTT VACATION CLUB OWNR TR 2012-1A B		09/20/2014	Paydown		78,179	78,179	78,173	78,175	0	4	0	4	0	78,179	0	0	0	1,815	05/20/2030	2AM.....	
57165L	AA 2 MARRIOTT VACATION CLUB OWNR TR 2010-1A A		09/20/2014	Paydown		123,595	123,595	123,582	123,587	0	8	0	8	0	123,595	0	0	0	2,925	10/20/2032	1FE.....	
57643M	JK 1 MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....		09/01/2014	Paydown		148,781	148,781	120,513	139,977	0	6,047	0	6,047	0	146,024	0	2,757	2,757	5,497	12/25/2034	1FM.....	
581557	AZ 8 MCKESSON CORP 2.700% 12/15/22.....		08/19/2014	Deutsche Bank Securities		1,924,340	2,000,000	2,020,000	2,018,097	0	(1,194)	0	(1,194)	0	2,016,903	0	(92,563)	(92,563)	37,050	12/15/2022	2FE.....	
58155Q	AG 8 MCKESSON CORP 2.850% 03/15/23.....		08/19/2014	Deutsche Bank Securities		1,450,965	1,500,000	1,498,170	1,498,306	0	103	0	103	0	1,498,410	0	(47,445)	(47,445)	40,019	03/15/2023	2FE.....	
58526#	BE 8 MEIJER FINANCE INC MEIJER INC SERIES D1....		07/01/2014	Redemption	100.0000.....	128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	10,762	01/01/2021	1.....	
58526#	BJ 7 MEIJER FINANCE INC MEIJER INC SERIES D2....		07/01/2014	Redemption	100.0000.....	112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	9,417	01/01/2021	1.....	
58526#	BN 8 MEIJER FINANCE INC MEIJER INC SERIES D3....		07/01/2014	Redemption	100.0000.....	103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	8,616	01/01/2021	1.....	
59549P	AA 6 MID-STATE TRUST IV A 8.330% 10/01/15.....		07/01/2014	Paydown		19,112	19,112	19,109	19,112	0	0	0	0	0	19,112	0	0	0	1,194	10/01/2015	2AM.....	
59549W	AA 1 MID STATE TRUST SERIES 11 A1 4.864% 07.....		09/15/2014	Paydown		55,895	55,895	52,961	53,776	0	2,119	0	2,119	0	55,895	0	0	0	1,834	07/15/2038	1AM.....	
59549W	AA 1 MID STATE TRUST SERIES 11 A1 4.864% 07.....		09/15/2014	Paydown		55,895	55,895	55,894	55,894	0	1	0	1	0	55,895	0	0	0	1,834	07/15/2038	2AM.....	
59560U	AA 9 MID-STATE TRUST 2004-1 A 6.005% 08/15/.....		09/01/2014	Paydown		19,812	19,812	20,273	20,201	0	(389)	0	(389)	0	19,812	0	0	0	794	08/15/2037	3AM.....	
59560W	AC 1 MID-STATE TRUST 2010-1 M 5.250% 12/15/.....		09/01/2014	Paydown		79,779	79,779	79,723	79,719	0	60	0	60	0	79,779	0	0	0	2,877	12/15/2045	1FM.....	
59748T	AB 5 MIDLAND COGEN VENTURE LP 144A 5.250% 0..		09/15/2014	Redemption	100.0000.....	38,727	38,727	38,727	38,727	0	0	0	0	0	38,727	0	0	0	1,926	03/15/2025	2FE.....	
60685@	AA 2 MO DATA PROPERTY LESSEE REUTERS AMERICA		08/11/2014	Redemption	100.0000.....	56,818	56,818	56,818	56,818	0	0	0	0	0	56,818	0	0	0	2,399	11/11/2023	1.....	
608190	AH 7 MOHAWK INDUSTRIES INC 6.125% 01/15/16.....		08/15/2014	Redemption	107.7250.....	478,299	444,000	443,840	443,958	0	(1,671)	0	(1,671)	0	442,286	0	36,013	36,013	29,461	01/15/2016	2FE.....	
61745M	VY 6 MORGAN STANLEY CAPITAL I 2004-1 1A5 5.....		09/01/2014	Paydown		54,101	54,101	54,029	53,927	0	174	0	174	0	54,101	0	0	0	1,770	11/25/2033	1FM.....	
64352V	ED 9 NEW CENTURY HOME EQUITY LOAN 2003-5 A16..		09/01/2014	Paydown		254,942	254,942	242,961	250,968	0	291	0	291	0	251,259	0	3,683	3,683	8,912	11/25/2033	1FM.....	

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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	For eig 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7		09/01/2014	Paydown.....		933,255	933,255	910,434	918,998	0	14,256	0	14,256	0	933,255	0	0	0	28,246	11/25/2031	1FM.....
67088C AA 5	OMX TIMBER FIN INVESTMENTS II 144A A-2 G.....		07/09/2014	StoneCastle.....		635,000	2,000,000	260,000	260,000	0	0	0	0	0	260,000	0	375,000	375,000	217,810	01/29/2020	6.....
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26.....		09/01/2014	Paydown.....		5,622	5,622	5,622	5,622	0	0	0	0	0	5,622	0	0	0	0	12/15/2026	6FE.....
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32.....		09/01/2014	Paydown.....		42,551	42,551	42,551	42,551	0	0	0	0	0	42,551	0	0	0	0	06/15/2032	6FE.....
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9.....		09/01/2014	Paydown.....		48,286	48,286	46,716	46,716	0	1,571	0	1,571	0	48,286	0	0	0	2,517	02/15/2028	2AM.....
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9.....		08/01/2014	Paydown.....		81,148	81,148	78,508	78,508	0	2,640	0	2,640	0	81,148	0	0	0	3,529	02/15/2028	3AM.....
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6.....		09/01/2014	Paydown.....		144,615	144,615	144,615	144,615	0	0	0	0	0	144,615	0	0	0	5,940	12/15/2031	6FE.....
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%.....		09/15/2014	Redemption 100.0000.....		46,200	46,200	46,200	46,200	0	0	0	0	0	46,200	0	0	0	2,833	03/15/2022	2FE.....
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A.....		09/09/2014	Paydown.....		150,444	150,444	150,418	0	0	1	0	1	0	150,418	0	26	26	258	07/09/2029	1FE.....
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B.....		09/09/2014	Paydown.....		115,805	115,805	115,779	0	0	1	0	1	0	115,780	0	25	25	263	07/09/2029	2AM.....
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4.....		09/01/2014	Paydown.....		130,982	130,982	130,585	130,595	0	387	0	387	0	130,982	0	0	0	6,201	05/15/2032	1FE.....
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.....		09/01/2014	Paydown.....		75,728	75,728	77,526	77,127	0	(1,400)	0	(1,400)	0	75,728	0	0	0	2,751	06/15/2036	1FE.....
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A.....		08/15/2014	Paydown.....		1,657,134	1,657,134	1,659,406	1,658,954	0	(1,821)	0	(1,821)	0	1,657,134	0	0	0	42,212	03/15/2017	1FE.....
72650R AW 2	PLAINS ALL AMERICAN PIPELINE 5.750% 01.....		08/20/2014	Wells Fargo Securities.....		1,158,230	1,000,000	1,141,500	1,141,446	0	(13,930)	0	(13,930)	0	1,127,516	0	30,714	30,714	63,889	01/15/2020	2FE.....
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF.....		09/01/2014	Paydown.....		166,701	166,701	167,951	166,822	0	(152)	0	(152)	0	166,670	0	31	31	5,721	09/25/2035	1FM.....
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE.....		09/30/2014	Redemption 100.0000.....		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	4,381	12/31/2018	2.....
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU.....		09/22/2014	CRT Capital Group.....		1,923,288	3,374,185	2,260,704	2,530,639	0	46,064	300,805	(254,741)	0	2,275,898	0	(352,610)	(352,610)	120,965	07/15/2027	6FE.....
74340X AM 3	PROLOGIS TRUST 6.625% 05/15/18.....		07/03/2014	Call 118.2018.....		1,182,018	1,000,000	998,244	998,844	0	117	0	117	0	998,961	0	183,057	183,057	41,958	05/15/2018	2FE.....
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15.....		09/01/2014	Redemption 100.0000.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015	3.....
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1.....		09/01/2014	Paydown.....		57,630	57,630	56,707	56,767	0	863	0	863	0	57,630	0	0	0	2,238	02/26/2036	1FM.....
74928H BQ 8	RBSCF TRUST 2010-RR3 MS4A 4.970% 04/14.....		07/01/2014	Paydown.....		96,503	96,503	99,654	96,632	0	(129)	0	(129)	0	96,503	0	0	0	2,798	04/14/2040	1FE.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....		09/01/2014	Paydown.....		38,345	38,345	36,452	37,547	0	798	0	798	0	38,345	0	0	0	1,351	10/25/2021	1FM.....
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B.....		07/02/2014	Redemption 100.0000.....		1,234,822	1,234,822	1,291,522	1,249,505	0	(3,578)	0	(3,578)	0	1,245,926	0	(11,104)	(11,104)	114,060	07/02/2017	4FE.....
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 A15.....		09/01/2014	Paydown.....		174,009	174,009	169,310	171,587	0	166	0	166	0	171,753	0	2,255	2,255	7,141	06/25/2034	1FM.....
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 A16B.....		09/01/2014	Paydown.....		98,002	98,002	97,542	97,579	0	3	0	3	0	97,582	0	421	421	3,950	10/25/2033	1FM.....
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 A13.....		09/01/2014	Paydown.....		88,491	88,491	84,163	88,102	0	389	0	389	0	88,491	0	0	0	2,878	05/25/2033	1FM.....
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 A15.....		09/01/2014	Paydown.....		237,619	237,619	237,271	236,824	0	(67)	0	(67)	0	236,757	0	862	862	8,721	08/25/2033	1FM.....
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1.....		09/01/2014	Paydown.....		415,121	415,121	420,684	419,365	0	(4,244)	0	(4,244)	0	415,121	0	0	0	16,153	12/25/2032	1FM.....
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15.....		09/01/2014	Paydown.....		616,553	616,553	595,327	609,631	0	6,922	0	6,922	0	616,553	0	0	0	22,629	08/25/2033	1FM.....
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17.....		09/01/2014	Paydown.....		276,965	276,965	276,965	276,965	0	0	0	0	0	276,965	0	0	0	10,104	09/25/2033	1FM.....
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24.....		09/01/2014	Paydown.....		505,032	505,032	489,013	502,783	0	2,249	0	2,249	0	505,032	0	0	0	13,402	07/25/2033	1FM.....
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....		09/01/2014	Paydown.....		271,652	271,652	264,436	267,198	0	4,453	0	4,453	0	271,652	0	0	0	10,875	05/01/2034	1FM.....
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE.....		09/01/2014	Paydown.....		8,137	8,137	8,133	8,099	0	38	0	38	0	8,137	0	0	0	398	09/25/2029	1FM.....

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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	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	Contracted Maturity Date	NAIC Designation or Market Indicator (a)
76111X KA 0	RESIDENTIAL FUNDING MTG SEC I 2004-S5 2A....		09/01/2014	Paydown.....		56,657	56,657	57,130	56,800	0	(143)	0	(143)	0	56,657	0	0	0	1,626	05/25/2019	1FM....
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A....		09/01/2014	Paydown.....		443,347	443,347	438,913	441,537	0	1,810	0	1,810	0	443,347	0	0	0	17,376	12/25/2034	1FM....
76111X SD 6	RESIDENTIAL FUNDING MTG SEC I 2005-S1 2A....		09/01/2014	Paydown.....		21,795	21,795	22,122	21,862	0	(68)	0	(68)	0	21,795	0	0	0	708	02/25/2020	1FM....
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		09/01/2014	Paydown.....		183,969	183,969	183,952	183,377	0	593	0	593	0	183,969	0	0	0	7,536	08/25/2034	1FM....
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		09/01/2014	Paydown.....		177,177	177,177	177,167	176,638	0	539	0	539	0	177,177	0	0	0	6,374	10/25/2034	1FM....
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS.....		07/15/2014	Redemption 100.0000.....		133,431	133,431	154,944	143,007	0	(687)	0	(687)	0	142,320	0	(8,889)	(8,889)	8,987	07/15/2021	1FE....
78387G AL 7	AT&T INC 5.625% 06/15/16.....		07/15/2014	Various.....		5,473,786	5,000,000	5,006,300	5,001,574	0	(326)	0	(326)	0	5,001,248	0	472,538	472,538	164,065	06/15/2016	1FE....
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A 1.140%.....		09/15/2014	Paydown.....		222,414	222,414	222,406	222,410	0	4	0	4	0	222,414	0	0	0	1,710	07/16/2018	1FE....
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B...		09/15/2014	Paydown.....		425,748	425,748	425,740	425,746	0	2	0	2	0	425,748	0	0	0	8,908	06/15/2017	1FE....
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2....		09/25/2014	Paydown.....		168,915	168,915	170,538	0	0	(1,623)	0	(1,623)	0	168,915	0	0	0	1,006	10/25/2027	1FE....
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%...		09/01/2014	Paydown.....		53,138	53,138	53,138	53,078	0	60	0	60	0	53,138	0	0	0	1,293	07/20/2027	1FE....
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%...		09/01/2014	Paydown.....		94,062	94,062	94,051	94,054	0	9	0	9	0	94,062	0	0	0	1,255	09/20/2029	1FE....
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C.		09/15/2014	Paydown.....		605,610	605,610	605,546	605,595	0	15	0	15	0	605,610	0	0	0	12,641	05/16/2016	1FE....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000....		09/01/2014	Paydown.....		91,674	91,674	93,268	93,240	0	(1,566)	0	(1,566)	0	91,674	0	0	0	1,885	05/25/2043	1FM....
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000....		09/25/2014	Paydown.....		31,125	31,125	31,330	31,295	0	(170)	0	(170)	0	31,125	0	0	0	631	06/25/2043	1FM....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3....		07/25/2014	Paydown.....		47,835	47,835	47,835	47,835	0	0	0	0	0	47,835	0	0	0	1,290	01/25/2044	1FE....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.		09/25/2014	Paydown.....		81,213	81,213	79,433	79,487	0	1,726	0	1,726	0	81,213	0	0	0	2,050	07/25/2043	1FM....
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A...		09/20/2014	Paydown.....		120,199	120,199	120,312	120,250	0	(52)	0	(52)	0	120,199	0	0	0	2,790	11/20/2025	1FE....
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A...		07/20/2014	Paydown.....		292,539	292,539	292,509	292,525	0	15	0	15	0	292,539	0	0	0	6,553	11/15/2025	1FE....
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A...		09/20/2014	Paydown.....		38,231	38,231	38,227	38,230	0	2	0	2	0	38,231	0	0	0	852	06/20/2018	1FE....
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B...		09/20/2014	Paydown.....		195,292	195,292	195,277	195,282	0	10	0	10	0	195,292	0	0	0	4,429	03/20/2029	2AM....
82651Y AA 3	SIERRA RECEIVABLES FUNDING CO 2013-1A A...		09/20/2014	Paydown.....		260,434	260,434	260,379	260,390	0	44	0	44	0	260,434	0	0	0	2,752	11/20/2029	1FE....
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A...		09/20/2014	Paydown.....		33,633	33,633	33,626	33,629	0	4	0	4	0	33,633	0	0	0	636	11/20/2028	1FE....
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%....		09/15/2014	Paydown.....		125,096	125,096	124,756	124,815	0	281	0	281	0	125,096	0	0	0	2,500	03/17/2025	1FE....
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%....		09/15/2014	Paydown.....		50,038	50,038	50,028	50,030	0	9	0	9	0	50,038	0	0	0	1,483	03/17/2025	2AM....
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A 6.000%....		09/01/2014	Paydown.....		98,789	98,789	98,734	98,692	0	97	0	97	0	98,789	0	0	0	3,990	05/16/2022	1FE....
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B 8.475%....		09/01/2014	Paydown.....		24,697	24,697	24,685	24,670	0	28	0	28	0	24,697	0	0	0	1,409	05/16/2022	2AM....
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		09/01/2014	Paydown.....		145,645	145,645	145,629	145,536	0	109	0	109	0	145,645	0	0	0	2,148	10/25/2057	1FM....
859245 AA 0	STERLING BANK TRUST FSB 2004-1 1.658%....		08/26/2014	Paydown.....		0	0	58,762	51,877	0	(51,877)	0	(51,877)	0	0	0	0	0	10,257	04/26/2026	1.....
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.325....		09/01/2014	Paydown.....		10,668	10,668	8,129	8,129	0	2,538	0	2,538	0	10,668	0	0	0	469	03/25/2031	1FM....
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6....		09/01/2014	Paydown.....		43,747	43,747	43,727	43,714	0	34	0	34	0	43,747	0	0	0	2,034	03/25/2032	1FM....
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7		09/01/2014	Paydown.....		147,936	147,936	151,403	149,053	0	(964)	0	(964)	0	148,089	0	(153)	(153)	5,777	11/25/2032	1FM....
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		09/01/2014	Paydown.....		22,877	22,877	15,552	15,552	0	0	0	0	0	15,552	0	7,325	7,325	1,025	08/25/2033	1FM....
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8....		09/01/2014	Paydown.....		9,343	9,343	9,302	9,305	0	0	0	0	0	9,305	0	37	37	296	01/25/2033	1FM....
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1....		09/01/2014	Paydown.....		17,853	17,853	16,915	17,297	0	555	0	555	0	17,853	0	0	0	636	02/25/2020	1FM....

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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	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4		09/01/2014	Paydown.....		187,097	187,097	163,242	179,678	0	7,419	0	7,419	0	187,097	0	0	0	6,554	05/25/2034	1FM.....
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		09/01/2014	Paydown.....		103,582	103,582	101,377	101,377	0	2,205	0	2,205	0	103,582	0	0	0	3,363	12/25/2034	1FM.....
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1		09/15/2014	Redemption 100.0000.....		192,953	192,953	232,546	204,304	0	(2,527)	0	(2,527)	0	201,777	0	(8,825)	(8,825)	15,677	09/15/2017	2FE.....
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....		09/20/2014	Paydown.....		62,500	62,500	62,473	62,473	0	27	0	27	0	62,500	0	0	0	1,479	11/20/2038	1FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2014	Redemption 100.0000.....		62,509	62,509	66,312	64,997	0	(69)	0	(69)	0	64,927	0	(2,418)	(2,418)	5,938	02/01/2030	2FE.....
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A.....		09/20/2014	Paydown.....		50,000	50,000	49,744	49,751	0	249	0	249	0	50,000	0	0	0	1,300	09/20/2038	1FE.....
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A.....		09/12/2014	Redemption 100.0000.....		106,234	106,234	106,234	106,234	0	0	0	0	0	106,234	0	0	0	3,893	11/12/2026	1FE.....
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....		09/16/2014	Paydown.....		52,832	52,832	52,832	52,832	0	0	0	0	0	52,832	0	0	0	1,894	10/16/2040	1FE.....
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2.....		09/15/2014	Paydown.....		47,269	47,269	47,269	47,269	0	0	0	0	0	47,269	0	0	0	714	01/15/2043	1FE.....
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A.....		09/14/2014	Paydown.....		2,375,000	2,375,000	2,374,707	2,374,744	0	256	0	256	0	2,375,000	0	0	0	74,727	05/14/2027	1FE.....
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		09/10/2014	Redemption 100.0000.....		40,232	40,232	40,232	40,232	0	0	0	0	0	40,232	0	0	0	1,610	05/10/2025	2.....
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.421% 1.....		09/25/2014	Paydown.....		0	0	16,332	0	0	0	0	0	0	0	0	0	0	13,713	11/08/2027	1FE.....
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%.....		09/02/2014	Redemption 100.0000.....		39,900	39,900	27,319	27,319	0	0	0	0	0	27,319	0	12,581	12,581	1,644	05/31/2020	5.....
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES		09/23/2014	Redemption 100.0000.....		60,671	60,671	60,671	60,671	0	0	0	0	0	60,671	0	0	0	2,124	09/23/2030	1.....
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.425%.....		09/01/2014	Paydown.....		13,186	13,186	9,529	10,261	0	13	0	13	0	10,274	0	2,912	2,912	214	10/25/2033	1FM.....
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000.....		09/01/2014	Paydown.....		62,027	62,027	62,764	62,121	0	(23)	0	(23)	0	62,098	0	(71)	(71)	2,076	12/25/2018	1FM.....
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.420%.....		09/01/2014	Paydown.....		23,726	23,726	16,416	18,118	0	18	0	18	0	18,137	0	5,590	5,590	382	02/25/2034	1FM.....
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6 5.500% 0....		09/01/2014	Paydown.....		718,358	718,358	712,998	715,172	0	182	0	182	0	715,353	0	3,005	3,005	27,829	03/25/2034	1FM.....
94106L AW 9	WASTE MANAGEMENT INC 4.750% 06/30/20.....		08/20/2014	Deutsche Bank Securities.....		1,115,150	1,000,000	1,087,410	1,087,376	0	(7,955)	0	(7,955)	0	1,079,422	0	35,728	35,728	31,007	06/30/2020	2FE.....
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....		09/15/2014	Paydown.....		185,954	185,954	185,928	185,930	0	24	0	24	0	185,954	0	0	0	3,858	03/15/2029	1FE.....
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		09/10/2014	Redemption 100.0000.....		59,558	59,558	59,558	59,558	0	0	0	0	0	59,558	0	0	0	2,991	01/10/2024	2.....
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2.....		09/05/2014	Redemption 100.0000.....		39,412	39,412	39,412	39,412	0	0	0	0	0	39,412	0	0	0	1,951	10/05/2021	1.....
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5.....		09/10/2014	Redemption 100.0000.....		46,685	46,685	46,685	46,685	0	0	0	0	0	46,685	0	0	0	1,638	05/10/2019	1.....
94978# CA 3	HUBER BROKEN BOW FACILITY TR 2004-AMSOUT		07/02/2014	Redemption 100.0000.....		935,425	935,425	935,425	935,425	0	0	0	0	0	935,425	0	0	0	211,955	01/02/2020	3.....
94978# CB 1	HUBER BROKEN BOW FACILITY TR 2004-KEY GU		07/02/2014	Redemption 100.0000.....		950,309	950,309	950,309	950,309	0	0	0	0	0	950,309	0	0	0	215,149	01/02/2020	3.....
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25.....		09/01/2014	Paydown.....		232,780	232,780	216,230	229,901	0	381	0	381	0	230,283	0	2,497	2,497	7,810	05/25/2034	1FM.....
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.....		09/01/2014	Paydown.....		3,701	3,701	3,515	3,625	0	0	0	0	0	3,625	0	76	76	129	10/25/2035	1FM.....
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15....		09/01/2014	Paydown.....		168,189	180,646	158,517	170,304	0	25	0	25	0	170,329	0	(2,140)	(2,140)	6,628	07/25/2036	2FM.....
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/2....	E..	09/01/2014	Paydown.....		124,837	124,837	124,837	124,837	0	0	0	0	0	124,837	0	0	0	2,493	01/20/2025	1FE.....
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....		09/01/2014	Paydown.....		232,145	232,145	239,980	0	0	(7,835)	0	(7,835)	0	232,145	0	0	0	1,540	06/27/2044	1FE.....
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/...	A..	09/12/2014	Paydown.....		26,581	26,581	18,249	18,252	2,791	5,538	0	8,329	0	26,581	0	0	0	2,062	08/09/2016	6FE.....
C6573# AC 1	NORTH ATLANTIC REFINING LTD SERIES B GUA	I...	08/12/2014	Redemption 100.0000.....		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	53,600	08/12/2014	2.....
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2.....	F..	09/25/2014	Paydown.....		75,000	75,000	74,984	74,986	0	14	0	14	0	75,000	0	0	0	1,735	10/25/2027	1FE.....

QE05.9

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)	
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A		F...	08/18/2014	Paydown.....		2,375,000	2,375,000	2,374,708	2,374,744	0	256	0	256	0	2,375,000	0	0	0	66,571	05/18/2027	1FE....	
37952U AA 1	SEACO CONTAINER 2012-1A A 4.110% 07/17.....		F...	08/17/2014	Paydown.....		4,041,667	4,041,667	4,040,865	4,040,957	0	709	0	709	0	4,041,667	0	0	0	110,599	07/17/2027	1FE....	
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/.....		F...	09/17/2014	Paydown.....		41,667	41,667	41,658	0	0	0	0	0	41,658	0	9	9	122	07/17/2029	1FE....		
55608J AA 6	MACQUARIE GROUP LTD 144A 7.300% 08/01/.....		F...	08/01/2014	Maturity.....		2,000,000	2,000,000	2,026,630	2,003,569	0	(3,569)	0	(3,569)	0	2,000,000	0	0	0	146,000	08/01/2014	1FE....	
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE		R...	07/12/2014	Redemption 100.0000.....		15,949	15,949	15,949	15,949	0	0	0	0	15,949	0	0	0	715	07/12/2016	1.....		
98372P AF 5	XL CAPITAL LTD SENIOR NOTES 5.250% 09/.....		R...	09/15/2014	Maturity.....		9,850,000	9,850,000	9,925,094	9,856,687	0	(6,687)	0	(6,687)	0	9,850,000	0	0	0	517,125	09/15/2014	2FE....	
BCC26G 6A 6	RISE 2014-1 A ASSET BACKED SECURED TERM.		F...	09/15/2014	Redemption 100.0000.....		110,526	110,526	112,875	0	0	(84)	0	(84)	112,791	0	(2,264)	(2,264)	1,773	02/15/2021	1Z.....		
G1253* AD 7	BORD NA MONA 6.940% 08/06/14.....		F...	08/06/2014	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5,000,000	0	0	0	347,000	08/06/2014	2.....		
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK 0.0		F...	07/11/2014	Barclays Capital Inc.....		375,220	3,126,831	448,480	360,471	389	0	0	389	448,869	0	(73,649)	(73,649)	0	12/02/2016	6.....		
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD 8.553%		F...	07/11/2014	Barclays Capital Inc.....		1,427,615	1,487,099	1,487,099	1,487,099	0	0	0	0	1,487,099	0	(59,484)	(59,484)	80,042	12/02/2016	4.....		
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1		F...	09/30/2014	Redemption 100.0000.....		17,500	17,500	17,500	17,500	0	0	0	0	17,500	0	0	0	919	11/30/2033	2.....		
3899999. Total Bonds - Industrial and Miscellaneous.....							110,913,736	115,407,785	109,899,544	106,139,246	3,843	86,342	306,366	(216,181)	109,998,898	0	914,837	914,837	6,017,980	XXX...	XXX...		
8399997. Total Bonds - Part 4.....							121,637,404	126,131,453	120,706,129	116,918,057	3,843	(50,152)	306,366	(352,675)	120,718,504	0	918,899	918,899	6,424,459	XXX...	XXX...		
8399999. Total Bonds.....							121,637,404	126,131,453	120,706,129	116,918,057	3,843	(50,152)	306,366	(352,675)	120,718,504	0	918,899	918,899	6,424,459	XXX...	XXX...		
Preferred Stocks - Industrial and Miscellaneous																							
461070 85 6	INTERSTATE POWER AND LIGHT PFD 5.1%.....		.....	07/15/2014	Wells Fargo Securities.....	60,000,000	1,493,967	0.00	1,500,000	1,500,000	0	0	0	0	1,500,000	0	(6,033)	(6,033)	38,250	XXX...	P2LFE..	
74460W 87 5	PUBLIC STORAGE PFD 5.20%.....		.....	08/20/2014	Wells Fargo Securities.....	40,000,000	905,980	0.00	1,000,000	1,000,000	0	0	0	0	1,000,000	0	(94,020)	(94,020)	26,000	XXX...	P1LFE..	
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....							2,399,947	XXX.....	2,500,000	2,500,000	0	0	0	0	2,500,000	0	(100,053)	(100,053)	64,250	XXX...	XXX...		
8999997. Total Preferred Stocks - Part 4.....							2,399,947	XXX.....	2,500,000	2,500,000	0	0	0	0	2,500,000	0	(100,053)	(100,053)	64,250	XXX...	XXX...		
8999999. Total Preferred Stocks.....							2,399,947	XXX.....	2,500,000	2,500,000	0	0	0	0	2,500,000	0	(100,053)	(100,053)	64,250	XXX...	XXX...		
Common Stocks - Industrial and Miscellaneous																							
G3651@ AS 0	QUINN MANUFACTURING GROUP HOLD.....		F...	07/11/2014	Barclays Capital Inc.....	19,407,000	0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX...	U.....	
9099999. Total Common Stocks - Industrial and Miscellaneous.....							0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX...	XXX...
9799997. Total Common Stocks - Part 4.....							0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX...	XXX...
9799999. Total Common Stocks.....							0	XXX.....	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX...	XXX...
9899999. Total Preferred and Common Stocks.....							2,399,947	XXX.....	2,500,000	2,500,000	0	0	0	0	2,500,000	0	(100,053)	(100,053)	64,250	XXX...	XXX...		
9999999. Total Bonds, Preferred and Common Stocks.....							124,037,351	XXX.....	123,206,129	119,418,057	3,843	(50,152)	306,366	(352,675)	123,218,504	0	818,846	818,846	6,488,709	XXX...	XXX...		

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

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)
Purchased Options - Hedging Other - Put Options																						
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	24,433		24,433	(13,532)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656	0	0	22,068		22,068	(12,068)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	48,714		48,714	(14,691)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319...	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	15,564		15,564	(2,129)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	55,504		55,504	(28,488)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	71,332		71,332	(21,283)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319...	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	8,923		8,923	(1,169)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	34,676		34,676	(33,762)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	32,090		32,090	(9,453)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319...	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	24,435		24,435	(8,075)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319...	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161	0	0	6,093		6,093	(31,278)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	6,393		6,393	(3,200)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	21,666		21,666	(10,290)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319...	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	16,679		16,679	(13,373)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	9,160		9,160	(2,812)	0	0	0	N/A		N/A

QE06

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)
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.06/17/2009	.04/30/2019	295	338,955	1,149.0000	90,323	0	0	22,058		22,058	(4,392)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	45,444		45,444	(32,553)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	.12/31/2008	.05/31/2017	415	622,500	1,500.0000	257,995	0	0	37,759		37,759	(17,076)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.05/31/2017	545	851,524	1,562.0000	362,705	0	0	57,474		57,474	(24,078)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.06/17/2009	.05/31/2019	385	442,365	1,149.0000	117,336	0	0	29,430		29,430	(5,660)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.06/30/2015	1,870	2,555,168	1,366.0000	1,012,094	0	0	21,161		21,161	(46,087)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	.12/31/2008	.06/30/2016	255	345,780	1,356.0000	136,150	0	0	9,754		9,754	(7,512)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.06/30/2017	300	464,307	1,548.0000	196,568	0	0	31,378		31,378	(12,539)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	.12/31/2008	.07/29/2016	545	739,020	1,356.0000	290,971	0	0	22,147		22,147	(16,193)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.07/31/2015	655	815,082	1,244.0000	303,606	0	0	5,261		5,261	(11,359)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.07/31/2017	400	624,972	1,562.0000	265,607	0	0	44,198		44,198	(17,165)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.02/05/2009	.07/31/2018	435	491,115	1,129.0000	167,962	0	0	25,436		25,436	(6,873)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	.12/31/2008	.08/31/2016	505	717,605	1,421.0000	290,159	0	0	26,304		26,304	(17,592)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.08/31/2017	550	851,230	1,548.0000	359,756	0	0	60,208		60,208	(22,986)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.02/05/2009	.08/31/2018	215	242,735	1,129.0000	82,984	0	0	12,938		12,938	(3,375)	0	0	0	N/A		N/A

QE06.1

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)
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	52,791		52,791	(18,931)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	11,520		11,520	(17,850)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTFWZYICNSX8D621K86..	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	5,970		5,970	(9,911)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	29,129		29,129	(19,006)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	30,528		30,528	(4,698)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTFWZYICNSX8D621K86..	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	1,752		1,752	(3,162)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	32,731		32,731	(20,327)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	95,373		95,373	(33,962)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	39,373		39,373	(5,791)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	19,676		19,676	(2,775)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	15,073		15,073	(18,473)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	16,588		16,588	(9,781)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	27,964		27,964	(9,612)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZ11NUHU748..	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	37,512		37,512	(11,658)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823	0	0	1,499		1,499	(26,514)	0	0	0	N/A		N/A

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SCHEDULE DB - PART A - SECTION 1

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

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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)
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.12/31/2015	630	857,430	1,361.0000	339,097	0	0	15,498		15,498	(18,003)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.04/21/2009	.12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	44,116		44,116	(16,320)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.03/23/2010	.12/31/2019	190	262,200	1,380.0000	62,700	0	0	25,361		25,361	(3,630)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.01/28/2009	.05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	85,037		85,037	(25,231)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.01/28/2009	.06/29/2018	640	722,560	1,129.0000	256,288	0	0	36,502		36,502	(10,218)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.02/05/2009	.06/28/2018	655	739,495	1,129.0000	252,601	0	0	40,259		40,259	(10,196)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.06/17/2010	.03/31/2020	315	343,164	1,089.0000	93,410	0	0	24,678		24,678	(2,611)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.06/17/2010	.04/30/2020	250	272,353	1,089.0000	74,010	0	0	19,859		19,859	(1,983)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.05/29/2020	135	141,615	1,049.0000	41,303	0	0	9,955		9,955	(801)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.06/30/2020	120	125,880	1,049.0000	35,208	0	0	9,003		9,003	(669)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.07/31/2020	105	110,180	1,049.0000	30,864	0	0	7,993		7,993	(550)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.08/31/2020	120	125,920	1,049.0000	35,348	0	0	9,292		9,292	(588)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.09/30/2020	20	22,824	1,141.0000	4,658	0	0	1,889		1,889	(200)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.10/30/2020	25	29,582	1,183.0000	6,185	0	0	2,602		2,602	(259)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.11/30/2020	45	53,125	1,181.0000	11,122	0	0	4,721		4,721	(455)	0	0	0	N/A		N/A

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SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.12/31/2020	65	81,747	1,258.0000	17,796	0	0	7,973		7,973	(715)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.01/29/2021	75	96,459	1,286.0000	21,324	0	0	9,790		9,790	(838)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.02/26/2021	95	126,086	1,327.0000	28,446	0	0	13,380		13,380	(1,169)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.03/31/2021	155	205,504	1,326.0000	46,387	0	0	22,027		22,027	(1,848)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.04/30/2021	120	163,633	1,364.0000	37,620	0	0	18,351		18,351	(1,462)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	.01/25/2012	.05/28/2021	393	494,237	1,257.6000	145,214	0	0	49,812		49,812	(5,501)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	.01/25/2012	.06/30/2021	621	780,970	1,257.6000	230,056	0	0	79,620		79,620	(8,466)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	.01/25/2012	.07/30/2021	203	255,293	1,257.6000	75,313	0	0	26,270		26,270	(2,706)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	.01/25/2012	.08/31/2021	223	280,445	1,257.6000	83,041	0	0	29,239		29,239	(2,876)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	.01/25/2012	.09/30/2021	114	143,366	1,257.6000	42,517	0	0	15,087		15,087	(1,428)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	.01/25/2012	.10/29/2021	211	265,354	1,257.6000	78,819	0	0	28,170		28,170	(2,578)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	.01/25/2012	.11/30/2021	235	295,536	1,257.6000	88,085	0	0	31,735		31,735	(2,768)	0	0	0	N/A		N/A
S&P 500 PUTS	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 815DZWZKVSZ11NUHU748...	.01/25/2012	.12/31/2021	517	650,179	1,257.6000	194,165	0	0	70,511		70,511	(5,907)	0	0	0	N/A		N/A
S&P 500 Puts	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.10/27/2014	1,160	2,300,002	1,982.4700	0	34,735	0	39,087		39,087	4,352	0	0	0	N/A		N/A
S&P 500 Puts	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.11/26/2014	1,160	2,300,002	1,982.4700	0	51,976	0	57,179		57,179	5,203	0	0	0	N/A		N/A

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SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.12/29/2014	1,160	2,300,002	1,982.4700	0	67,394	0	72,536		72,536	5,141	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.01/26/2015	1,160	2,300,002	1,982.4700	0	78,195	0	83,479		83,479	5,284	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.02/26/2015	1,160	2,300,002	1,982.4700	0	91,305	0	96,941		96,941	5,636	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.03/26/2015	1,160	2,300,002	1,982.4700	0	101,666	0	107,314		107,314	5,649	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.04/27/2015	1,160	2,300,002	1,982.4700	0	112,699	0	118,784		118,784	6,085	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.05/26/2015	1,160	2,300,002	1,982.4700	0	123,280	0	129,378		129,378	6,098	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.06/26/2015	1,160	2,300,002	1,982.4700	0	133,628	0	139,696		139,696	6,068	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.07/27/2015	1,160	2,300,002	1,982.4700	0	143,293	0	148,911		148,911	5,618	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.08/26/2015	1,160	2,300,002	1,982.4700	0	152,945	0	158,489		158,489	5,544	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.09/28/2015	1,160	2,300,002	1,982.4700	0	162,377	0	167,763		167,763	5,386	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.10/27/2014	2,150	2,400,002	1,116.1400	0	53,284	0	67,858		67,858	14,574	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.11/26/2014	2,150	2,400,002	1,116.1400	0	78,248	0	93,032		93,032	14,784	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.12/29/2014	2,150	2,400,002	1,116.1400	0	100,805	0	114,370		114,370	13,565	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.01/26/2015	2,150	2,400,002	1,116.1400	0	117,125	0	130,293		130,293	13,168	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.02/26/2015	2,150	2,400,002	1,116.1400	0	133,446	0	146,551		146,551	13,105	0	0	0	N/A.....		N/A.....

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SCHEDULE DB - PART A - SECTION 1

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

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Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.03/26/20152,1502,400,0021,116.14000147,1210160,053	160,05312,931000	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.04/27/2015	.....2,150	.....2,400,002	.....1,116.1400	.....0	.....161,270	.....0	.....174,916		.....174,916	.....13,646	.....0	.....0	.....0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.05/26/2015	.....2,150	.....2,400,002	.....1,116.1400	.....0	.....173,527	.....0	.....187,110		.....187,110	.....13,584	.....0	.....0	.....0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.06/26/2015	.....2,150	.....2,400,002	.....1,116.1400	.....0	.....185,998	.....0	.....199,308		.....199,308	.....13,310	.....0	.....0	.....0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.07/27/2015	.....2,150	.....2,400,002	.....1,116.1400	.....0	.....197,524	.....0	.....210,538		.....210,538	.....13,014	.....0	.....0	.....0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.08/26/2015	.....2,150	.....2,400,002	.....1,116.1400	.....0	.....208,082	.....0	.....220,902		.....220,902	.....12,821	.....0	.....0	.....0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.09/28/2015	.....2,150	.....2,400,002	.....1,116.1400	.....0	.....219,113	.....0	.....231,658		.....231,658	.....12,545	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.10/27/2014	.....173	.....700,018	.....4,047.0500	.....0	.....13,230	.....0	.....11,940		.....11,940	.....(1,291)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.11/26/2014	.....173	.....700,018	.....4,047.0500	.....0	.....18,480	.....0	.....17,608		.....17,608	.....(872)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.12/29/2014	.....173	.....700,018	.....4,047.0500	.....0	.....23,520	.....0	.....22,705		.....22,705	.....(815)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.01/26/2015	.....173	.....700,018	.....4,047.0500	.....0	.....26,881	.....0	.....26,176		.....26,176	.....(705)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.02/26/2015	.....173	.....700,018	.....4,047.0500	.....0	.....30,311	.....0	.....29,635		.....29,635	.....(676)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.03/26/2015	.....173	.....700,018	.....4,047.0500	.....0	.....33,390	.....0	.....32,651		.....32,651	.....(739)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.04/27/2015	.....173	.....700,018	.....4,047.0500	.....0	.....36,891	.....0	.....36,151		.....36,151	.....(740)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.05/26/2015	.....173	.....700,018	.....4,047.0500	.....0	.....39,972	.....0	.....39,104		.....39,104	.....(868)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.06/26/2015173700,0184,047.0500043,121042,065	42,065(1,056)000	N/A.....		N/A.....

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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)
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.07/27/2015	.....173	.....700,018	.....4,047.0500	.....0	.....45,991	.....0	.....44,800		.....44,800	.....(1,191)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.08/26/2015	.....173	.....700,018	.....4,047.0500	.....0	.....48,651	.....0	.....47,317		.....47,317	.....(1,334)	.....0	.....0	.....0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/26/2014	.09/28/2015	.....173	.....700,018	.....4,047.0500	.....0	.....51,381	.....0	.....49,955		.....49,955	.....(1,426)	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.10/27/2014	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....33,347	.....0	.....68,534		.....68,534	.....35,187	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.11/26/2014	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....51,520	.....0	.....93,656		.....93,656	.....42,137	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.12/29/2014	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....66,927	.....0	.....114,975		.....114,975	.....48,048	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.01/26/2015	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....78,197	.....0	.....130,883		.....130,883	.....52,686	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.02/26/2015	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....91,768	.....0	.....147,129		.....147,129	.....55,360	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.03/26/2015	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....102,354	.....0	.....160,622		.....160,622	.....58,268	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.04/27/2015	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....113,392	.....0	.....175,479		.....175,479	.....62,087	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.05/26/2015	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....123,965	.....0	.....187,666		.....187,666	.....63,701	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.06/26/2015	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....134,550	.....0	.....199,858		.....199,858	.....65,308	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.07/27/2015	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....143,985	.....0	.....211,080		.....211,080	.....67,095	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.08/26/2015	.....1,162	.....2,300,009	.....1,979.4900	.....0	.....153,873	.....0	.....221,438		.....221,438	.....67,565	.....0	.....0	.....0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.09/28/20151,1622,300,0091,979.49000163,2960232,188	232,18868,891000	N/A.....		N/A.....

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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)
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.10/27/2014	2,149	2,399,996	1,116.7500	0	51,600	0	37,616		37,616	(13,983)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.11/26/2014	2,149	2,399,996	1,116.7500	0	77,518	0	55,751		55,751	(21,767)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.12/29/2014	2,149	2,399,996	1,116.7500	0	100,320	0	71,139		71,139	(29,181)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.01/26/2015	2,149	2,399,996	1,116.7500	0	116,889	0	82,108		82,108	(34,781)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.02/26/2015	2,149	2,399,996	1,116.7500	0	133,437	0	95,566		95,566	(37,871)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.03/26/2015	2,149	2,399,996	1,116.7500	0	147,363	0	105,952		105,952	(41,411)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.04/27/2015	2,149	2,399,996	1,116.7500	0	161,762	0	117,433		117,433	(44,329)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.05/26/2015	2,149	2,399,996	1,116.7500	0	173,990	0	128,028		128,028	(45,962)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.06/26/2015	2,149	2,399,996	1,116.7500	0	186,477	0	138,353		138,353	(48,124)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.07/27/2015	2,149	2,399,996	1,116.7500	0	197,996	0	147,582		147,582	(50,414)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.08/26/2015	2,149	2,399,996	1,116.7500	0	208,569	0	157,160		157,160	(51,409)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.09/28/2015	2,149	2,399,996	1,116.7500	0	219,594	0	166,440		166,440	(53,154)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.10/27/2014	173	700,013	4,053.5800	0	12,530	0	12,400		12,400	(131)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.11/26/2014	173	700,013	4,053.5800	0	18,060	0	18,067		18,067	7	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.09/29/2014	.12/29/2014	173	700,013	4,053.5800	0	23,101	0	23,162		23,162	62	0	0	0	N/A.....		N/A.....

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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)
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.01/26/2015	.....173	.....700,013	....4,053.5800	.....0	.....26,601	.....0	.....26,632	.....26,632	.....31	.....0	.....0	.....0	N/A.....	.....	N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.02/26/2015	.....173	.....700,013	....4,053.5800	.....0	.....30,031	.....0	.....30,090	.....30,090	.....59	.....0	.....0	.....0	N/A.....	.....	N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.03/26/2015	.....173	.....700,013	....4,053.5800	.....0	.....33,110	.....0	.....33,103	.....33,103	.....(7)	.....0	.....0	.....0	N/A.....	.....	N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.04/27/2015	.....173	.....700,013	....4,053.5800	.....0	.....36,470	.....0	.....36,605	.....36,605	.....135	.....0	.....0	.....0	N/A.....	.....	N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.05/26/2015	.....173	.....700,013	....4,053.5800	.....0	.....39,411	.....0	.....39,556	.....39,556	.....145	.....0	.....0	.....0	N/A.....	.....	N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.06/26/2015	.....173	.....700,013	....4,053.5800	.....0	.....42,421	.....0	.....42,516	.....42,516	.....95	.....0	.....0	.....0	N/A.....	.....	N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.07/27/2015	.....173	.....700,013	....4,053.5800	.....0	.....45,291	.....0	.....45,248	.....45,248	.....(43)	.....0	.....0	.....0	N/A.....	.....	N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.08/26/2015	.....173	.....700,013	....4,053.5800	.....0	.....47,951	.....0	.....47,762	.....47,762	.....(188)	.....0	.....0	.....0	N/A.....	.....	N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	Credit Suisse.....	ANGGYXNX0JLX3X63JN86.	.09/29/2014	.09/28/2015	.....173	.....700,013	....4,053.5800	.....0	.....50,750	.....0	.....50,397	.....50,397	.....(353)	.....0	.....0	.....0	N/A.....	.....	N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas.....	KVQR4N79VEW8JPSK1K14	.09/30/2014	.10/27/2014	.....1,167	.....2,299,997	....1,971.4200	.....0	.....34,730	.....0	.....33,208	.....33,208	.....(1,522)	.....0	.....0	.....0	N/A.....	.....	N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas.....	KVQR4N79VEW8JPSK1K14	.09/30/2014	.11/26/2014	.....1,167	.....2,299,997	....1,971.4200	.....0	.....53,590	.....0	.....51,893	.....51,893	.....(1,697)	.....0	.....0	.....0	N/A.....	.....	N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas.....	KVQR4N79VEW8JPSK1K14	.09/30/2014	.12/29/2014	.....1,167	.....2,299,997	....1,971.4200	.....0	.....69,000	.....0	.....67,026	.....67,026	.....(1,974)	.....0	.....0	.....0	N/A.....	.....	N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas.....	KVQR4N79VEW8JPSK1K14	.09/30/2014	.01/26/2015	.....1,167	.....2,299,997	....1,971.4200	.....0	.....80,040	.....0	.....78,185	.....78,185	.....(1,855)	.....0	.....0	.....0	N/A.....	.....	N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas.....	KVQR4N79VEW8JPSK1K14	.09/30/2014	.02/26/2015	.....1,167	.....2,299,997	....1,971.4200	.....0	.....94,300	.....0	.....91,914	.....91,914	.....(2,386)	.....0	.....0	.....0	N/A.....	.....	N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas.....	KVQR4N79VEW8JPSK1K14	.09/30/2014	.03/26/20151,1672,299,9971,971.42000105,3400102,577102,577(2,763)000	N/A.....	N/A.....

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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)
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.04/27/2015	1,167	2,299,997	1,971.4200	0	116,380	0	113,586		113,586	(2,794)	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.05/26/2015	1,167	2,299,997	1,971.4200	0	126,960	0	124,105		124,105	(2,855)	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.06/26/2015	1,167	2,299,997	1,971.4200	0	137,770	0	134,858		134,858	(2,912)	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.07/27/2015	1,167	2,299,997	1,971.4200	0	146,740	0	143,452		143,452	(3,288)	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.08/26/2015	1,167	2,299,997	1,971.4200	0	156,860	0	153,269		153,269	(3,591)	0	0	0	N/A.....		N/A.....
S&P 500 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.09/28/2015	1,167	2,299,997	1,971.4200	0	166,290	0	162,384		162,384	(3,906)	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.10/27/2014	2,167	2,400,005	1,107.3300	0	51,840	0	56,714		56,714	4,874	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.11/26/2014	2,167	2,400,005	1,107.3300	0	79,200	0	83,658		83,658	4,458	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.12/29/2014	2,167	2,400,005	1,107.3300	0	101,760	0	105,487		105,487	3,727	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.01/26/2015	2,167	2,400,005	1,107.3300	0	117,600	0	121,183		121,183	3,583	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.02/26/2015	2,167	2,400,005	1,107.3300	0	135,120	0	138,420		138,420	3,300	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.03/26/2015	2,167	2,400,005	1,107.3300	0	150,240	0	153,228		153,228	2,988	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.04/27/2015	2,167	2,400,005	1,107.3300	0	164,880	0	167,907		167,907	3,027	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.05/26/2015	2,167	2,400,005	1,107.3300	0	177,600	0	180,405		180,405	2,805	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.06/26/2015	2,167	2,400,005	1,107.3300	0	192,000	0	194,403		194,403	2,403	0	0	0	N/A.....		N/A.....

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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)
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.07/27/2015	2,167	2,400,005	1,107.3300	0	202,320	0	204,572		204,572	2,252	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.08/26/2015	2,167	2,400,005	1,107.3300	0	213,600	0	215,556		215,556	1,956	0	0	0	N/A.....		N/A.....
Russell 2000 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.09/28/2015	2,167	2,400,005	1,107.3300	0	225,360	0	227,086		227,086	1,726	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.10/27/2014	173	699,980	4,042.3900	0	12,460	0	11,484		11,484	(976)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.11/26/2014	173	699,980	4,042.3900	0	18,550	0	17,507		17,507	(1,043)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.12/29/2014	173	699,980	4,042.3900	0	22,960	0	21,799		21,799	(1,161)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.01/26/2015	173	699,980	4,042.3900	0	26,530	0	25,314		25,314	(1,216)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.02/26/2015	173	699,980	4,042.3900	0	30,800	0	29,527		29,527	(1,273)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.03/26/2015	173	699,980	4,042.3900	0	33,810	0	32,495		32,495	(1,315)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.04/27/2015	173	699,980	4,042.3900	0	36,960	0	35,727		35,727	(1,233)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.05/26/2015	173	699,980	4,042.3900	0	40,250	0	38,985		38,985	(1,265)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.06/26/2015	173	699,980	4,042.3900	0	43,260	0	41,889		41,889	(1,371)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.07/27/2015	173	699,980	4,042.3900	0	45,710	0	44,248		44,248	(1,462)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.08/26/2015	173	699,980	4,042.3900	0	48,720	0	47,150		47,150	(1,570)	0	0	0	N/A.....		N/A.....
Nasdaq 100 Puts.....	Variable Annuities.....	Exhibit 5	Product equity risk	BNP Paribas..... KVQR4N79VEW8JPSK1K14	.09/30/2014	.09/28/2015	173	699,980	4,042.3900	0	51,030	0	49,379		49,379	(1,651)	0	0	0	N/A.....		N/A.....

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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)	
0099999	Total-Purchased Options-Hedging Other-Put Options						0	0		15,932,302	10,389,833	0	12,813,890	XXX	12,813,890	(374,302)	0	0	0	0	0	XXX	XXX
0149999	Total-Purchased Options-Hedging Other									15,932,302	10,389,833	0	12,813,890	XXX	12,813,890	(374,302)	0	0	0	0	0	XXX	XXX
0379999	Total-Purchased Options-Put Options									15,932,302	10,389,833	0	12,813,890	XXX	12,813,890	(374,302)	0	0	0	0	0	XXX	XXX
0429999	Total-Purchased Options									15,932,302	10,389,833	0	12,813,890	XXX	12,813,890	(374,302)	0	0	0	0	0	XXX	XXX
1409999	Total-Hedging Other									15,932,302	10,389,833	0	12,813,890	XXX	12,813,890	(374,302)	0	0	0	0	0	XXX	XXX
1449999	TOTAL									15,932,302	10,389,833	0	12,813,890	XXX	12,813,890	(374,302)	0	0	0	0	0	XXX	XXX

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(a)

Code	Description of Hedged Risk(s)
	See Schedule DB part A section 1

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	See Schedule DB part A section 1

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point		
													15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item							
Short Futures																						
Hedging Other																						
BPZ4.....	(921)	(575,625)	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/17/2014..	CME.....	SNZ20JLFK8MNNCLQOF39	09/26/2014...	162.8613	161.9100	(547,569)	(547,569)	0	0	0	(547,569)	(547,569)	(1,243,350)	n/a.....	625
VGZ4.....	(1,084)	(13,694)	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/19/2014..	EUR.....		09/26/2014...	3,235.3395	3,223.0000	(168,972)	(168,972)	0	0	0	(168,972)	(168,972)	(3,130,364)	n/a.....	13
ECZ4.....	(278)	#####	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/17/2014..	CME.....	SNZ20JLFK8MNNCLQOF39	09/26/2014...	1.2354	1.2635	976.500	976.500	0	0	0	976,500	976,500	(556,000)	n/a.....	125,000
ZZ4.....	(873)	(14,153)	FTSE 100.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/22/2014..	LIF.....		09/26/2014...	6,452.3740	6,605.5000	2,167,137	2,167,137	0	0	0	2,167,137	2,167,137	(3,891,976)	n/a.....	16
JYZ4.....	(142)	(177,500)	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/17/2014..	CME.....	SNZ20JLFK8MNNCLQOF39	09/26/2014...	88.6071	91.2000	460,238	460,238	0	0	0	460,237	460,238	(319,500)	n/a.....	1,250
NQZ4.....	(627)	(12,540)	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/19/2014..	CME.....	SNZ20JLFK8MNNCLQOF39	09/26/2014...	4,010.8695	4,044.7500	424,861	424,861	0	0	0	424,861	424,861	(2,069,100)	n/a.....	20
NKZ4.....	(108)	(985)	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/12/2014..	OSE.....		09/26/2014...	16,661.9167	16,180.0000	(474,470)	(474,470)	0	0	0	(474,470)	(474,470)	(502,120)	n/a.....	9
TAZ4.....	(1,291)	(129,100)	RUSSELL MINI FUT.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/19/2014..	NYF.....		09/26/2014...	1,039.6807	1,096.6000	7,348,285	7,348,285	0	0	0	7,348,285	7,348,285	(6,584,100)	n/a.....	100
ESZ4.....	(1,363)	(68,150)	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.	Product equity risk	12/19/2014..	CME.....	SNZ20JLFK8MNNCLQOF39	09/26/2014...	1,945.3116	1,965.5000	1,375,843	1,375,843	0	0	0	1,375,842	1,375,843	(6,269,800)	n/a.....	50
13429999	Total-Short Futures-Hedging Other.....												11,561,852	11,561,852	0	0	0	11,561,852	11,561,852	(24,566,309)	XXX	XXX
1389999	Total-Short Futures.....												11,561,852	11,561,852	0	0	0	11,561,852	11,561,852	(24,566,309)	XXX	XXX
1409999	Total-Hedging Other.....												11,561,852	11,561,852	0	0	0	11,561,852	11,561,852	(24,566,309)	XXX	XXX
1449999	TOTAL.....												11,561,852	11,561,852	0	0	0	11,561,852	11,561,852	(24,566,309)	XXX	XXX

QE07

(a)

Code	Description of Hedged Risk(s)
	See Sch DB part B section 1

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	See Sch DB part B section 1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Goldman Sachs	.....(13,693,515)	.....25,255,367	.....11,561,852
Total Net Cash Deposits.....	.....(13,693,515)	.....25,255,367	.....11,561,852

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....12,752,863	.....(1,191,011)	.....12,752,863	.....12,752,863	.....(1,191,011)	.....12,752,863	.....(24,566,309)	.....12,752,863
NAIC 1 Designation											
BARCLAYS CAPITAL.....	AC28XWWI3WIBK2824319..	...Y.....	...Y.....	.....0	.....504,071	.....0	.....504,071	.....504,071	.....0	.....504,071	.....0
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41..	...Y.....	...Y.....	.....0	.....515,280	.....0	.....515,280	.....515,280	.....0	.....515,280	.....0
JP MORGAN CHASE.....	8I5DZWZKVSZ11NUHU748..	...Y.....	...Y.....	.....0	.....520,091	.....0	.....520,091	.....520,091	.....0	.....520,091	.....0
DEUTSCHE BANK.....	7LTFWZYICNSX8D621K86..	...Y.....	...Y.....	.....0	.....7,722	.....0	.....7,722	.....7,722	.....0	.....7,722	.....0
BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14..	...Y.....	...Y.....	.....0	.....3,877,567	.....0	.....3,877,567	.....3,877,567	.....0	.....3,877,567	.....0
CREDIT SUISSE.....	ANGGYXNX0JLX3X63JN86..	...Y.....	...Y.....	.....0	.....7,389,159	.....0	.....7,389,159	.....7,389,159	.....0	.....7,389,159	.....0
0299999. Total NAIC 1 Designation.....				.....0	.....12,813,890	.....0	.....12,813,890	.....12,813,890	.....0	.....12,813,890	.....0
0999999. Totals.....				.....0	.....25,566,753	.....(1,191,011)	.....25,566,753	.....25,566,753	.....(1,191,011)	.....25,566,753	.....(24,566,309)

QE08

**Sch. DB-Pt D-Sn 2
NONE**

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	138,499,215	138,499,215	
7499999	Total - Common Stocks - Money Market Mutual Funds			138,499,215	138,499,215	XXX
7599999	Total - Common Stock			138,499,215	138,499,215	XXX
7699999	Total - Preferred and Common Stock			138,499,215	138,499,215	XXX
9999999	Totals			138,499,215	138,499,215	XXX

General Interrogatories:

- The activity for the year to date: Fair Value \$.....138,499,215 Book/Adjusted Carrying Value \$.....138,499,215
- Average balance for the year to date: Fair Value \$.....121,487,850 Book/Adjusted Carrying Value \$.....121,487,850
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....138,499,215 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 Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity 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

OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
U.S. Bank..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....161,271,507	.....143,860,855	.....175,016,060	XXX..
Goldman Sachs..... New York, NY.....		.....0.000	.....0	.....0	.....35,061,886	.....36,307,811	.....32,826,507	XXX..
0199998. Deposits in.....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....333,313	.....333,313	.....333,314	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....196,666,707	.....180,501,979	.....208,175,880	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....196,666,707	.....180,501,979	.....208,175,880	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....4,498	.....4,498	.....4,498	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....196,671,205	.....180,506,478	.....208,180,378	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE