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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address www.integritylife.com

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

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

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary	Edward Joseph Babbitt
President & CEO	Jill Tripp McGruder		

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 7th 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,525,813,676		2,525,813,676	2,533,931,909
2. Stocks:				
2.1 Preferred stocks	5,663,698		5,663,698	0
2.2 Common stocks	569,471,045		569,471,045	527,178,403
3. Mortgage loans on real estate:				
3.1 First liens	52,082,742		52,082,742	42,754,276
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)			0	
5. Cash ($ 12,630,508), cash equivalents ($ 90,078,530) and short-term investments ($ 45,428,495)	148,137,533		148,137,533	103,766,817
6. Contract loans (including $ .... premium notes)	118,075,305		118,075,305	116,463,749
7. Derivatives			0	
8. Other invested assets	118,279,310	0	118,279,310	93,084,562
9. Receivables for securities	7,243,098		7,243,098	3,032,059
10. Securities lending reinvested collateral assets	6,417,411		6,417,411	10,334,905
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,551,183,818	0	3,551,183,818	3,430,546,680
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	35,810,824		35,810,824	31,213,793
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	12,334,498		12,334,498	11,564,779
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,065,842		6,065,842	7,504,612
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	29,780,438	16,725,268	13,055,170	13,037,236
19. Guaranty funds receivable or on deposit	20,077		20,077	20,077
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	65,966		65,966	0
24. Health care ($ ....) and other amounts receivable	513,744	81,316	432,428	330,481
25. Aggregate write-ins for other than invested assets	1,941,427	0	1,941,427	1,924,617
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,637,716,634	16,806,584	3,620,910,050	3,496,142,275
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,578,489,178		2,578,489,178	2,560,538,466
28. Total (Lines 26 and 27)	6,216,205,812	16,806,584	6,199,399,228	6,056,680,741
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance	1,941,427		1,941,427	1,924,617
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,941,427	0	1,941,427	1,924,617

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,327,235,459 less $ .... included in Line 6.3 (including $ 819,708,364 Modco Reserve)	2,327,235,459	2,307,492,087
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	298,117,031	292,380,327
4.	Contract claims:		
	4.1 Life	100,000	100,000
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 11,044 assumed and $ 17,741,446 ceded	17,752,490	16,911,280
	9.4 Interest Maintenance Reserve	1,896,289	3,568,012
10.	Commissions to agents due or accrued-life and annuity contracts $ 543,016 , accident and health $ .... and deposit-type contract funds $	543,016	739,888
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	338,639	342,483
13.	Transfers to Separate Accounts due or accrued (net) (including $ (44,801,133) accrued for expense allowances recognized in reserves, net of reinsured allowances)	4,797,039	23,703,319
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,398,157	1,455,245
15.1	Current federal and foreign income taxes, including $ 4,443,303 on realized capital gains (losses)	4,594,364	6,099,436
15.2	Net deferred tax liability		
16.	Unearned investment income	33	40
17.	Amounts withheld or retained by company as agent or trustee	14,780	42,886
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	6,738,341	11,499,502
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	85,433,639	85,771,128
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,643,976	2,404,828
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	49,431	460,597
	24.09 Payable for securities	14,889,722	483,421
	24.10 Payable for securities lending	116,932,271	68,707,222
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	3,319,015	5,958,188
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,885,793,692	2,828,119,889
27.	From Separate Accounts Statement	2,578,489,178	2,560,538,466
28.	Total liabilities (Lines 26 and 27)	5,464,282,870	5,388,658,355
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	613,163,872	613,163,872
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	118,952,486	51,858,514
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	732,116,358	665,022,386
38.	Totals of Lines 29, 30 and 37	735,116,358	668,022,386
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,199,399,228	6,056,680,741
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment Low Income Housing Tax Credit Property	3,121,214	5,515,153
2502.	Uncashed drafts and checks that are pending escheatment to the state	197,801	443,035
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,319,015	5,958,188
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	260,564,359	177,700,803	249,788,173
2.	Considerations for supplementary contracts with life contingencies	5,609,813	5,153,181	6,901,183
3.	Net investment income	111,217,456	108,948,105	148,222,439
4.	Amortization of Interest Maintenance Reserve (IMR)	1,913,210	1,105,040	959,566
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6.	Commissions and expense allowances on reinsurance ceded	1,094,269	1,152,698	1,528,267
7.	Reserve adjustments on reinsurance ceded	(58,167,415)	(55,419,396)	(71,933,504)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,004,353	8,397,191	10,332,121
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	2,021,806	1,136,426	2,719,612
9.	Totals (Lines 1 to 8.3)	333,257,851	248,174,048	348,517,857
10.	Death benefits	5,397,797	7,867,846	8,120,112
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	97,213,663	93,116,802	127,913,580
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	217,362,772	220,380,743	289,452,968
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	7,908,876	6,372,543	8,712,878
18.	Payments on supplementary contracts with life contingencies	2,936,365	2,415,363	3,350,107
19.	Increase in aggregate reserves for life and accident and health contracts	20,503,080	(8,857,647)	(10,923,006)
20.	Totals (Lines 10 to 19)	351,322,553	321,295,650	426,626,639
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,788,667	12,353,193	16,686,051
22.	Commissions and expense allowances on reinsurance assumed	9,839	10,036	15,168
23.	General insurance expenses	19,508,670	18,507,520	24,174,454
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,649,656	1,396,043	1,798,354
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(85,383,370)	(127,884,868)	(156,983,882)
27.	Aggregate write-ins for deductions	864,299	854,081	1,048,815
28.	Totals (Lines 20 to 27)	302,760,314	226,531,655	313,365,599
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	30,497,537	21,642,393	35,152,258
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	30,497,537	21,642,393	35,152,258
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,325,615	3,155,148	9,480,392
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	24,171,922	18,487,245	25,671,866
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 12,853,355 (excluding taxes of $ 645,106 transferred to the IMR)	19,953,928	13,027,926	16,483,335
35.	Net income (Line 33 plus Line 34)	44,125,850	31,515,171	42,155,201
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	668,022,386	599,690,817	599,690,817
37.	Net income (Line 35)	44,125,850	31,515,171	42,155,201
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (8,212,631)	31,048,735	35,746,462	40,473,345
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	986,477	(9,137,981)	(3,810,101)
41.	Change in nonadmitted assets	(9,240,593)	12,826,051	5,375,687
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	337,487	(20,232,370)	(18,333,208)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(163,984)	2,005,770	2,470,645
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	67,093,972	52,723,103	68,331,569
55.	Capital and surplus, as of statement date (Lines 36 + 54)	735,116,358	652,413,920	668,022,386
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	1,268,318	1,162,789	1,576,986
08.302.	Other Fee Income	735,605	(54,046)	1,093,804
08.303.	Other Income	17,883	27,683	48,822
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,021,806	1,136,426	2,719,612
2701.	Pension Expense	509,010	513,762	705,050
2702.	Securities Lending Interest Expense	339,248	286,570	393,136
2703.	Experience Refund	54,154	56,731	56,731
2798.	Summary of remaining write-ins for Line 27 from overflow page	(38,113)	(2,981)	(106,102)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	864,299	854,082	1,048,815
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	265,262,102	183,247,743	256,470,458
2. Net investment income	108,796,241	105,645,013	143,615,084
3. Miscellaneous income	14,471,268	13,519,547	16,711,816
4. Total (Lines 1 to 3)	388,529,611	302,412,303	416,797,358
5. Benefit and loss related payments	389,675,105	391,211,832	515,449,945
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(65,356,538)	(189,402,713)	(200,652,650)
7. Commissions, expenses paid and aggregate write-ins for deductions	37,078,943	34,561,158	45,145,689
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 13,498,461 tax on capital gains (losses)	21,329,148	10,622,336	11,423,311
10. Total (Lines 5 through 9)	382,726,658	246,992,613	371,366,295
11. Net cash from operations (Line 4 minus Line 10)	5,802,953	55,419,690	45,431,063
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	430,638,936	394,899,984	565,510,855
12.2 Stocks	233,821,555	132,410,993	182,378,228
12.3 Mortgage loans	971,534	878,682	1,288,088
12.4 Real estate	0	0	0
12.5 Other invested assets	5,088,629	11,739,231	17,127,273
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,611	6,312	6,231
12.7 Miscellaneous proceeds	18,323,795	0	4,679,275
12.8 Total investment proceeds (Lines 12.1 to 12.7)	688,850,060	539,935,202	770,989,950
13. Cost of investments acquired (long-term only):			
13.1 Bonds	420,918,400	386,096,899	540,487,405
13.2 Stocks	235,710,873	124,718,328	158,753,849
13.3 Mortgage loans	10,300,000	312,421	312,421
13.4 Real estate	0	0	0
13.5 Other invested assets	23,849,284	23,626,993	29,618,056
13.6 Miscellaneous applications	4,211,039	10,025,443	9,936,501
13.7 Total investments acquired (Lines 13.1 to 13.6)	694,989,596	544,780,084	739,108,232
14. Net increase (or decrease) in contract loans and premium notes	1,611,556	(4,645,651)	(2,549,961)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(7,751,092)	(199,231)	34,431,680
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	5,736,704	(5,406,271)	(7,329,862)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	40,582,150	(20,137,513)	(29,167,146)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	46,318,854	(25,543,784)	(36,497,008)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	44,370,715	29,676,675	43,365,734
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	103,766,817	60,401,083	60,401,083
19.2 End of period (Line 18 plus Line 19.1)	148,137,532	90,077,758	103,766,817

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	498,804	541,330	723,039
3.	Ordinary individual annuities	261,667,214	179,563,282	252,027,553
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	262,166,018	180,104,612	252,750,592
12.	Deposit-type contracts	30,506,359	22,015,287	29,644,427
13.	Total	292,672,377	202,119,899	282,395,019
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2014	2013
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	44,125,850	42,155,201
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	44,125,850	42,155,201
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	735,116,358	668,022,386
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	735,116,358	668,022,386

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

C. Accounting Policy. No changes.

2. Accounting Changes and Corrections of Errors

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

3 Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None

C. Reverse Mortgages. None

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the nine month period ended September 30, 2014 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 2014, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
3622MP-AP-3	511,250	438,569	72,681	438,569	289,328	06/30/2014
173100-AR-9	1,266,109	1,153,375	112,734	1,153,375	657,575	09/30/2014
52520Q-AG-9	2,149,031	2,063,270	85,761	2,063,270	1,986,283	09/30/2014
759950-GV-4	3,109,057	2,905,794	203,263	2,905,794	2,691,129	09/30/2014
Total	XXX	XXX	474,439	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 2,615,351
2. 12 Months or Longer 4,162,937

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

1. Less than 12 Months 91,904,044
2. 12 Months or Longer 120,930,600

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

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

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

E. Repurchase Agreements and/or Securities Lending Transactions.

(3)

	Fair Value
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	164,115,255

F. Real Estate. No change.

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

H. Restricted Assets. No change.

I. Working Capital Finance Investments. None.

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change

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

11. Debt. No change.

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

A. Defined Benefit Plan

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable
b. Not applicable

C. Wash Sales. No change.

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2014

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: RMBS	0	2,859,964	0	2,859,964
Common stock: Industrial & miscellaneous	202,269,689	0	0	202,269,689
Separate account assets*	713,631,611	2,205,492	0	715,837,103
Total assets at fair value	915,901,300	5,065,456	0	920,966,756

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	(49,431)	0	(49,431)
Total liabilities at fair value	0	(49,431)	0	(49,431)

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

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

(2) Not applicable.

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	2,737,303,131	2,525,813,688	5,488,150	2,586,719,037	145,095,944	
Common stock: Unaffiliated	202,269,689	202,269,689	202,269,689	0	0	
Preferred stock	5,554,457	5,663,697	0	5,554,457	0	
Mortgage Loans	56,920,921	52,082,742	0	0	56,920,921	
Cash, cash equivalents, & short-term investments	148,134,785	148,137,535	148,134,785	0	0	
Other invested assets: Surplus notes	7,447,770	6,108,359	0	7,447,770	0	
Securties lending reinvested collateral assets	6,417,411	6,417,411	6,417,411	0	0	
Separate account assets	2,687,632,256	2,578,489,177	714,632,092	1,787,811,526	185,188,638	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,320,308,703)	(1,235,578,000)	0	0	(1,320,308,703)	
Derivative liabilities	(49,431)	(49,431)	0	(49,431)	0	
Securities lending liability	(116,932,271)	(116,932,271)	0	(116,932,271)	0	
Separate acct. liabilities*	(2,054,569,064)	(1,836,157,000)	0	0	(2,054,569,064)	

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items

H. Offsetting and Netting Assets and Liabilities

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

	9/30/2014	12/31/2013
Derivative Assets		
Gross amount of recognized assets	$ -	$ -
Gross amounts offset	-	-
Net amount of assets	$ -	$ -
Derivative Liabilities		
Gross amount of recognized liabilities	$ (49,431)	$ (460,597)
Gross amounts offset	-	-
Net amount of liabilities	$ (49,431)	$ (460,597)

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 12,749,150

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 320,974,785	$ 367,201,356
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 28,643,815	$ 45,124,040
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 349,618,600	$ 412,325,396
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 164,115,255

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 164,120,862

16.3 Total payable for securities lending reported on the liability page. $ 116,932,271

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY NY 10286

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 52,082,742
	1.14 Total Mortgages in Good Standing	$ 52,082,742
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 52,082,742
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	10,632	2,301,728			2,312,360	986,329
2.	Alaska AK	L	14				14	100,000
3.	Arizona AZ	L	6,942	4,897,135			4,904,077	
4.	Arkansas AR	L	4,770	318,900			323,670	348,252
5.	California CA	L	15,633	11,913,771			11,929,404	1,606,865
6.	Colorado CO	L	5,361	4,027,146			4,032,507	234,677
7.	Connecticut CT	L	77	5,030,264			5,030,341	1,560,531
8.	Delaware DE	L	490	616,250			616,740	
9.	District of Columbia DC	L		850,000			850,000	
10.	Florida FL	L	25,050	20,554,310			20,579,360	2,879,163
11.	Georgia GA	L	22,516	2,459,351			2,481,867	1,531,579
12.	Hawaii HI	L	88	1,776,781			1,776,869	657,139
13.	Idaho ID	L	135	112,470			112,605	
14.	Illinois IL	L	26,176	13,115,155			13,141,331	2,507,091
15.	Indiana IN	L	5,919	7,409,468			7,415,387	
16.	Iowa IA	L	40,030	2,070,781			2,110,811	
17.	Kansas KS	L	7,081	631,399			638,480	
18.	Kentucky KY	L	1,776	4,124,337			4,126,113	440,340
19.	Louisiana LA	L		2,844,499			2,844,499	400,201
20.	Maine ME	N		11,689			11,689	
21.	Maryland MD	L	45,440	4,123,014			4,168,454	1,207,636
22.	Massachusetts MA	L	131	5,813,739			5,813,870	845,269
23.	Michigan MI	L	1,159	13,090,130			13,091,289	696,106
24.	Minnesota MN	L	42,340	6,343,137			6,385,477	447,057
25.	Mississippi MS	L	8,424	1,262,930			1,271,354	25,825
26.	Missouri MO	L	9,840	4,083,945			4,093,785	597,921
27.	Montana MT	L	229	268,702			268,931	
28.	Nebraska NE	L	2,318	1,433,603			1,435,921	
29.	Nevada NV	L		2,108,855			2,108,855	
30.	New Hampshire NH	N		144,966			144,966	
31.	New Jersey NJ	L	3,539	15,571,601			15,575,140	1,411,640
32.	New Mexico NM	L	23,997	1,080,435			1,104,432	
33.	New York NY	N	1,632	2,091,437			2,093,069	
34.	North Carolina NC	L	387	9,499,473			9,499,860	926,039
35.	North Dakota ND	L		101,350			101,350	
36.	Ohio OH	L	90,702	32,427,473			32,518,175	2,640,722
37.	Oklahoma OK	L	10,925	1,441,218			1,452,143	239,500
38.	Oregon OR	L	4,983	4,308,888			4,313,871	1,022,905
39.	Pennsylvania PA	L	29,211	26,747,904			26,777,115	3,015,102
40.	Rhode Island RI	L		551,951			551,951	382,017
41.	South Carolina SC	L	13,688	2,648,603			2,662,291	829,485
42.	South Dakota SD	L	5,896	1,659,811			1,665,707	
43.	Tennessee TN	L	4,181	3,019,462			3,023,643	99,299
44.	Texas TX	L	14,539	17,186,985			17,201,524	2,124,292
45.	Utah UT	L		2,703,615			2,703,615	64,000
46.	Vermont VT	N		625,419			625,419	
47.	Virginia VA	L	1,215	4,822,914			4,824,129	
48.	Washington WA	L	3,490	3,437,311			3,440,801	281,243
49.	West Virginia WV	L	5,995	550,244			556,239	144,122
50.	Wisconsin WI	L	1,853	7,406,487			7,408,340	254,012
51.	Wyoming WY	L		46,178			46,178	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N					0	
55.	U.S. Virgin Islands VI	N					0	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 47	498,804	261,667,214	0	0	262,166,018	30,506,359
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	498,804	261,667,214	0	0	262,166,018	30,506,359
96.	Plus Reinsurance Assumed	XXX	70,824				70,824	
97	Totals (All Business)	XXX	569,628	261,667,214	0	0	262,236,842	30,506,359
98.	Less Reinsurance Ceded	XXX	1,624,173	48,310			1,672,483	
99.	Totals (All Business) less Reinsurance Ceded	XXX	(1,054,545)	261,618,904	0	0	260,564,359	30,506,359
	DETAILS OF WRITE-INS							
58001.		XXX					0	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	30-0755589				Cintrifuse Early Stage Capital Fund I LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1027109				Decheng Capital China Life Sciences Fund I	CYM	NIA	The Western and Southern Life Ins Co	Ownership	7.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	89.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.870	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	77.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	25.180	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.440	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	41.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	5.680	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0760882				Goldentree CLO Debt Investment	IRL	NIA	The Western and Southern Life Ins Co	Ownership	13.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.530	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.560	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	(997)	(2,981)	3,753
2705. Reserve Adjustment	(37,116)		(109,855)
2797. Summary of remaining write-ins for Line 27 from overflow page	(38,113)	(2,981)	(106,102)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	42,754,276	43,729,943
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	10,300,000	0
	2.2 Additional investment made after acquisition		312,421
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	971,534	1,288,088
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	52,082,742	42,754,276
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	52,082,742	42,754,276
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	52,082,742	42,754,276

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	93,084,562	78,174,696
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,000,000	16,217,893
	2.2 Additional investment made after acquisition	7,849,284	13,400,163
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	33	41
5.	Unrealized valuation increase (decrease)	6,435,371	2,420,692
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	5,088,629	17,127,273
8.	Deduct amortization of premium and depreciation	1,310	1,650
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)	118,279,310	93,084,562
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	118,279,310	93,084,562

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,061,110,301	3,036,705,793
2.	Cost of bonds and stocks acquired	656,629,273	699,241,254
3.	Accrual of discount	2,677,377	6,019,550
4.	Unrealized valuation increase (decrease)	18,008,066	54,863,639
5.	Total gain (loss) on disposals	34,121,722	25,514,122
6.	Deduct consideration for bonds and stocks disposed of	664,460,484	747,889,083
7.	Deduct amortization of premium	6,663,409	7,090,091
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	474,440	6,254,883
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,100,948,406	3,061,110,301
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,100,948,406	3,061,110,301

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,700,686,845	233,392,283	265,036,687	111,761,203	1,760,434,505	1,700,686,845	1,780,803,644	1,744,906,386
2. NAIC 2 (a)	656,614,424	1,089,772,887	1,000,587,763	(114,147,812)	659,266,935	656,614,424	631,651,736	644,631,636
3. NAIC 3 (a)	142,396,108	5,895,172	3,908,716	3,098,362	137,198,324	142,396,108	147,480,926	138,095,638
4. NAIC 4 (a)	83,580,574	7,975,049	5,247,662	3,066,695	87,941,673	83,580,574	89,374,656	87,828,245
5. NAIC 5 (a)	18,029,795	1,457	4,787,498	(5,384,395)	21,106,368	18,029,795	7,859,359	20,929,241
6. NAIC 6 (a)	4,168,685		11,515	(6,788)	1,559,829	4,168,685	4,150,382	1,654,094
7. Total Bonds	2,605,476,431	1,337,036,848	1,279,579,841	(1,612,735)	2,667,507,634	2,605,476,431	2,661,320,703	2,638,045,240
PREFERRED STOCK								
8. NAIC 1	1,107,500	1,801,139			0	1,107,500	2,908,639	0
9. NAIC 2	0	2,755,059			0	0	2,755,059	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	1,107,500	4,556,198	0	0	0	1,107,500	5,663,698	0
15. Total Bonds and Preferred Stock	2,606,583,931	1,341,593,046	1,279,579,841	(1,612,735)	2,667,507,634	2,606,583,931	2,666,984,401	2,638,045,240

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 131,121,794 ; NAIC 2 $ 4,385,233 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	45,428,497	XXX	45,487,737	66,884	88,957

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	86,723,402	69,892,762
2.	Cost of short-term investments acquired	770,394,816	712,986,332
3.	Accrual of discount	19	15
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	1,777	1,318
6.	Deduct consideration received on disposals	811,588,175	695,965,729
7.	Deduct amortization of premium	103,344	191,296
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	45,428,495	86,723,402
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	45,428,495	86,723,402

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(460,589)
2.	Cost Paid/(Consideration Received) on additions	(4,113,929)
3.	Unrealized Valuation increase/(decrease)	204,152
4.	Total gain (loss) on termination recognized	1,222,972
5.	Considerations received/(paid) on terminations	(3,097,972)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(49,422)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(49,422)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				454,614
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(62,392)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	83,810			
	3.14 Section 1, Column 18, prior year	(173,158)	256,968	256,968	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	83,810			
	3.24 Section 1, Column 19, prior year	(173,158)	256,968	256,968	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(482,401)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(482,401)	(482,401)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				392,222
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				392,222

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(49,431)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	392,222	
3.	Total (Line 1 plus Line 2)		342,791
4.	Part D, Section 1, Column 5	392,222	
5.	Part D, Section 1, Column 6	(49,431)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(49,431)	
8.	Part B, Section 1, Column 13	(19,430)	
9.	Total (Line 7 plus Line 8)		(68,861)
10.	Part D, Section 1, Column 8	1,110	
11.	Part D, Section 1, Column 9	(69,971)	
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	392,220	
15.	Part D, Section 1, Column 11	392,220	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	17,389,928	0
2.	Cost of cash equivalents acquired	3,658,715,700	3,327,750,044
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	3,833	4,914
6.	Deduct consideration received on disposals	3,586,030,931	3,310,351,808
7.	Deduct amortization of premium		13,222
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	90,078,530	17,389,928
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	90,078,530	17,389,928

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009052	Brentwood	TN		07/17/2014	5.150	10,300,000	0	21,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						10,300,000	0	21,300,000
0899999. Total Mortgages in good standing						10,300,000	0	21,300,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						10,300,000	0	21,300,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009042	Garden City	ID		10/21/2005		3,139,963	0	0	0	0	0	0	0	29,236	0	0	0
0009044	Springville	UT		04/05/2006		3,416,476	0	0	0	0	0	0	0	28,936	0	0	0
0009046	Sacramento	CA		02/02/2007		9,680,088	0	0	0	0	0	0	0	69,664	0	0	0
0009047	Ocala	FL		10/19/2007		6,595,622	0	0	0	0	0	0	0	78,500	0	0	0
0009048	Naples	FL		03/04/2010		8,051,697	0	0	0	0	0	0	0	43,347	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,624,084	0	0	0	0	0	0	0	25,251	0	0	0
0009050	Houston	TX		09/28/2011		4,675,347	0	0	0	0	0	0	0	40,945	0	0	0
0009052	Brentwood	TN		07/17/2014		0	0	0	0	0	0	0	0	38,055	0	0	0
0299999. Mortgages with partial repayments						40,183,277	0	0	0	0	0	0	0	353,934	0	0	0
0599999 - Totals						40,183,277	0	0	0	0	0	0	0	353,934	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Ares Capital Europe II	CAYMAN ISLANDS	CI	Ares Capital Europe II		03/27/2013		0	1,702,698	0	11,024,856	2.010
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1	0	208,190	0	2,838,450	0.800
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3	0	33,127	0	1,133,122	4.580
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011	3	0	356,250	0	6,065,291	1.810
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	2,300,265	0	21,061,719	XXX
4499999. Total - Unaffiliated								0	2,300,265	0	21,061,719	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	2,300,265	0	21,061,719	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Ares Capital Europe II	CAYMAN ISLANDS	CI	Ares Capital Europe II	03/27/2013	08/05/2014	126,380	0	0	0	0	0	0	126,380	126,380	0	0	0	0
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	07/03/2014	718,722	0	0	0	0	0	0	718,722	718,722	0	0	0	0
	AUDAX MEZZANINE AUDAX MEZZANINE	WILMINGTON	DE	AUDAX MEZZANINE AUDAX MEZZANINE	11/30/2006	09/08/2014	134,722	0	0	0	0	0	0	134,722	134,722	0	0	0	0
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	08/06/2014	108,668	0	0	0	0	0	0	108,668	108,668	0	0	0	0
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	07/11/2014	44,070	0	0	0	0	0	0	44,070	44,070	0	0	0	0
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	09/08/2014	779,576	0	0	0	0	0	0	779,576	779,576	0	0	0	0
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	09/11/2014	463,612	0	0	0	0	0	0	463,612	463,612	0	0	0	0
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	09/17/2014	862,909	0	0	0	0	0	0	862,909	862,909	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							3,238,660	0	0	0	0	0	0	3,238,660	3,238,660	0	0	0	0
4499999. Total - Unaffiliated							3,238,660	0	0	0	0	0	0	3,238,660	3,238,660	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							3,238,660	0	0	0	0	0	0	3,238,660	3,238,660	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
690353-ZZ-3	OPIC 0.110% 09/15/20		07/08/2014	WELLS FARGO		5,800,000	5,800,000	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2014	Interest Capitalization		40,923	40,923	0	1
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2014	Interest Capitalization		7,082	7,082	0	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2014	Interest Capitalization		23,723	23,723	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.667% 02/16/44		09/01/2014	Interest Capitalization		30,018	30,018	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2014	Interest Capitalization		3,113	3,113	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2014	Interest Capitalization		6,974	6,974	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2014	Interest Capitalization		8,978	8,978	0	1
0599999. Subtotal - Bonds - U.S. Governments						5,920,811	5,920,811	0	XXX
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2014	Interest Capitalization		17,860	17,860	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		07/01/2014	Interest Capitalization		69,000	69,000	0	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		08/28/2014	J P MORGAN SEC FIXED INC		2,900,000	2,900,000	0	2AM
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2014	Interest Capitalization		56,468	56,468	0	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		07/01/2014	AMHERST SECURITIES GROUP		1,984,609	2,000,000	5,833	1
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		07/31/2014	MERRILL LYNCH-NY--FX INC		1,800,000	1,800,000	0	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2014	Interest Capitalization		50,537	50,537	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						6,878,474	6,893,865	5,833	XXX
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		09/04/2014	Various		2,961,800	3,000,000	528	2FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		07/16/2014	CREDIT SUISSE FIRST BOSTON		4,996,760	5,000,000	0	1FE
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		14	14	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		1,380	1,725	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		2,059	2,059	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		203,254	254,068	0	4
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		08/01/2014	Interest Capitalization		4	4	0	5FM
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		110	110	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		10,902	13,627	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		16,264	16,264	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		1,605,573	2,006,966	0	4
92277G-AD-9	VENTAS REALTY LP/CAP CRP 3.750% 05/01/24		08/01/2014	WELLS FARGO		2,970,360	3,000,000	34,063	2FE
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.551% 01/27/19		09/01/2014	Interest Capitalization		1,451	1,451	0	5*
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/02/2014	Various		0	2	0	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/02/2014	Various		0	1	0	1FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		09/02/2014	Various		0	1	0	6FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		08/13/2014	Various		0	1	0	3FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/02/2014	Various		0	1	0	4FM
22546Q-AQ-0	CREDIT SUISS NEW YORK 0.534% 03/11/16	F	09/11/2014	ZIEGLER SECURITIES		1,000,453	1,000,000	15	1FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		08/18/2014	PRIVATE PLACEMENT		3,000,000	3,000,000	0	1FE
03523T-AM-0	ANHEUSER-BUSCH 4.125% 01/15/15		07/24/2014	PIERPONT SECURITIES		3,559,850	3,500,000	5,615	1FE
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		08/14/2014	Tax Free Exchange		375,000	375,000	10,742	4FE
257375-AE-5	DOMINION GAS HLDGS LLC 3.550% 11/01/23		07/18/2014	Tax Free Exchange		998,906	1,000,000	9,368	1FE
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	F	09/04/2014	Various		1,993,860	2,000,000	0	1FE
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		07/31/2014	MORGAN STANLEY FIXED INC		2,183,920	2,000,000	13,889	2FE
12667G-TS-2	CWALT 2005-26CB A6 5.500% 07/25/35		09/02/2014	Various		0	1	0	6FE
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/02/2014	Various		0	1	0	4FM
17025T-BS-9	CWHL 2007-15 M 6.352% 09/25/37		09/02/2014	Various		0	1	0	6FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/17/2014	NOMURA SECURITIES INTERNATIONA		2,798,763	2,870,526	5,442	1FE
126378-AD-0	CSMC 2007-1 1A1D 5.942% 02/25/37		08/13/2014	Various		0	1	0	1FM
59564N-A#-0	MIDCOAST ENERGY PP C 4.420% 09/30/24		09/25/2014	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
118230-AN-1	BUCKEYE PARTNERS 4.350% 10/15/24		09/09/2014	J P MORGAN SEC FIXED INC		998,250	1,000,000	0	2FE
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/02/2014	Various		0	1	0	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/02/2014	Various		0	1	0	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		08/13/2014	Various		1	1	0	5FM
21684B-ZN-7	ROBOBANK NEDERLAND 0.253% 07/17/15		07/15/2014	GOLDMAN SACHS		2,200,000	2,200,000	0	1FE
494550-BV-7	KINDER MORGAN PARTNERS 4.250% 09/01/24		09/08/2014	CITIGROUP GLOBAL MKTS		2,994,960	3,000,000	0	2FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/10/2014	GOLDMAN SACHS		4,999,750	5,000,000	0	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/02/2014	Various		0	1	0	2FM
617446-7Y-9	MORGAN STANLEY 4.350% 09/08/26		09/03/2014	MORGAN STANLEY FIXED INC		1,996,480	2,000,000	0	2FE
05544B-AA-5	BHMS 2014-ATLS AFX 3.601% 07/05/33		08/15/2014	DEUTSCHE BANK		5,002,246	5,000,000	10,501	1FE
98417E-AT-7	XSTRATA FINANCE CANADA 4.250% 10/25/22	A	08/20/2014	MIZUHO SECURITIES USA INC		2,058,900	2,000,000	28,333	2FE
364725-AY-7	GANNETT CO 5.125% 10/15/19		08/19/2014	WELLS FARGO		879,620	854,000	15,440	3FE
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/02/2014	Various		0	1	0	1FM
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		09/02/2014	Various		0	1	0	6FE

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)
87971K-AK-3	TEMBEC INDUSTRIES INC 9.000% 12/15/19	A	09/24/2014	DEUTSCHE BANK		3,307,000	3,307,000	0	4FE
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/02/2014	Various		0	1	0	1FM
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		07/10/2014	BANK of AMERICA SEC		9,711,510	9,428,650	0	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2014	Interest Capitalization		23,052	23,052	0	3FM
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	F	09/18/2014	GOLDMAN SACHS		2,149,580	2,000,000	17,986	1FE
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		08/13/2014	Various		1	1	0	5FM
032177-AF-4	AMSTED INDUSTRIES 5.375% 09/15/24		09/04/2014	WELLS FARGO		4,000,000	4,000,000	0	3FE
02151C-AJ-5	CWALT 2007-15CB M 5.750% 07/25/37		09/02/2014	Various		0	1	0	6FE
305915-AD-2	FALCONBRIDGE LTD 5.375% 06/01/15	G	07/01/2014	KGS-ALPHA CAPITAL MARKETS		624,048	600,000	3,225	2FE
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		09/02/2014	Various		0	1	0	6FE
364725-BB-6	GANNETT CO 4.875% 09/15/21		09/04/2014	RBC/DAIN		992,500	1,000,000	135	3FE
89378T-AC-7	TRANSNET SOC LTD 4.000% 07/26/22	F	08/21/2014	MORGAN STANLEY FIXED INC		4,775,000	5,000,000	16,667	2FE
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/02/2014	Various		0	1	0	1FM
44842C-AB-9	HUTCH WHAMPOA INT 12 II 3.250% 11/08/22	F	09/25/2014	MORGAN STANLEY FIXED INC		4,935,950	5,000,000	64,097	1FE
857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	07/08/2014	HONG KONG SHANGHAI BK		3,086,610	3,000,000	22,000	1FE
59157B-AH-5	METLIFE INSTITUTIONAL FD 0.300% 04/02/15		09/04/2014	GUGGENHEIM CAPITAL MARKETS		1,208,928	1,200,000	8,504	1FE
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		08/21/2014	BANK of AMERICA SEC		2,997,810	3,000,000	0	2FE
91159H-HK-9	US BANCORP 3.600% 09/11/24		09/08/2014	US BANCORP		4,989,600	5,000,000	0	1FE
871829-AU-1	SYSCO CORP 3.500% 10/02/24		09/23/2014	GOLDMAN SACHS		3,984,640	4,000,000	0	1FE
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		08/27/2014	GOLDMAN SACHS		2,034,674	2,000,000	13,382	1FE
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/02/2014	Various		0	2	0	1FM
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		07/23/2014	Various		1,976,900	1,865,000	24,582	4FE
12544V-AE-9	CWHL 2007-5 A5 5.750% 05/25/37		09/02/2014	Various		0	2	0	6FE
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/02/2014	Various		0	1	0	5FM
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/02/2014	Various		0	1	0	6FE
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/02/2014	Various		0	1	0	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/02/2014	Various		0	1	0	2FM
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	07/01/2014	Tax Free Exchange		1,000,000	1,000,000	22,120	2
12686C-BA-6	CABLEVISION SYSTEMS CORP 8.000% 04/15/20		07/23/2014	RBC/DAIN		456,000	400,000	9,156	4FE
N4445#-AB-2	IMTECH CAPITAL PP 7.250% 12/15/21	F	07/01/2014	Interest Capitalization		20,593	20,593	0	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						106,085,286	105,940,138	335,790	XXX
8399997. Total - Bonds - Part 3						118,884,571	118,754,814	341,623	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						118,884,571	118,754,814	341,623	XXX
29364D-75-3	ENTERGY ARKANSAS INC		08/27/2014	BLOOMBERG TRADEBOOK	20,000.000	452,422	0.00	0	P1LFE
949746-65-5	WELLS FARGO & CO PFD		08/26/2014	BLOOMBERG TRADEBOOK	20,000.000	478,614	0.00	0	P2LFE
693475-83-2	PNC FINANCIAL PFD		08/26/2014	BLOOMBERG TRADEBOOK	20,000.000	470,305	0.00	0	P2LFE
29364W-60-3	ENTERGY LOUISIANA HOLDINGS LLC		08/26/2014	BLOOMBERG TRADEBOOK	20,000.000	450,051	0.00	0	P1LFE
857477-50-9	STATE STREET CORP PFD		08/28/2014	BLOOMBERG TRADEBOOK	20,000.000	472,737	0.00	0	P2LFE
78407R-20-4	SCE TRUST II PFD		08/28/2014	BLOOMBERG TRADEBOOK	20,000.000	444,182	0.00	0	P2LFE
054937-60-2	BB&T CORPORATION PFD		08/25/2014	BLOOMBERG TRADEBOOK	20,000.000	444,140	0.00	0	P2LFE
74460W-80-0	PUBLIC STORAGE PFD		09/04/2014	BLOOMBERG TRADEBOOK	18,684.000	439,032	0.00	0	P1LFE
054937-80-0	BB&T CORPORATION PFD		08/25/2014	BLOOMBERG TRADEBOOK	20,000.000	445,080	0.00	0	P2LFE
74460W-87-5	PUBLIC STORAGE PFD		08/26/2014	BLOOMBERG TRADEBOOK	20,000.000	459,634	0.00	0	P1LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,556,197	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						4,556,197	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						4,556,197	XXX	0	XXX
988498-10-1	YUM! BRANDS INC		07/22/2014	CSFB-CSA-EQUITY	3,000.000	225,322		0	L
244199-10-5	DEERE & COMPANY		07/21/2014	BNY CONVERG-SOFT	8,400.000	738,074		0	L
963320-10-6	WHIRLPOOL CORP		07/07/2014	INSTINET	3,600.000	507,123		0	L
56585A-10-2	MARATHON PETROLEUM CORP		07/21/2014	BNY CONVERG-SOFT	4,800.000	365,059		0	L
001084-10-2	AGCO CORP		08/14/2014	BNY CONVERG-SOFT	12,000.000	589,036		0	L
256677-10-5	DOLLAR GENERAL CORP		07/21/2014	BNY CONVERG-SOFT	4,000.000	221,770		0	L
316773-10-0	FIFTH THIRD BANCORP		08/18/2014	BNY CONVERG-SOFT	25,000.000	500,280		0	L
369604-10-3	GENERAL ELECTRIC CO		08/04/2014	BNY CONVERG-SOFT	15,000.000	380,265		0	L
80004C-10-1	SANDISK CORP		07/21/2014	BNY CONVERG-SOFT	7,800.000	727,690		0	L
701094-10-4	PARKER HANNIFIN		08/14/2014	Various	14,900.000	1,766,092		0	L
717081-10-3	PFIZER INC		09/22/2014	BNY CONVERG-SOFT	20,000.000	601,506		0	L
871829-10-7	SYSCO CORP		09/22/2014	BNY CONVERG-SOFT	15,000.000	564,296		0	L

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)
38259P-70-6	GOOGLE INC CLASS C		08/26/2014	BNY CONVERG-SOFT	3,200.000	1,851,661		0	L
818097-10-7	SEVENTY SEVEN ENERGY		07/01/2014	Spin Off	928.000	19,709		0	L
983919-10-1	XILINX INC		07/30/2014	BNY CONVERG-SOFT	5,400.000	223,470		0	L
231021-10-6	CUMMINS ENGINE		07/30/2014	BNY CONVERG-SOFT	3,600.000	512,577		0	L
845467-10-9	SOUTHWESTERN ENERGY		07/21/2014	BNY CONVERG-SOFT	8,800.000	365,572		0	L
30161N-10-1	EXELON CORP		08/18/2014	Various	40,600.000	1,298,450		0	L
037833-10-0	APPLE INC		07/22/2014	CSFB-CSA-EQUITY	9,800.000	924,211		0	L
91913Y-10-0	VALERO ENERGY CORP		07/15/2014	BNY CONVERG-SOFT	7,500.000	372,368		0	L
931422-10-9	WALGREEN CO		07/30/2014	BNY CONVERG-SOFT	12,400.000	885,651		0	L
50076Q-10-6	KRAFT FOODS GROUP INC-W/I		08/05/2014	BNY CONVERG-SOFT	10,000.000	545,251		0	L
460146-10-3	INTERNATIONAL PAPER CO		07/21/2014	BNY CONVERG-SOFT	15,000.000	732,489		0	L
G6S01W-10-8	PARAGON OFFSHORE PLC		08/04/2014	Spin Off	6,333.330	89,013		0	L
055622-10-4	BP P.L.C.	F	09/08/2014	BNY CONVERG-SOFT	10,000.000	455,348		0	L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		08/22/2014	Stock Split	20,867.000	0		0	L
049392-10-3	ATLAS PIPELINE PARTNERS LP		08/27/2014	Various	30,000.000	1,082,293		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						16,544,576	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						16,544,576	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						16,544,576	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						21,100,773	XXX	0	XXX
9999999 - Totals						139,985,344	XXX	341,623	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		08/01/2014	Paydown		1,608	1,608	1,746	1,695	0	(90)	0	(90)	0	1,608	0	0	0	31	07/01/2023	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		07/01/2014	Paydown		9,096	9,096	9,753	9,501	0	(405)	0	(405)	0	9,096	0	0	0	35	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2014	Paydown		105,175	105,175	105,307	105,296	0	(120)	0	(120)	0	105,175	0	0	0	1,852	01/15/2033	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2014	Paydown		30,984	30,984	31,696	31,424	0	(440)	0	(440)	0	30,984	0	0	0	337	11/20/2060	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.933% 11/16/42		09/01/2014	Paydown		525,153	525,153	504,305	514,788	0	10,365	0	10,365	0	525,153	0	0	0	17,578	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2014	Paydown		352,526	352,526	407,390	396,331	0	(43,805)	0	(43,805)	0	352,526	0	0	0	3,530	05/16/2039	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2014	Paydown		13,116	13,116	13,680	13,556	0	(440)	0	(440)	0	13,116	0	0	0	394	08/20/2026	1
38378K-DQ-9	GNR 2013 46 1.139% 09/16/43		09/01/2014	Paydown		0	0	17,914	15,384	0	(15,384)	0	(15,384)	0	0	0	0	0	972	09/16/2043	1
38378K-U2-3	GNR 2013-121 KX 0.838% 10/16/44		09/01/2014	Paydown		0	0	78,372	71,639	0	(71,639)	0	(71,639)	0	0	0	0	0	20,549	10/16/2044	1
0599999. Subtotal - Bonds - U.S. Governments						1,037,658	1,037,658	1,170,163	1,159,614	0	(121,958)	0	(121,958)	0	1,037,658	0	0	0	45,278	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2014	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
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2014	Paydown		37,204	37,204	37,436	37,414	0	(211)	0	(211)	0	37,204	0	0	0	492	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2014	Paydown		107,962	107,962	112,196	112,121	0	(4,159)	0	(4,159)	0	107,962	0	0	0	2,160	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2014	Paydown		71,583	71,583	72,970	72,745	0	(1,162)	0	(1,162)	0	71,583	0	0	0	2,129	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2014	Paydown		58,611	58,611	59,926	59,714	0	(1,103)	0	(1,103)	0	58,611	0	0	0	1,722	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2014	Paydown		30,956	30,956	32,910	32,741	0	(1,785)	0	(1,785)	0	30,956	0	0	0	925	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2014	Paydown		15,152	15,152	16,108	16,026	0	(875)	0	(875)	0	15,152	0	0	0	485	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2014	Paydown		44,901	44,901	43,442	43,590	0	1,311	0	1,311	0	44,901	0	0	0	905	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2014	Paydown		2,618	2,618	2,723	0	0	(93)	0	(93)	0	2,618	0	0	0	93	08/15/2021	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		08/12/2014	KGS-ALPHA CAPITAL MARKETS		6,885,430	6,960,473	7,181,794	7,176,091	0	(890)	0	(890)	0	7,175,202	0	(289,772)	(289,772)	146,170	08/01/2042	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		08/01/2014	Paydown		98,014	98,014	101,131	101,050	0	(3,036)	0	(3,036)	0	98,014	0	0	0	1,749	08/01/2042	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		09/01/2014	Paydown		51	51	53	52	0	(1)	0	(1)	0	51	0	0	0	3	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		09/01/2014	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		09/01/2014	Paydown		154	154	161	158	0	(4)	0	(4)	0	154	0	0	0	10	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2014	Paydown		118,939	118,939	117,453	117,478	0	1,462	0	1,462	0	118,939	0	0	0	1,966	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2014	Paydown		47,112	47,112	47,925	47,869	0	(757)	0	(757)	0	47,112	0	0	0	1,901	10/01/2035	1
3137AK-KD-2	FHMS K705 X1 1.890% 09/25/18		09/01/2014	Paydown		0	0	8,003	5,904	0	(5,904)	0	(5,904)	0	0	0	0	0	1,029	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.687% 01/25/47		09/01/2014	Paydown		0	0	3,356	2,506	0	(2,506)	0	(2,506)	0	0	0	0	0	419	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2014	Paydown		73,387	73,387	79,751	79,342	0	(5,955)	0	(5,955)	0	73,387	0	0	0	1,959	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.592% 01/25/22		09/01/2014	Paydown		0	0	10,938	9,171	0	(9,171)	0	(9,171)	0	0	0	0	0	1,065	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.426% 07/25/22		09/01/2014	Paydown		0	0	8,858	7,893	0	(7,893)	0	(7,893)	0	0	0	0	0	827	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2014	Paydown		131,353	131,353	122,353	122,604	0	8,749	0	8,749	0	131,353	0	0	0	1,318	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2014	Paydown		930	930	923	0	0	7	0	7	0	930	0	0	0	4	05/15/2044	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		09/01/2014	Paydown		1,215	1,215	1,204	1,110	0	105	0	105	0	1,215	0	0	0	19	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2014	Paydown		181,690	181,690	176,438	176,834	0	4,856	0	4,856	0	181,690	0	0	0	3,678	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2014	Paydown		155,939	155,939	160,154	0	0	(4,215)	0	(4,215)	0	155,939	0	0	0	2,787	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2014	Paydown		17,366	17,366	18,235	0	0	(868)	0	(868)	0	17,366	0	0	0	175	09/01/2043	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2014	Paydown		13,655	13,655	13,113	13,130	0	525	0	525	0	13,655	0	0	0	254	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2014	Paydown		55,080	55,080	58,901	58,815	0	(3,735)	0	(3,735)	0	55,080	0	0	0	1,242	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		09/01/2014	Paydown		34,946	34,946	37,370	37,316	0	(2,371)	0	(2,371)	0	34,946	0	0	0	817	03/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		09/01/2014	Paydown		567,828	567,828	567,894	567,892	0	(64)	0	(64)	0	567,828	0	0	0	4,954	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		09/01/2014	Paydown		1,265	1,265	1,265	1,265	0	0	0	0	0	1,265	0	0	0	55	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		09/01/2014	Paydown		90	90	91	91	0	(1)	0	(1)	0	90	0	0	0	4	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2014	Paydown		136,983	136,983	131,207	134,307	0	2,677	0	2,677	0	136,983	0	0	0	5,234	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2014	Paydown		74,522	74,522	71,995	73,009	0	1,513	0	1,513	0	74,522	0	0	0	2,469	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2014	Paydown		214,353	214,353	230,581	223,861	0	(9,507)	0	(9,507)	0	214,353	0	0	0	8,069	11/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2014	Paydown		420,094	420,094	407,764	412,165	0	6,215	0	6,215	0	420,094	0	0	0	5,164	04/15/2033	1
31396G-JN-2	FHR 3104 BY 5.500% 01/15/26		07/03/2014	FTN FINANCIAL SECURITIES		3,807,804	3,417,945	3,656,133	3,522,911	0	(837)	0	(837)	0	3,522,074	0	285,730	285,730	113,837	01/15/2026	1
31396G-JN-2	FHR 3104 BY 5.500% 01/15/26		07/01/2014	Paydown		48,181	48,181	51,538	49,660	0	(1,480)	0	(1,480)	0	48,181	0	0	0	1,546	01/15/2026	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2014	Paydown		185,839	185,839	205,700	196,560	0	(10,721)	0	(10,721)	0	185,839	0	0	0	6,190	03/25/2029	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2014	Paydown		31,251	31,251	29,893	30,534	0	716	0	716	0	31,251	0	0	0	811	11/25/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2014	Paydown		17,351	17,351	17,172	17,180	0	171	0	171	0	17,351	0	0	0	636	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2014	Paydown		127,588	127,588	129,331	129,247	0	(1,659)	0	(1,659)	0	127,588	0	0	0	5,058	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2014	Paydown		34,748	34,748	36,268	36,035	0	(1,287)	0	(1,287)	0	34,748	0	0	0	1,129	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2014	Paydown		309,462	309,462	303,418	304,030	0	5,431	0	5,431	0	309,462	0	0	0	6,356	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2014	Paydown		88,414	88,414	88,248	88,247	0	166	0	166	0	88,414	0	0	0	1,811	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2014	Paydown		26,721	26,721	26,696	26,695	0	26	0	26	0	26,721	0	0	0	547	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2014	Paydown		153,541	153,541	154,837	154,601	0	(1,060)	0	(1,060)	0	153,541	0	0	0	4,099	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2014	Paydown		72,106	72,106	74,179	73,832	0	(1,726)	0	(1,726)	0	72,106	0	0	0	2,146	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		09/01/2014	Paydown		224,222	224,222	233,261	232,686	0	(8,465)	0	(8,465)	0	224,222	0	0	0	6,679	01/01/2031	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		09/01/2014	Paydown		80,310	80,310	82,503	82,441	0	(2,131)	0	(2,131)	0	80,310	0	0	0	1,584	07/01/2042	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2014	Paydown		28,410	28,410	29,209	29,201	0	(791)	0	(791)	0	28,410	0	0	0	672	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2014	Paydown		65,385	65,385	69,043	68,213	0	(2,828)	0	(2,828)	0	65,385	0	0	0	2,368	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2014	Paydown		126,150	126,150	128,180	127,910	0	(1,760)	0	(1,760)	0	126,150	0	0	0	2,847	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2014	Paydown		220,473	220,473	224,263	223,756	0	(3,282)	0	(3,282)	0	220,473	0	0	0	5,140	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2014	Redemption 100.0000		51,525	51,525	51,525	51,525	0	0	0	0	0	51,525	0	0	0	573	07/01/2041	1FE
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		09/02/2014	Redemption 100.0000		2,400,000	2,400,000	2,400,000	0	0	0	0	0	0	2,400,000	0	0	0	1,327	12/01/2037	2AM
605155-AF-7	MISSION TX SOLID WASTE 2.500% 08/01/20		08/01/2014	Redemption 100.0000		1,000,000	1,000,000	1,002,010	1,001,877	0	(1,877)	0	(1,877)	0	1,000,000	0	0	0	37,500	08/01/2020	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		09/01/2014	Redemption 100.0000		180,402	180,402	180,402	180,402	0	0	0	0	0	180,402	0	0	0	1,978	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		09/01/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	646	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/01/2014	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	5,743	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		09/01/2014	Redemption 100.0000		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	12,375	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		09/01/2014	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,903	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		09/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,406	09/01/2019	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		09/01/2014	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,350	09/01/2025	1FE
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		08/01/2014	Redemption 100.0000		3,200,000	3,200,000	3,200,000	0	0	0	0	0	0	3,200,000	0	0	0	2,442	08/01/2045	1FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.150% 08/01/33		08/01/2014	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	63	08/01/2033	1FE
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2014	Redemption 100.0000		290,000	290,000	266,800	269,703	0	20,297	0	20,297	0	290,000	0	0	0	12,994	07/20/2036	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2014	Redemption 100.0000		164,565	164,565	164,565	164,565	0	0	0	0	0	164,565	0	0	0	3,072	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		09/25/2014	Redemption 100.0000		43,120	43,120	43,120	43,120	0	0	0	0	0	43,120	0	0	0	1,095	10/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2014	Redemption 100.0000		14,926	14,926	14,926	14,926	0	0	0	0	0	14,926	0	0	0	323	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						23,381,793	23,066,977	23,589,758	17,654,037	0	(51,943)	0	(51,943)	0	23,385,835	0	(4,042)	(4,042)	456,040	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2014	Paydown		25,032	25,032	21,590	21,531	0	3,502	0	3,502	0	25,032	0	0	0	944	05/25/2033	1FM
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2014	Redemption 100.0000		11	11	11	(36,644)	0	36,656	0	36,656	0	11	0	0	0	8,887	12/31/2025	1FE
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/02/2014	Various		15,966	1	0	0	0	0	0	0	0	0	0	15,966	15,966	0	04/25/2037	6FE
02151C-AJ-5	CWALT 2007-15CB M 5.750% 07/25/37		09/02/2014	Various		47,899	1	0	0	0	0	0	0	0	0	0	47,899	47,899	0	07/25/2037	6FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/02/2014	Various		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	09/25/2037	2FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2014	Paydown		63,447	73,546	66,826	67,005	0	(3,558)	0	(3,558)	0	63,447	0	0	0	2,943	09/25/2037	2FM
0258M0-CZ-0	AMERICAN EXPRESS 5.125% 08/25/14		08/25/2014	Maturity		1,250,000	1,250,000	1,280,263	0	0	(30,263)	0	(30,263)	0	1,250,000	0	0	0	64,063	08/25/2014	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2014	Paydown		36,892	36,892	36,783	36,789	0	104	0	104	0	36,892	0	0	0	1,238	09/25/2035	1FM
04364B-AA-5	ACER ABS 0.450% 03/10/15		09/10/2014	Paydown		663,010	663,010	663,010	0	0	0	0	0	0	663,010	0	0	0	957	03/10/2015	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		09/01/2014	Paydown		16,835	16,835	14,132	15,169	0	1,666	0	1,666	0	16,835	0	0	0	736	03/25/2037	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2014	Paydown		72,278	72,278	68,235	69,500	0	2,779	0	2,779	0	72,278	0	0	0	2,670	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2014	Paydown		18,364	18,364	18,213	18,317	0	47	0	47	0	18,364	0	0	0	689	11/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.349% 09/10/47		09/01/2014	Paydown		17,614	17,614	18,783	17,992	0	(378)	0	(378)	0	17,614	0	0	0	643	09/10/2047	1FM
05947U-7J-1	BACM 2006-1 A3A 5.447% 09/10/45		07/21/2014	Paydown		676,674	676,674	680,428	676,745	0	(71)	0	(71)	0	676,674	0	0	0	72,191	09/10/2045	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		08/01/2014	Paydown		2,078,437	2,078,437	1,794,276	2,041,818	0	36,620	0	36,620	0	2,078,437	0	0	0	63,007	11/10/2041	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		09/01/2014	Paydown		32,285	32,285	26,191	27,148	0	5,136	0	5,136	0	32,285	0	0	0	1,263	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2014	Paydown		31,238	35,119	34,747	34,733	0	(3,495)	0	(3,495)	0	31,238	0	0	0	1,383	12/25/2035	3FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		09/02/2014	Various		742,666	1	0	0	0	0	0	0	0	0	0	742,666	742,666	0	09/25/2036	6FE
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/02/2014	Various		185,667	1	0	0	0	0	0	0	0	0	0	185,667	185,667	0	01/25/2037	5FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2014	Paydown		12,913	16,755	15,297	15,292	0	(2,379)	0	(2,379)	0	12,913	0	0	0	659	01/25/2037	5FM
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		09/02/2014	Various		371,333	1	0	0	0	0	0	0	0	0	0	371,333	371,333	0	03/25/2037	6FE
06366X-TU-6	BMO CD FLOAT 0.413% 07/24/14		07/24/2014	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	9,434	07/24/2014	1FE
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		09/01/2014	Paydown		504,691	504,691	499,151	503,159	0	1,531	0	1,531	0	504,691	0	0	0	15,228	02/13/2046	1FM
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		08/01/2014	Maturity		1,250,000	1,250,000	1,304,888	1,285,507	0	(35,507)	0	(35,507)	0	1,250,000	0	0	0	70,625	08/01/2014	2FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		08/21/2014	Various		7	123,816	0	0	0	0	0	0	0	0	0	7	7	53,595	04/15/2028	6FE
	FHR 5693 AV 3.500% 05/15/34		07/01/2014	AMHERST SECURITIES GROUP		1,984,609	2,000,000	1,984,609	0	0	0	0	0	0	1,984,609	0	0	0	5,833	05/15/2034	1FE
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		08/30/2014	Call 105.0000		392,700	374,000	405,750	390,812	0	(4,245)	0	(4,245)	0	386,567	0	6,133	6,133	26,492	06/15/2018	5FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/02/2014	Various		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	02/25/2037	4FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2014	Paydown		21,962	25,045	11,917	10,458	0	11,503	0	11,503	0	21,962	0	0	0	988	02/25/2037	4FM
12544V-AE-9	CWHL 2007-5 A5 5.750% 05/25/37		09/02/2014	Various		63,865	2	0	0	0	0	0	0	0	0	0	63,865	63,865	0	05/25/2037	6FE
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		09/01/2014	Paydown		71,925	71,925	72,268	71,931	0	(6)	0	(6)	0	71,925	0	0	0	2,452	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		08/13/2014	Various		231,004	1	0	0	0	0	0	0	0	0	0	231,004	231,004	0	11/25/2036	3FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		08/01/2014	Paydown		12,536	12,536	8,477	8,457	0	4,079	0	4,079	0	12,536	0	0	0	433	11/25/2036	3FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.551% 01/27/19		08/01/2014	Paydown		1,452	1,452	1,434	1,443	0	8	0	8	0	1,452	0	0	0	8	01/27/2019	5*
126378-AD-0	CSMC 2007-1 1A1D 5.942% 02/25/37		08/13/2014	Various		346,506	1	0	0	0	0	0	0	0	0	0	346,506	346,506	0	02/25/2037	1FM
126408-GN-7	CSX CORP 6.250% 04/01/15		09/19/2014	Call 100.0000		1,342,000	1,342,000	1,341,235	1,341,842	0	89	0	89	0	1,341,931	0	69	69	121,764	04/01/2015	2FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/10/2014	Redemption 100.0000		33,275	33,275	33,275	33,275	0	0	0	0	0	33,275	0	0	0	19,739	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/02/2014	Various		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	10/25/2035	2FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2014	Paydown		61,142	66,132	61,731	61,723	0	(581)	0	(581)	0	61,142	0	0	0	2,406	10/25/2035	2FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/02/2014	Various		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2014	Paydown		161,061	161,061	156,090	159,519	0	1,541	0	1,541	0	161,061	0	0	0	6,007	05/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6 5.500% 07/25/35		09/02/2014	Various		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	07/25/2035	6FE
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/02/2014	Various		50,270	1	0	0	0	0	0	0	0	0	0	50,270	50,270	0	08/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2014	Paydown		77,130	77,130	72,288	72,003	0	5,127	0	5,127	0	77,130	0	0	0	3,150	08/25/2035	1FM
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		09/02/2014	Various		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	08/25/2035	6FE
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/02/2014	Various		79,831	2	0	0	0	0	0	0	0	0	0	79,831	79,831	0	11/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2014	Paydown		110,510	110,510	102,222	106,025	0	4,485	0	4,485	0	110,510	0	0	0	3,933	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/02/2014	Various		23,949	1	0	0	0	0	0	0	0	0	0	23,949	23,949	0	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2014	Paydown		35,322	40,315	37,755	37,744	0	(2,421)	0	(2,421)	0	35,322	0	0	0	1,453	10/25/2035	4FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/02/2014	Various		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	11/25/2035	1FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2014	Paydown		48,187	48,187	36,839	39,917	0	8,271	0	8,271	0	48,187	0	0	0	1,860	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/02/2014	Various		79,831	1	0	0	0	0	0	0	0	0	0	79,831	79,831	0	03/25/2036	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2014	Paydown		23,093	23,093	15,985	15,049	0	8,044	0	8,044	0	23,093	0	0	0	888	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/02/2014	Various		15,966	1	0	0	0	0	0	0	0	0	0	15,966	15,966	0	11/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2014	Paydown		27,782	27,782	25,837	26,935	0	847	0	847	0	27,782	0	0	0	1,032	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/02/2014	Various		79,831	1	0	0	0	0	0	0	0	0	0	79,831	79,831	0	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2014	Paydown		46,181	47,206	44,354	44,351	0	1,830	0	1,830	0	46,181	0	0	0	1,727	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/02/2014	Various		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	11/25/2036	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2014	Paydown		(44,841)	(44,841)	(27,735)	(71,534)	0	26,692	0	26,692	0	(44,841)	0	0	0	(25,977)	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/02/2014	Various		102,184	2	0	0	0	0	0	0	0	0	0	102,184	102,184	0	05/25/2037	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/01/2014	Paydown		8,661	8,661	6,457	(12,913)	0	21,574	0	21,574	0	8,661	0	0	0	(14,352)	05/25/2037	1FM
131347-BS-4	CALPINE CORP 7.875% 07/31/20		07/22/2014	TENDER OFFER		672,272	608,000	602,808	604,171	0	253	0	253	0	604,424	0	67,848	67,848	46,816	07/31/2020	3FE
131347-BW-5	CALPINE CORP 7.500% 02/15/21		07/22/2014	TENDER OFFER		1,987,893	1,784,000	1,807,474	1,803,157	0	(3,726)	0	(3,726)	0	1,799,432	0	188,462	188,462	125,252	02/15/2021	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
13213P-AA-8	Cambrian VRDN 0.160% 02/01/31		09/02/2014	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	498	02/01/2031	1FE
14170T-AF-8	CAREFUSION CORP 5.125% 08/01/14		08/01/2014	Maturity		2,000,000	2,000,000	2,006,081	2,000,873	0	(873)	0	(873)	0	2,000,000	0	0	0	102,500	08/01/2014	2FE
15132E-LC-0	CDMC 2005-1 A5 5.320% 02/18/35		09/01/2014	Paydown		10,923	10,923	10,917	10,905	0	18	0	18	0	10,923	0	0	0	385	02/18/2035	1FM
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		07/01/2014	Paydown		10,821	10,821	10,960	10,814	0	7	0	7	0	10,821	0	0	0	345	04/25/2032	1FM
15671B-AE-1	CENVEO CORP 8.875% 02/01/18		07/29/2014	Call 104.4380		1,265,789	1,212,000	1,126,476	1,150,096	0	6,876	0	6,876	0	1,156,972	0	108,817	108,817	106,967	02/01/2018	5FE
17025T-BS-9	CWHL 2007-15 M 6.352% 09/25/37		09/02/2014	Various		79,831	1	0	0	0	0	0	0	0	0	0	79,831	79,831	0	09/25/2037	6FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/03/2014	Paydown		6	50,947	25,412	15,672	10,564	(25,684)	545	(15,665)	0	6	0	0	0	1,121	11/25/2036	6FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		09/01/2014	Paydown		33,575	33,575	35,453	34,577	0	(1,002)	0	(1,002)	0	33,575	0	0	0	1,470	07/16/2034	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		09/01/2014	Paydown		35	35	35	37	0	(1)	0	(1)	0	35	0	0	0	2	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2014	Paydown		9,891	9,891	9,518	9,597	0	294	0	294	0	9,891	0	0	0	336	06/25/2033	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2014	Paydown		17,816	17,816	17,961	17,841	0	(25)	0	(25)	0	17,816	0	0	0	622	12/15/2040	1FM
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2014	Paydown		11,509	11,509	5,952	5,952	0	5,558	0	5,558	0	11,509	0	0	0	855	08/15/2018	6*
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		09/01/2014	Paydown		167,251	167,251	168,916	168,384	0	(1,133)	0	(1,133)	0	167,251	0	0	0	3,914	01/10/2021	1FM
250847-DX-5	DETROIT EDISON 4.800% 02/15/15		07/23/2014	Call 100.0000		2,000,000	2,000,000	1,844,190	1,974,916	0	12,338	0	12,338	0	1,987,254	0	12,746	12,746	141,518	02/15/2015	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2014	Paydown		35,207	35,207	33,364	34,759	0	448	0	448	0	35,207	0	0	0	1,231	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2014	Paydown		21,342	24,893	22,681	22,675	0	(1,334)	0	(1,334)	0	21,342	0	0	0	919	09/25/2035	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2014	Paydown		36,574	36,574	31,545	29,605	0	6,968	0	6,968	0	36,574	0	0	0	1,502	07/25/2036	1FM
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		07/20/2014	Paydown		90,595	90,595	90,595	90,595	0	0	0	0	0	90,595	0	0	0	321	09/20/2014	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		09/15/2014	Paydown		8,968	8,968	8,968	0	0	0	0	0	0	8,968	0	0	0	101	06/15/2045	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		08/22/2014	Redemption 100.0000		17,739	17,739	17,739	0	0	0	0	0	0	17,739	0	0	0	115	06/15/2045	1FE
257375-AB-1	DOMINION GAS HLDGS LLC 3.550% 11/01/23		07/18/2014	Tax Free Exchange		998,906	1,000,000	998,820	998,840	0	66	0	66	0	998,906	0	0	0	28,006	11/01/2023	1FE
26439V-AB-3	SPECTRA ENERGY CAPITAL 5.668% 08/15/14		08/15/2014	Maturity		900,000	900,000	925,821	0	0	(25,821)	0	(25,821)	0	900,000	0	0	0	51,012	08/15/2014	2FE
26884A-AS-2	ERP OPERATING 5.250% 09/15/14		09/15/2014	Maturity		1,900,000	1,900,000	1,913,135	1,500,420	0	(8,980)	0	(8,980)	0	1,900,000	0	0	0	89,250	09/15/2014	2FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2014	Redemption 100.0000		75,634	75,634	75,634	75,634	0	0	0	0	0	75,634	0	0	0	3,534	01/19/2031	1FE
29348Q-AA-0	ENOGEX LLC 6.875% 07/15/14		07/15/2014	Maturity		2,000,000	2,000,000	1,995,360	1,999,439	0	561	0	561	0	2,000,000	0	0	0	137,500	07/15/2014	2FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2014	Paydown		41,371	41,371	36,975	0	0	4,396	0	4,396	0	41,371	0	0	0	478	03/25/2043	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2014	Paydown		128,902	156,226	138,786	139,940	0	(11,037)	0	(11,037)	0	128,902	0	0	0	3,120	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		08/01/2014	Paydown		53,809	53,809	51,104	51,091	0	2,719	0	2,719	0	53,809	0	0	0	1,791	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		09/01/2014	Paydown		74,852	92,554	71,350	73,009	0	1,844	0	1,844	0	74,852	0	0	0	3,515	09/25/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.483% 07/15/27		09/01/2014	Paydown		0	0	1,053	1,025	0	(1,025)	0	(1,025)	0	0	0	0	0	500	07/15/2027	5FE
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		09/01/2014	Paydown		127,950	127,950	122,972	126,857	0	1,093	0	1,093	0	127,950	0	0	0	4,795	06/25/2034	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2014	Paydown		52,924	90,515	41,651	53,388	0	6,439	6,903	(464)	0	52,924	0	0	0	3,324	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2014	Paydown		34,838	34,838	33,189	33,798	0	1,040	0	1,040	0	34,838	0	0	0	1,297	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2014	Paydown		28,169	28,169	23,028	25,535	0	2,633	0	2,633	0	28,169	0	0	0	850	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.504% 01/25/45		09/25/2014	Paydown		36,404	36,404	31,945	33,086	0	3,319	0	3,319	0	36,404	0	0	0	121	01/25/2045	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		09/01/2014	Paydown		185,650	185,650	187,502	186,399	0	(749)	0	(749)	0	185,650	0	0	0	9,350	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2014	Paydown		33,435	33,435	34,437	33,911	0	(476)	0	(476)	0	33,435	0	0	0	1,075	08/10/2043	1FM
36828Q-KR-6	GECMC 2005-C1 A5 4.772% 06/10/48		09/01/2014	Paydown		1,466	1,466	1,469	1,465	0	1	0	1	0	1,466	0	0	0	52	06/10/2048	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2014	Redemption 100.0000		26,765	26,765	26,765	26,765	0	0	0	0	0	26,765	0	0	0	1,041	01/15/2026	2
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2014	Paydown		41,780	41,780	6,777	13,665	0	28,114	0	28,114	0	41,780	0	0	0	4,909	05/25/2036	1FM
459200-HP-9	IBM 3.375% 08/01/23		09/04/2014	WELLS FARGO		1,017,860	1,000,000	990,710	990,851	0	574	0	574	0	991,425	0	26,435	26,435	37,313	08/01/2023	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2014	Paydown		48,836	48,836	48,834	48,710	0	127	0	127	0	48,836	0	0	0	1,800	01/25/2036	2FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		08/13/2014	Various		577,510	1	1	0	0	0	0	0	0	1	0	577,509	577,509	0	02/25/2036	5FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		09/01/2014	Paydown		156,101	156,101	155,788	144,857	7,481	3,762	0	11,243	0	156,101	0	0	0	6,581	02/25/2036	5FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		08/13/2014	Various		231,004	1	1	0	0	0	0	0	0	1	0	231,003	231,003	0	02/25/2036	5FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2014	Paydown		93,403	93,403	91,221	89,293	0	4,109	0	4,109	0	93,403	0	0	0	3,889	02/25/2036	5FM
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		09/15/2014	Paydown		143,481	143,481	147,785	0	0	(4,304)	0	(4,304)	0	143,481	0	0	0	706	10/15/2059	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2014	Paydown		36,570	36,570	36,549	0	0	24	0	24	0	36,570	0	0	0	(15,534)	03/15/2063	1FE
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		09/01/2014	Paydown		12,258	12,258	12,226	12,233	0	25	0	25	0	12,258	0	0	0	455	10/15/2042	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2014	Paydown		46,868	46,868	31,004	30,975	0	15,893	0	15,893	0	46,868	0	0	0	1,398	07/25/2036	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		09/01/2014	Paydown		15,556	15,556	15,711	15,620	0	(64)	0	(64)	0	15,556	0	0	0	370	07/15/2046	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/03/2014	Paydown		37,076	52,420	44,198	45,710	0	(8,357)	277	(8,634)	0	37,076	0	0	0	2,018	11/25/2036	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2014	Paydown		5,556	7,791	6,386	5,699	0	(143)	0	(143)	0	5,556	0	0	0	(2,340)	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		09/01/2014	Paydown		139,906	145,475	137,020	137,019	0	2,887	0	2,887	0	139,906	0	0	0	4,948	06/25/2036	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2014	Paydown		2	8,460	6,647	6,639	0	(6,637)	0	(6,637)	0	2	0	0	0	347	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		09/01/2014	Paydown		1	5,701	4,007	4,000	0	(3,999)	0	(3,999)	0	1	0	0	0	250	05/25/2037	5FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		09/01/2014	Paydown		153,482	195,727	153,431	170,211	0	(16,729)	0	(16,729)	0	153,482	0	0	0	9,194	05/25/2037	3FM
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		07/31/2014	Redemption 100.0000		107,200	107,200	107,200	107,200	0	0	0	0	0	107,200	0	0	0	5,062	10/31/2023	2AM
576434-RW-6	MALT 2004-5 B1 6.012% 06/25/34		09/01/2014	Paydown		75,026	75,026	69,060	69,196	0	5,830	0	5,830	0	75,026	0	0	0	3,003	06/25/2034	4FM
59022H-FY-3	MLMT 2005-MKB2 A4 5.204% 09/12/42		09/01/2014	Paydown		677,757	677,757	614,025	663,916	0	13,842	0	13,842	0	677,757	0	0	0	26,453	09/12/2042	1FM
59022H-JJ-2	MLMT 2005-CIP1 A3A 4.949% 07/12/38		09/01/2014	Paydown		87,462	87,462	86,451	87,185	0	277	0	277	0	87,462	0	0	0	2,709	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.457% 11/12/37		09/01/2014	Paydown		16,109	16,109	16,203	16,135	0	(26)	0	(26)	0	16,109	0	0	0	576	11/12/2037	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2014	Redemption 100.0000		102,667	102,667	102,667	102,667	0	0	0	0	0	102,667	0	0	0	5,822	08/01/2025	1FE
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		09/01/2014	Paydown		1,866,585	1,866,585	1,987,621	1,888,504	0	(21,919)	0	(21,919)	0	1,866,585	0	0	0	57,279	07/15/2056	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2014	Paydown		25,811	25,811	17,481	17,469	0	8,342	0	8,342	0	25,811	0	0	0	693	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/01/2014	Paydown		56,999	56,999	45,494	45,427	0	11,572	0	11,572	0	56,999	0	0	0	1,853	01/25/2047	2FM
674215-AF-5	OASIS PETROLEUM INC NEW 6.875% 03/15/22		08/14/2014	Tax Free Exchange		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	22,988	03/15/2022	4FE
678858-BE-0	OKLAHOMA GAS & ELECTRIC 6.500% 08/01/34		08/01/2014	Call 103.2500		3,097,500	3,000,000	2,512,650	2,549,425	0	5,228	0	5,228	0	2,554,654	0	542,846	542,846	195,000	08/01/2034	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2014	Redemption 0.0000		0	0	0	(218)	0	218	0	218	0	0	0	0	0	4,445	12/30/2020	3AM
716495-AN-6	PETROHAWK ENERGY CORP 6.250% 06/01/19		08/15/2014	Call 100.0000		2,226,000	2,226,000	2,221,836	2,222,921	0	303	0	303	0	2,223,225	0	2,775	2,775	266,777	06/01/2019	2FE
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		07/23/2014	Call 106.8750		987,525	924,000	934,018	933,063	0	(835)	0	(835)	0	932,227	0	55,298	55,298	59,643	02/15/2023	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2014	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2014	Paydown		12,322	19,237	16,094	16,118	0	(3,797)	0	(3,797)	0	12,322	0	0	0	792	06/25/2036	4FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/01/2014	Paydown		3,152	3,152	1,924	1,919	0	1,233	0	1,233	0	3,152	0	0	0	110	04/25/2037	3FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/01/2014	Paydown		4,100	4,100	2,614	2,607	0	1,493	0	1,493	0	4,100	0	0	0	142	04/25/2037	4FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		07/01/2014	Paydown		5,402	5,402	4,505	4,502	0	899	0	899	0	5,402	0	0	0	177	05/25/2036	5FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		09/01/2014	Paydown		273,682	273,682	250,419	245,599	0	28,083	0	28,083	0	273,682	0	0	0	8,848	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		09/01/2014	Paydown		68,199	68,199	59,333	59,954	0	8,245	0	8,245	0	68,199	0	0	0	2,463	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2014	Paydown		17,046	23,421	19,300	19,432	0	(2,386)	0	(2,386)	0	17,046	0	0	0	935	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2014	Paydown		84,316	84,316	82,441	82,484	0	1,832	0	1,832	0	84,316	0	0	0	2,999	11/25/2035	2FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2014	Call 100.0000		1,032,000	1,032,000	1,057,917	1,047,479	0	(1,776)	0	(1,776)	0	1,045,703	0	(13,703)	(13,703)	231,185	03/01/2019	1FE
786514-BP-3	SAFEWAY INC 6.350% 08/15/17		08/18/2014	Call 100.0000		1,496,000	1,496,000	1,495,132	1,495,618	0	60	0	60	0	1,495,678	0	322	322	325,633	08/15/2017	2FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2014	Paydown		21,473	21,473	21,101	21,108	0	365	0	365	0	21,473	0	0	0	494	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2014	Paydown		415,028	415,028	403,614	403,710	0	11,318	0	11,318	0	415,028	0	0	0	9,906	09/25/2043	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2014	Paydown		352,344	352,344	346,825	348,722	0	3,622	0	3,622	0	352,344	0	0	0	13,767	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2014	Paydown		249,652	256,887	239,393	238,946	0	10,706	0	10,706	0	249,652	0	0	0	9,515	10/25/2035	4FM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2014	Redemption 100.0000		78,172	78,172	78,172	78,172	0	0	0	0	0	78,172	0	0	0	3,588	03/30/2024	2AM
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/18/2014	Call 105.8750		84,700	80,000	80,000	80,000	0	0	0	0	0	80,000	0	4,700	4,700	4,530	10/01/2020	4FE
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		08/01/2014	Call 100.0000		1,111,000	1,111,000	1,113,145	1,112,490	0	(156)	0	(156)	0	1,112,334	0	(1,334)	(1,334)	249,078	08/15/2020	5FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2014	Paydown		103,631	103,631	118,779	0	0	(15,148)	0	(15,148)	0	103,631	0	0	0	2,976	07/15/2059	1FE
890027-AA-3	TOMKINS LLC 9.000% 10/01/18		07/14/2014	Call 100.0000		134,000	134,000	135,707	135,081	0	(191)	0	(191)	0	134,890	0	(890)	(890)	17,900	10/01/2018	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2014	Paydown		71,244	71,244	71,244	71,221	0	24	0	24	0	71,244	0	0	0	1,411	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2014	Paydown		10,185	10,185	8,505	8,453	0	1,732	0	1,732	0	10,185	0	0	0	342	06/25/2033	1FM
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		07/23/2014	Call 100.0000		4,000,000	4,000,000	4,268,740	4,225,722	0	(13,181)	0	(13,181)	0	4,212,541	0	(212,541)	(212,541)	683,140	05/10/2021	1FE
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		07/23/2014	Call 100.0000		1,250,000	1,250,000	1,486,838	1,433,646	0	(16,457)	0	(16,457)	0	1,417,189	0	(167,189)	(167,189)	347,300	09/02/2019	1FE
929766-C3-5	WBCMT 2005-C17 A4 5.083% 03/15/42		09/01/2014	Paydown		1,472,974	1,472,974	1,338,335	1,443,490	0	29,485	0	29,485	0	1,472,974	0	0	0	52,989	03/15/2042	1FM
929766-YX-5	WBCMT 2005-C16 A4 4.847% 10/15/41		09/01/2014	Paydown		4,399,727	4,399,727	3,798,889	4,288,217	0	111,510	0	111,510	0	4,399,727	0	0	0	140,698	10/15/2041	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2014	Paydown		5,840	6,069	5,604	5,636	0	204	0	204	0	5,840	0	0	0	221	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2014	Paydown		28,399	28,399	16,626	16,620	0	11,779	0	11,779	0	28,399	0	0	0	601	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2014	Paydown		139,465	139,465	139,446	139,443	0	22	0	22	0	139,465	0	0	0	2,893	03/15/2029	1FE
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		09/01/2014	Paydown		128,093	145,551	138,535	138,546	0	(10,453)	0	(10,453)	0	128,093	0	0	0	5,368	03/25/2036	3FM
952355-AH-8	WEST CORP 8.625% 10/01/18		07/01/2014	TENDER OFFER		1,947,581	1,832,000	1,893,666	1,868,377	0	(6,027)	0	(6,027)	0	1,862,350	0	85,231	85,231	151,865	10/01/2018	5AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		09/01/2014	Paydown		14,824	14,824	15,070	14,899	0	(75)	0	(75)	0	14,824	0	0	0	427	05/25/2028	4FM
891145-LV-4	TORONTO-DOMINION BANK 2.200% 07/29/15	A	07/21/2014	WELLS FARGO		5,095,300	5,000,000	4,992,950	4,997,691	0	804	0	804	0	4,998,495	0	96,805	96,805	107,556	07/29/2015	1FE
302203-AA-2	EXPRO FINANCE LUXEMBOURG 8.500% 12/15/16	F	09/01/2014	Call 104.2500		2,265,353	2,173,000	2,128,629	2,148,515	0	4,631	0	4,631	0	2,153,146	0	112,206	112,206	131,859	12/15/2016	4FE
45074G-AA-8	IBERDROLA FIN 3.800% 09/11/14	F	09/11/2014	Maturity		8,000,000	8,000,000	8,051,000	8,007,973	0	(7,973)	0	(7,973)	0	8,000,000	0	0	0	304,000	09/11/2014	2FE
686194-B*-1	ORIFLAME COSMTCS PP 4.740% 07/13/18	F	07/01/2014	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	45,820	07/13/2018	2
92924S-AB-4	WEA FIN LLC / WCI FIN LLC 5.700% 10/01/16	R	07/23/2014	Call 100.0000		3,000,000	3,000,000	3,011,430	3,003,917	0	(752)	0	(752)	0	3,003,166	0	(3,166)	(3,166)	458,370	10/01/2016	1FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	07/08/2014	TENDER OFFER		1,009,141	954,000	954,757	955,685	0	(1,483)	0	(1,483)	0	954,202	0	54,939	54,939	49,535	02/15/2018	3FE
N4445#-AB-2	IMTECH CAPITAL PP 7.250% 12/15/21	F	07/01/2014	PRIVATE PLACEMENT		1,821,109	2,020,593	2,020,593	2,000,000	0	0	0	0	0	2,020,593	0	(199,484)	(199,484)	94,388	12/15/2021	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	09/12/2014	Call 100.0000		13,738	13,738	11,012	0	0	0	0	0	0	11,012	0	2,725	2,725	2,565	07/15/2017	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	09/12/2014	Call 100.0000		1,739	1,739	1,394	0	0	0	0	0	0	1,394	0	345	345	325	07/15/2017	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						85,815,828	81,979,237	80,479,588	75,531,945	18,045	260,538	7,725	270,858	0	81,464,858	0	4,350,969	4,350,969	5,584,753	XXX	XXX
8399997. Total - Bonds - Part 4						110,235,279	106,083,872	105,239,509	94,345,596	18,045	86,637	7,725	96,957	0	105,888,351	0	4,346,927	4,346,927	6,086,071	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						110,235,279	106,083,872	105,239,509	94,345,596	18,045	86,637	7,725	96,957	0	105,888,351	0	4,346,927	4,346,927	6,086,071	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
015351-10-9	ALEXION PHARMACEUTICALS INC		09/23/2014	BNY CONVERG-SOFT	1,100.000	175,308		172,013	0	0	0	0	0	0	172,013	0	3,295	3,295	0		L
018490-10-2	ALLERGAN INC		09/23/2014	BNY CONVERG-SOFT	1,400.000	236,667		223,765	0	0	0	0	0	0	223,765	0	12,902	12,902	140		L
021441-10-0	ALTERA CORP		09/19/2014	CREDIT SUISSE FIRST BOSTON	21,300.000	765,931		741,572	0	0	0	0	0	0	741,572	0	24,359	24,359	7,029		L
023135-10-6	AMAZON.COM INC		07/18/2014	CREDIT SUISSE FIRST BOSTON	2,400.000	765,644		735,994	0	0	0	0	0	0	735,994	0	29,650	29,650	0		L
037833-10-0	APPLE INC		09/23/2014	BNY CONVERG-SOFT	9,800.000	1,004,301		924,211	0	0	0	0	0	0	924,211	0	80,091	80,091	4,606		L
060505-10-4	BANK OF AMERICA CORP		09/23/2014	CSFB-CSA-EQUITY	69,400.000	1,183,070		1,090,303	0	0	0	0	0	0	1,090,303	0	92,767	92,767	4,164		L
09247X-10-1	BLACKROCK INC		07/18/2014	CREDIT SUISSE FIRST BOSTON	600.000	184,901		180,330	0	0	0	0	0	0	180,330	0	4,570	4,570	1,158		L
09253U-10-8	BLACKSTONE GROUP LP/THE LIMITED PARTNERS		07/18/2014	CREDIT SUISSE FIRST BOSTON	11,700.000	384,103		365,283	0	0	0	0	0	0	365,283	0	18,819	18,819	0		L
111320-10-7	BROADCOM CORP-CL A		08/15/2014	CREDIT SUISSE FIRST BOSTON	14,100.000	437,302		419,300	0	0	0	0	0	0	419,300	0	18,002	18,002	2,592		L
12572Q-10-5	CME GROUP INC		09/19/2014	CREDIT SUISSE FIRST BOSTON	13,500.000	1,033,807		954,692	0	0	0	0	0	0	954,692	0	79,115	79,115	9,259		L
133131-10-2	CAMDEN PROPERTY TRUST REIT		08/01/2014	BNY CONVERG-SOFT	3,900.000	281,839		229,752	225,266	4,487	0	0	4,487	0	229,752	0	52,087	52,087	6,575		L
151020-10-4	CELGENE CORP		07/18/2014	CREDIT SUISSE FIRST BOSTON	7,600.000	583,762		545,802	0	0	0	0	0	0	545,802	0	37,960	37,960	0		L
15189T-10-7	CENTERPOINT ENERGY		09/23/2014	CSFB-CSA-EQUITY	45,400.000	1,080,573		1,099,915	1,052,372	47,543	0	0	47,543	0	1,099,915	0	(19,342)	(19,342)	32,348		L
165167-10-7	CHESAPEAKE ENERGY		07/18/2014	CREDIT SUISSE FIRST BOSTON	13,000.000	361,327		344,450	0	0	0	0	0	0	344,450	0	16,877	16,877	700		L
165167-10-7	CHESAPEAKE ENERGY		07/01/2014	Spin Off	0.000	19,709		19,709	0	0	0	0	0	0	19,709	0	0	0	0		L
17275R-10-2	CISCO SYSTEMS INC		07/18/2014	CREDIT SUISSE FIRST BOSTON	38,800.000	921,868		893,758	0	0	0	0	0	0	893,758	0	28,110	28,110	247		L
172967-42-4	CITIGROUP		09/23/2014	CSFB-CSA-EQUITY	15,500.000	819,808		750,741	0	0	0	0	0	0	750,741	0	69,067	69,067	310		L
172967-42-4	CITIGROUP		09/19/2014	CREDIT SUISSE FIRST BOSTON	15,500.000	781,183		750,741	0	0	0	0	0	0	750,741	0	30,442	30,442	310		L
177376-10-0	CITRIX SYSTEMS INC		09/19/2014	CREDIT SUISSE FIRST BOSTON	13,600.000	867,546		780,084	860,200	(80,116)	0	0	(80,116)	0	780,084	0	87,462	87,462	0		L
256677-10-5	DOLLAR GENERAL CORP		09/19/2014	CREDIT SUISSE FIRST BOSTON	11,900.000	708,897		691,037	0	0	0	0	0	0	691,037	0	17,861	17,861	0		L
278642-10-3	EBAY INC		09/23/2014	BNY CONVERG-SOFT	10,200.000	538,176		548,926	0	0	0	0	0	0	548,926	0	(10,750)	(10,750)	0		L
30161N-10-1	EXELON CORP		09/24/2014	BNY CONVERG-SOFT	17,200.000	585,220		550,082	0	0	0	0	0	0	550,082	0	35,138	35,138	2,259		L
30161N-10-1	EXELON CORP		09/19/2014	CREDIT SUISSE FIRST BOSTON	23,400.000	761,475		748,368	0	0	0	0	0	0	748,368	0	13,107	13,107	3,073		L
31428X-10-6	FEDEX CORP		09/26/2014	CSFB-CSA-EQUITY	10,132.000	1,601,485		814,321	1,456,678	(642,356)	0	0	(642,356)	0	814,321	0	787,164	787,164	5,066		L

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
316773-10-0	FIFTH THIRD BANCORP		09/19/2014	CREDIT SUISSE FIRST BOSTON	25,000.000	508,869		500,280	0	0	0	0	0	0	500,280	0	8,589	8,589	0		L
375558-10-3	GILEAD SCIENCES INC		07/18/2014	CREDIT SUISSE FIRST BOSTON	7,600.000	582,717		544,322	0	0	0	0	0	0	544,322	0	38,395	38,395	0		L
38141G-10-4	GOLDMAN SACHS GROUP INC		07/18/2014	CREDIT SUISSE FIRST BOSTON	6,700.000	1,104,984		1,088,482	0	0	0	0	0	0	1,088,482	0	16,502	16,502	3,685		L
38259P-70-6	GOOGLE INC CLASS C		09/23/2014	BNY CONVERG-SOFT	3,200.000	1,864,958		1,851,661	0	0	0	0	0	0	1,851,661	0	13,296	13,296	0		L
38259P-70-6	GOOGLE INC CLASS C		07/18/2014	CREDIT SUISSE FIRST BOSTON	3,400.000	1,921,402		1,884,883	0	0	0	0	0	0	1,884,883	0	36,519	36,519	0		L
40414L-10-9	HCP INC REIT		09/24/2014	BNY CONVERG-SOFT	18,600.000	736,064		714,891	0	0	0	0	0	0	714,891	0	21,173	21,173	30,411		L
460146-10-3	INTERNATIONAL PAPER CO		09/24/2014	CSFB-CSA-EQUITY	12,900.000	623,355		629,941	0	0	0	0	0	0	629,941	0	(6,585)	(6,585)	4,515		L
460146-10-3	INTERNATIONAL PAPER CO		09/19/2014	CREDIT SUISSE FIRST BOSTON	2,100.000	105,386		102,548	0	0	0	0	0	0	102,548	0	2,838	2,838	735		L
478366-10-7	JOHNSON CONTROLS		07/18/2014	CREDIT SUISSE FIRST BOSTON	7,200.000	340,028		365,075	0	0	0	0	0	0	365,075	0	(25,046)	(25,046)	3,168		L
482480-10-0	KLA INSTRUMENTS CORP		08/13/2014	CREDIT SUISSE FIRST BOSTON	13,400.000	905,186		837,796	0	0	0	0	0	0	837,796	0	67,390	67,390	12,060		L
49456B-10-1	KINDER MORGAN INC/DELAWA		09/19/2014	CREDIT SUISSE FIRST BOSTON	26,300.000	933,892		850,460	0	0	0	0	0	0	850,460	0	83,432	83,432	15,002		L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/26/2014	CSFB-CSA-EQUITY	2,253.000	188,091		67,290	142,547	(75,257)	0	0	(75,257)	0	67,290	0	120,801	120,801	4,140		L
56585A-10-2	MARATHON PETROLEUM CORP		08/15/2014	CREDIT SUISSE FIRST BOSTON	4,800.000	384,592		365,059	0	0	0	0	0	0	365,059	0	19,532	19,532	0		L
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER		09/24/2014	BNY CONVERG-SOFT	19,414.000	1,474,072		1,249,518	0	0	0	0	0	0	1,249,518	0	224,554	224,554	33,975		L
58933Y-10-5	MERCK & CO INC		09/26/2014	CSFB-CSA-EQUITY	6,080.000	358,709		240,214	304,304	(64,090)	0	0	(64,090)	0	240,214	0	118,495	118,495	8,026		L
651639-10-6	NEWMONT MINING CORP		09/23/2014	Various	15,000.000	366,565		357,450	345,450	12,000	0	0	12,000	0	357,450	0	9,115	9,115	2,875		L
65473P-10-5	NISOURCE INC		09/26/2014	BNY CONVERG-SOFT	75,165.000	2,899,178		1,460,144	2,471,425	(1,011,282)	0	0	(1,011,282)	0	1,460,144	0	1,439,034	1,439,034	57,125		L
655844-10-8	NORFOLK SOUTHERN CORP		09/26/2014	BNY CONVERG-SOFT	10,648.000	1,172,983		553,864	988,454	(434,590)	0	0	(434,590)	0	553,864	0	619,119	619,119	17,569		L
717081-10-3	PFIZER INC		09/24/2014	CSFB-CSA-EQUITY	20,000.000	602,159		601,506	0	0	0	0	0	0	601,506	0	653	653	0		L
759509-10-2	RELIANCE STEEL & ALUMINUM		09/19/2014	CREDIT SUISSE FIRST BOSTON	11,900.000	880,283		826,710	0	0	0	0	0	0	826,710	0	53,573	53,573	12,495		L
80004C-10-1	SANDISK CORP		09/24/2014	CSFB-CSA-EQUITY	7,800.000	767,937		727,690	0	0	0	0	0	0	727,690	0	40,247	40,247	2,340		L
818097-10-7	SEVENTY SEVEN ENERGY		07/25/2014	Various	928.000	18,635		19,709	0	0	0	0	0	0	19,709	0	(1,074)	(1,074)	0		L
857477-10-3	STATE STREET CORP		09/19/2014	CREDIT SUISSE FIRST BOSTON	10,500.000	742,773		736,083	0	0	0	0	0	0	736,083	0	6,690	6,690	5,880		L
871503-10-8	SYMANTEC CORP		07/18/2014	CREDIT SUISSE FIRST BOSTON	13,100.000	285,967		272,542	28,202	(1,390)	0	0	(1,390)	0	272,542	0	13,425	13,425	2,775		L
871829-10-7	SYSCO CORP		09/24/2014	S. C. BERNSTEIN	15,000.000	558,180		564,296	0	0	0	0	0	0	564,296	0	(6,116)	(6,116)	0		L
963320-10-6	WHIRLPOOL CORP		09/19/2014	CREDIT SUISSE FIRST BOSTON	3,600.000	532,241		507,123	0	0	0	0	0	0	507,123	0	25,117	25,117	1,350		L
983919-10-1	XILINX INC		09/24/2014	CSFB-CSA-EQUITY	2,700.000	117,011		111,735	0	0	0	0	0	0	111,735	0	5,276	5,276	783		L
983919-10-1	XILINX INC		09/19/2014	CREDIT SUISSE FIRST BOSTON	2,700.000	115,566		111,735	0	0	0	0	0	0	111,735	0	3,831	3,831	783		L
G65431-10-1	NOBLE CORP PLC		08/04/2014	Spin Off	0.000	89,013		89,013	0	0	0	0	0	0	89,013	0	0	0	0		L
G6S01W-10-8	PARAGON OFFSHORE PLC		08/04/2014	Cash Adjustment	0.000	3		5	0	0	0	0	0	0	5	0	(2)	(2)	0		L
008916-10-8	AGRIUM INC	A	09/23/2014	BNY CONVERG-SOFT	5,900.000	558,019		538,652	0	0	0	0	0	0	538,652	0	19,367	19,367	8,850		L
055622-10-4	BP P.L.C.	F	09/23/2014	BNY CONVERG-SOFT	10,000.000	457,442		455,348	0	0	0	0	0	0	455,348	0	2,094	2,094	0		L
143658-30-0	CARNIVAL CRUISE UNIT	R	09/23/2014	CSFB-CSA-EQUITY	31,375.000	1,272,398		1,219,788	0	0	0	0	0	0	1,219,788	0	52,610	52,610	15,688		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						39,552,560	XXX	35,020,962	7,874,898	(2,245,051)	0	0	(2,245,051)	0	35,020,962	0	4,531,597	4,531,597	324,066	XXX	XXX
9799997. Total - Common Stocks - Part 4						39,552,560	XXX	35,020,962	7,874,898	(2,245,051)	0	0	(2,245,051)	0	35,020,962	0	4,531,597	4,531,597	324,066	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						39,552,560	XXX	35,020,962	7,874,898	(2,245,051)	0	0	(2,245,051)	0	35,020,962	0	4,531,597	4,531,597	324,066	XXX	XXX
9899999. Total - Preferred and Common Stocks						39,552,560	XXX	35,020,962	7,874,898	(2,245,051)	0	0	(2,245,051)	0	35,020,962	0	4,531,597	4,531,597	324,066	XXX	XXX
9999999 - Totals						149,787,839	XXX	140,260,471	102,220,494	(2,227,006)	86,637	7,725	(2,148,094)	0	140,909,313	0	8,878,524	8,878,524	6,410,137	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/14/2014	11/22/2014	46		50.00		(6,785)		(1,840)		(1,840)	4,945						
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	84		87.50		(4,053)		(3,360)		(3,360)	693						
MBIA INC OPTION	MBIA INC 55262C100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/19/2014	11/22/2014	113		10.00		(5,650)		(2,599)		(2,599)	3,051						
MBIA INC OPTION	MBIA INC 55262C100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/19/2014	11/22/2014	113		11.00		(2,403)		(791)		(791)	1,612						
PARKER HANNIFIN OPTION	PARKER HANNIFIN 701094104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/14/2014	11/22/2014	90		120.00		(20,025)		(12,150)		(12,150)	7,875						
PARKER HANNIFIN OPTION	PARKER HANNIFIN 701094104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/20/2014	11/22/2014	59		125.00		(6,935)		(2,360)		(2,360)	4,575						
SOUTHWESTERN ENERGY OPTION	SOUTHWESTERN ENERGY 845467109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	88		38.00		(6,790)		(3,784)		(3,784)	3,006						
VALEANT PHARMA OPTION	VALEANT PHARMA 91911K102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/17/2014	10/18/2014	28		130.00		(15,454)		(13,832)		(13,832)	1,622						
VALERO ENERGY CORP OPTION	VALERO ENERGY CORP 91913Y100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	75		50.00		(11,086)		(6,825)		(6,825)	4,261						
YUM! BRANDS INC OPTION	YUM! BRANDS INC 988498101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/22/2014	10/18/2014	30		75.00		(8,565)		(1,890)		(1,890)	6,675						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(87,746)	0	(49,431)	XXX	(49,431)	38,315	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(87,746)	0	(49,431)	XXX	(49,431)	38,315	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(87,746)	0	(49,431)	XXX	(49,431)	38,315	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(87,746)	0	(49,431)	XXX	(49,431)	38,315	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(87,746)	0	(49,431)	XXX	(49,431)	38,315	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	(87,746)	0	(49,431)	XXX	(49,431)	38,315	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	Highly Effective Hedges 16	Highly Effective Hedges 17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFZ4	12	600	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/19/2014	NYF 549300R4IG1TWPZT5U32	09/16/2014	1,890.9000	1,839.7000	(120)					30,720	30,720	87,160	100/93	50
MFZ4	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/19/2014	NYF 549300R4IG1TWPZT5U32	09/25/2014	1,850.1000	1,839.7000	(20)					1,040	1,040	14,527	100/93	50
NQZ4	4	80	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCLQOF39	09/16/2014	4,025.6500	4,044.7500	740					(1,528)	(1,528)	29,053	100/93	20
NQZ4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCLQOF39	09/22/2014	4,053.2500	4,044.7500	185					170	170	7,263	100/93	20
NQZ4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCLQOF39	09/25/2014	4,003.5000	4,044.7500	185					(825)	(825)	7,263	100/93	20
R2Z4	8	800	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/19/2014	NYF 549300R4IG1TWPZT5U32	09/16/2014	1,141.1500	1,096.6000	(12,480)					35,640	35,640	58,107	100/93	100
R2Z4	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/19/2014	NYF 549300R4IG1TWPZT5U32	09/22/2014	1,122.7000	1,096.6000	(1,560)					2,610	2,610	7,263	100/93	100
R2Z4	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/19/2014	NYF 549300R4IG1TWPZT5U32	09/29/2014	1,112.2000	1,096.6000	(1,560)					1,560	1,560	7,263	100/93	100
ESZ4	21	1,050	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCLQOF39	09/16/2014	1,976.2000	1,965.5000	(4,200)					11,235	11,235	152,531	100/93	50
ESZ4	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCLQOF39	09/22/2014	1,986.7500	1,965.5000	(600)					3,188	3,188	21,790	100/93	50
1349999. Subtotal - Short Futures - Hedging Other												(19,430)	0	0	0	0	83,810	83,810	392,220	XXX	XXX
1389999. Subtotal - Short Futures												(19,430)	0	0	0	0	83,810	83,810	392,220	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(19,430)	0	0	0	0	83,810	83,810	392,220	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												(19,430)	0	0	0	0	83,810	83,810	392,220	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	454,614	(62,392)	392,222
Total Net Cash Deposits	454,614	(62,392)	392,222

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	392,222	(49,431)	392,222	1,110	(69,971)	1,110	392,220	392,220
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	392,222	(49,431)	392,222	1,110	(69,971)	1,110	392,220	392,220

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			6,417,411	6,417,411	10/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,417,411	6,417,411	XXX
9999999 - Totals				6,417,411	6,417,411	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (3,917,497) Book/Adjusted Carrying Value $ (3,917,497)
2. Average balance for the year to date Fair Value $ 15,041,308 Book/Adjusted Carrying Value $ 15,041,308
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 6,417,411 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	5,800,000	5,800,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				5,800,000	5,800,000	XXX
0599999. Total - U.S. Government Bonds				5,800,000	5,800,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	2,300,000	2,300,000	08/01/2035
45505R-BT-1	INDIANA ST FIN AUTH ECON Adj % Due 12/1/2037 MJSD3		2AM	2,900,000	2,900,000	12/01/2037
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,325,000	2,325,000	01/01/2036
708692-BG-2	PENNSYLVANIA ST ECON DEV FING Adj % Due 8/1/2045 FMAN1		1FE	1,500,135	1,500,000	08/01/2045
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	2,000,000	2,000,000	06/01/2044
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	3,255,000	3,255,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				14,280,135	14,280,000	XXX
3199999. Total - U.S. Special Revenues Bonds				14,280,135	14,280,000	XXX
03523T-AM-0	ANHEUSER-BUSCH 4 1/8% Due 1/15/2015 JJ15		1FE	3,537,282	3,537,496	01/15/2015
209615-CA-9	CONSOLIDATED NATURAL GAS 5% Due 12/1/2014 JD1		2FE	551,132	554,157	12/01/2014
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-17		1FE	2,200,000	2,200,000	07/17/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	999,561	1,000,438	03/11/2016
305915-AD-2	FALCONBRIDGE LTD 5 3/8% Due 6/1/2015 JD1		2FE	618,463	617,829	06/01/2015
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	3,242,454	3,242,541	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	912,442	912,506	02/01/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	4,441,530	4,441,207	06/30/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	1,969,276	1,968,200	01/20/2015
59157B-AH-5	METLIFE INSTITUTIONAL FD 0.3% Due 4/2/2015 A02		1FE	1,207,531	1,207,958	04/02/2015
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,520,000	3,520,000	12/01/2040
65334H-AD-4	NEXEN INC 5.2% Due 3/10/2015 MS10		1FE	783,815	784,054	03/10/2015
653522-DQ-2	NIAGRA MOHAWK 3.553% Due 10/1/2014 A01		1FE	1,530,000	1,530,000	10/01/2014
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	6,540,000	6,540,000	03/01/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				32,053,486	32,056,384	XXX
04364B-AA-5	ACER ABS 0.45% Due 3/10/2015 Mo-10		1FE	578,614	578,614	03/10/2015
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,013,000	3,013,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,591,614	3,591,614	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				35,645,101	35,647,998	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				37,853,486	37,856,384	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				17,871,749	17,871,614	XXX
6599999. Total Bonds				55,725,236	55,727,998	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
06417H-FT-8	BANK OF NOVA SCOTIA Flt % Due 2/25/2015 FMAN25			5,800,255	5,800,000	02/25/2015
13606Y-3P-9	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			1,499,859	1,500,000	03/20/2015
136385-AQ-4	CANADIAN NATL RESOURCES CORP 1.45% Due 11/14/2014 MN14			2,001,202	2,002,254	11/14/2014
316175-40-5	FIDELITY INST MM FUND PRIME			12,380	12,380	
37790B-L3-3	GLENCORE CP 0.63% Due 11/3/2014 At Mat			1,394,593	1,394,593	11/03/2014
40428H-PG-1	HSBC USA INC CORP 2 3/8% Due 2/13/2015 FA13			3,526,306	3,526,509	02/13/2015
69354B-BT-8	PNC BANK CP 0.31% Due 1/16/2015 At Mat			6,700,000	6,700,000	01/16/2015
853254-AF-7	STANDARD CHARTERED 3.85% Due 4/27/2015 AO27			3,871,478	3,873,339	04/27/2015
98417E-AD-2	XSTRATA FINANCE CANADA 2.85% Due 11/10/2014 MN10			1,252,775	1,252,618	11/10/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				26,058,849	26,061,693	XXX
000000-00-0	Huntington National Bank Money Market Account			5,821,814	5,821,814	
000000-00-0	BB&T Bank Money Market Account			5,810,535	5,810,535	
9099999. Total - Cash (Schedule E Part 1 type)				11,632,349	11,632,349	XXX
000000-00-0	CENTENNIAL ENERGY CP 0.27% Due 10/1/2014 At Mat			6,799,898	6,799,898	10/01/2014
000000-00-0	EIX CP 0.23% Due 10/1/2014 At Mat			7,799,601	7,799,601	10/01/2014
000000-00-0	ENBRIDGE ENERGY PARTNERS CP 0.3% Due 10/22/2014 At Mat			7,493,365	7,493,365	10/22/2014
000000-00-0	ENBRIDGE ENERGY PARTNERS CP 0.35% Due 10/27/2014 At Mat			2,397,877	2,397,877	10/27/2014
000000-00-0	GLENCORE CP 0.35% Due 10/15/2014 At Mat			3,997,783	3,997,783	10/15/2014
000000-00-0	GLENCORE CP 0.37% Due 10/20/2014 At Mat			599,636	599,636	10/20/2014
000000-00-0	MARRIOTT CP 0.28% Due 10/21/2014 At Mat			999,681	999,681	10/21/2014
000000-00-0	NATIONAL GRID CP 0.26% Due 10/2/2014 At Mat			7,799,606	7,799,606	10/02/2014
000000-00-0	NEXTERA ENERGY CAP 0.24% Due 10/2/2014 At Mat			7,799,480	7,799,480	10/02/2014
000000-00-0	NOBLE CORP CP 0.33% Due 10/2/2014 At Mat			2,799,050	2,799,050	10/02/2014
000000-00-0	NOBLE CORP CP 0.35% Due 10/16/2014 At Mat			4,997,229	4,997,229	10/16/2014
000000-00-0	NOREUT CP 0.22% Due 10/15/2014 At Mat			1,799,835	1,799,835	10/15/2014
000000-00-0	NOWEST CP 0.33% Due 10/10/2014 At Mat			999,533	999,533	10/10/2014
000000-00-0	SOUTH CAROLINA FUEL CO CP 0.23% Due 10/7/2014 At Mat			5,999,003	5,999,003	10/07/2014
000000-00-0	SPECTRA ENGERGY CAP CP 0 1/4% Due 10/7/2014 At Mat			1,999,833	1,999,833	10/07/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				64,281,411	64,281,411	XXX
9999999 - Totals				157,697,844	157,703,451	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 39,802,355 Book/Adjusted Carrying Value $ 39,814,445
2. Average balance for the year to date Fair Value $ 137,663,295 Book/Adjusted Carrying Value $ 137,900,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Huntington Bank	Columbus, OH					6,824,343	6,826,143	6,827,872	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					6,809,355	6,811,450	6,813,475	XXX
Bank of New York Mellon	New York, NY					2,170,984	(1,432,364)	2,487,953	XXX
Fifth Third Bank	Cincinnati, OH					1,034,712	470,825	1,430,036	XXX
M&T Bank	Buffalo, NY					1,098,869	1,106,496	1,114,206	XXX
Goldman Sachs	New York, NY					501,547	339,252	476,035	XXX
JP Morgan Chase	New York, NY					(10,536,133)	(9,103,900)	(6,768,807)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			249,736	249,737	249,736	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	8,153,413	5,267,639	12,630,506	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	8,153,413	5,267,639	12,630,506	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	8,153,413	5,267,639	12,630,506	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMERICAN WATER CAP CP		09/25/2014	0.220	10/01/2014	1,799,934	66	0
CENTENNIAL ENERGY CP		09/30/2014	0.260	10/01/2014	11,799,862	138	0
EIX CP		09/23/2014	0.230	10/01/2014	9,799,499	501	0
ENBRIDGE ENERGY PARTNERS CP		07/23/2014	0.350	10/22/2014	8,492,480	5,785	0
ENBRIDGE ENERGY PARTNERS CP		07/28/2014	0.350	10/27/2014	2,397,877	1,517	0
GLENCORE CP		08/19/2014	0.350	10/15/2014	3,997,783	1,672	0
GLENCORE CP		08/22/2014	0.370	10/20/2014	599,636	247	0
KANSAS CITY POWER & LT CP		09/29/2014	0.230	10/30/2014	3,999,208	51	0
MARRIOTT CP		09/10/2014	0.280	10/21/2014	999,681	163	0
NATIONAL GRID CP		09/25/2014	0.260	10/02/2014	9,599,515	416	0
NEXTERA ENERGY CAP		09/22/2014	0.240	10/02/2014	9,699,353	582	0
NOBLE CORP CP		08/26/2014	0.330	10/02/2014	2,799,050	924	0
NOBLE CORP CP		08/20/2014	0.350	10/16/2014	4,997,229	2,042	0
NOREUT CP		09/30/2014	0.220	10/15/2014	6,799,377	42	0
NOWEST CP		08/20/2014	0.330	10/10/2014	999,533	385	0
SOUTH CAROLINA FUEL CO CP		09/11/2014	0.230	10/07/2014	5,999,003	767	0
SPECTRA ENGERGY CAP CP		09/25/2014	0.250	10/07/2014	3,799,683	158	0
SPECTRA ENERGY PARTNERS		09/22/2014	0.260	10/08/2014	1,499,827	98	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					90,078,530	15,554	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					90,078,530	15,554	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					90,078,530	15,554	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					90,078,530	15,554	0
8699999 - Total Cash Equivalents					90,078,530	15,554	0