LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

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

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler 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	11,104,331,317	0	11,104,331,317	10,853,300,923
2. Stocks:				
2.1 Preferred stocks	2,121,638	0	2,121,638	2,121,638
2.2 Common stocks	281,450,071	52,010,178	229,439,893	245,621,150
3. Mortgage loans on real estate:				
3.1 First liens	682,311,251	0	682,311,251	720,752,455
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 133,132,701), cash equivalents ($ 112,475,264) and short-term investments ($ 51,621,921)	297,229,887	0	297,229,887	220,872,550
6. Contract loans (including $ .... premium notes)	40,505,899	0	40,505,899	41,510,867
7. Derivatives	9,281,615	0	9,281,615	39,843,325
8. Other invested assets	220,077,798	0	220,077,798	187,338,812
9. Receivables for securities	30,793,830	0	30,793,830	2,115,352
10. Securities lending reinvested collateral assets	824,059	0	824,059	17,451,647
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,668,927,365	52,010,178	12,616,917,187	12,330,928,719
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	112,045,567	0	112,045,567	103,514,489
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	798,300	0	798,300	923,497
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,218,043		19,218,043	19,452,974
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,631,250	0	1,631,250	802,809
16.2 Funds held by or deposited with reinsured companies	639,325,043	0	639,325,043	642,246,570
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	37,942,811	0	37,942,811	0
19. Guaranty funds receivable or on deposit	2,063,862	0	2,063,862	2,181,823
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	75,201	47,569	27,632	0
25. Aggregate write-ins for other than invested assets	9,040,714	0	9,040,714	8,573,601
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,491,068,156	52,057,747	13,439,010,409	13,108,624,482
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	34,720,984	0	34,720,984	38,182,690
28. Total (Lines 26 and 27)	13,525,789,140	52,057,747	13,473,731,393	13,146,807,172
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	9,040,714	0	9,040,714	8,573,601
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,040,714	0	9,040,714	8,573,601

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,986,065,617 less $ included in Line 6.3 (including $ Modco Reserve)	9,997,523,354	9,973,439,365
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,476,980,536	1,350,802,665
4.	Contract claims:		
	4.1 Life	46,507,363	47,743,765
	4.2 Accident and health		
5.	Policyholders' dividends $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	566,298	527,396
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 182,813 assumed and $ 1,125,747 ceded	1,308,560	1,314,470
	9.4 Interest Maintenance Reserve	9,084,983	10,322,287
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,371,390 , accident and health $ and deposit-type contract funds $	1,371,390	1,206,232
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		0
13.	Transfers to Separate Accounts due or accrued (net) (including $ (128,980) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,763,802)	(2,674,060)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,267,096	3,429,705
15.1	Current federal and foreign income taxes, including $ 18,676,645 on realized capital gains (losses)	38,758,363	19,328,230
15.2	Net deferred tax liability		3,552,377
16.	Unearned investment income	1,053,735	1,121,284
17.	Amounts withheld or retained by company as agent or trustee	1,232,184	54,347
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	10,632,649	12,613,127
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	156,120,044	153,939,820
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	12,869,907	10,565,928
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	42,159,782	5,819,512
	24.09 Payable for securities	55,032,398	1,105,201
	24.10 Payable for securities lending	319,702,516	305,521,434
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	12,704,709	32,210,979
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,184,112,065	11,931,944,064
27.	From Separate Accounts Statement	34,720,984	38,182,690
28.	Total liabilities (Lines 26 and 27)	12,218,833,049	11,970,126,754
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	461,090,280	382,872,424
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,252,398,344	1,174,180,488
38.	Totals of Lines 29, 30 and 37	1,254,898,344	1,176,680,488
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,473,731,393	13,146,807,242
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	11,082,293	12,891,592
2502.	Counter Party Collateral - Derivative	1,207,924	18,507,924
2503.	Uncashed drafts and checks pending escheatment to the state	414,492	811,463
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,704,709	32,210,979
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	642,328,656	672,683,502	935,672,443
2.	Considerations for supplementary contracts with life contingencies	1,634,074	2,015,237	2,290,470
3.	Net investment income	405,743,719	409,935,648	546,468,168
4.	Amortization of Interest Maintenance Reserve (IMR)	5,782,221	6,507,480	8,392,550
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	127,097	20,399	435,863
	8.2 Charges and fees for deposit-type contracts	2,176	2,572	3,691
	8.3 Aggregate write-ins for miscellaneous income	26,627,552	25,093,615	34,179,148
9.	Totals (Lines 1 to 8.3)	1,082,245,495	1,116,258,453	1,527,442,333
10.	Death benefits	154,189,777	143,490,233	217,785,400
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,141,911	1,449,314	1,980,236
12.	Annuity benefits	193,446,718	205,601,813	255,867,735
13.	Disability benefits and benefits under accident and health contracts	2,079,535	2,075,472	2,773,043
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	439,847,539	426,927,888	595,599,019
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	17,253,892	18,350,948	10,886,762
18.	Payments on supplementary contracts with life contingencies	2,345,253	2,422,883	3,189,266
19.	Increase in aggregate reserves for life and accident and health contracts	25,135,989	62,095,808	127,673,652
20.	Totals (Lines 10 to 19)	835,440,614	862,414,359	1,215,755,113
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	33,063,013	35,818,027	49,490,038
22.	Commissions and expense allowances on reinsurance assumed	2,214,451	2,322,777	3,103,615
23.	General insurance expenses	74,881,774	58,889,224	77,516,916
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,519,127	6,502,976	7,203,683
25.	Increase in loading on deferred and uncollected premiums	98,781	455,458	356,162
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,478,068)	(5,695,626)	(7,104,160)
27.	Aggregate write-ins for deductions	2,803,614	2,938,326	4,121,648
28.	Totals (Lines 20 to 27)	950,543,306	963,645,521	1,350,443,015
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	131,702,189	152,612,932	176,999,318
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	131,702,189	152,612,932	176,999,318
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	46,199,531	46,586,847	66,249,358
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	85,502,658	106,026,085	110,749,960
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 25,514,304 (excluding taxes of $ 2,447,263 transferred to the IMR)	36,724,542	4,499,749	(1,905,396)
35.	Net income (Line 33 plus Line 34)	122,227,200	110,525,834	108,844,564
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,176,680,504	1,025,724,620	1,025,724,620
37.	Net income (Line 35)	122,227,200	110,525,834	108,844,564
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (29,606,863)	(43,851,284)	29,211,997	57,796,211
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	11,888,325	(1,132,591)	18,600,452
41.	Change in nonadmitted assets	(10,918,177)	(6,781,751)	(7,803,433)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	1,052,000		
44.	Change in asset valuation reserve	(2,180,224)	(35,156,015)	(26,481,926)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	78,217,840	96,667,474	150,955,868
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,254,898,344	1,122,392,094	1,176,680,488
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance funds withheld	26,147,372	24,414,154	32,500,482
08.302.	Company Owned Life Insurance	466,619	662,960	1,657,354
08.303.	Miscellaneous Income	13,561	16,501	21,312
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	26,627,552	25,093,615	34,179,148
2701.	Pension Expense	2,073,613	2,519,024	3,485,491
2702.	Securities Lending Interest Expense	730,001	418,237	635,003
2703.	Miscellaneous Expense	0	1,065	1,154
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,803,614	2,938,326	4,121,648
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	644,262,979	574,989,326	938,282,954
2.	Net investment income	428,749,550	428,159,591	575,730,632
3.	Miscellaneous income	29,678,352	1,094,152	26,481,801
4.	Total (Lines 1 to 3)	1,102,690,881	1,004,243,069	1,540,495,387
5.	Benefit and loss related payments	812,375,378	683,527,750	1,060,141,625
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,388,326)	(5,910,402)	(6,925,789)
7.	Commissions, expenses paid and aggregate write-ins for deductions	119,398,884	76,332,337	148,110,059
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 27,961,567 tax on capital gains (losses)	54,730,965	(4,132,516)	10,806,320
10.	Total (Lines 5 through 9)	982,116,901	749,817,169	1,212,132,215
11.	Net cash from operations (Line 4 minus Line 10)	120,573,980	254,425,900	328,363,172
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,744,155,220	1,866,046,020	2,512,299,519
	12.2 Stocks	37,177,574	16,075,506	16,075,506
	12.3 Mortgage loans	54,149,784	111,206,588	177,898,311
	12.4 Real estate	0	0	35,250,000
	12.5 Other invested assets	2,168,814	2,251,486	3,024,953
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	28,754	12,204	(8,875)
	12.7 Miscellaneous proceeds	73,122,969	10,832,890	1,745,418
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,910,803,115	2,006,424,694	2,746,284,832
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,977,613,454	2,223,836,274	3,178,992,747
	13.2 Stocks	27,891,846	50,100,433	54,991,730
	13.3 Mortgage loans	16,122,065	114,537,767	114,790,726
	13.4 Real estate	0	260,982	613,283
	13.5 Other invested assets	32,326,312	56,947,898	56,947,898
	13.6 Miscellaneous applications	28,678,478	19,987,980	10,153,428
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,082,632,155	2,465,671,334	3,416,489,812
14.	Net increase (or decrease) in contract loans and premium notes	(1,004,968)	(1,858,330)	(2,052,057)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(170,824,072)	(457,388,310)	(668,152,923)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	126,177,871	211,205,455	312,459,343
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	429,560	24,317,139	109,946,054
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	126,607,431	235,522,594	422,405,397
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	76,357,339	32,560,184	82,615,646
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	220,872,550	138,256,904	138,256,904
	19.2 End of period (Line 18 plus Line 19.1)	297,229,889	170,817,088	220,872,550

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	147,899,632	170,301,302	221,444,043
3.	Ordinary individual annuities	405,454,866	412,182,807	596,190,878
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	553,354,498	582,484,109	817,634,921
12.	Deposit-type contracts	1,374,736,349	1,741,901,565	2,258,921,149
13.	Total	1,928,090,847	2,324,385,674	3,076,556,070
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2014	2013
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	122,227,200	108,844,564
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	122,227,200	108,844,564
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	1,254,898,344	1,176,680,488
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	1,254,898,344	1,176,680,488

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

C. Accounting Policy. No changes.

2. Accounting Changes and Corrections of Errors

Effective January 1, 2014, the Company updated its valuation methodology on certain deferred annuity reserves. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than as a part of the reserve change recognized in the Summary of Operations. The Company has recorded $1.1 million directly as an increase to surplus as a result of the change in valuation basis through the Change in Reserve on Account of Change in Valuation Basis on the Summary of Operations.

3 Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the 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	1,482,624	1,271,849	210,775	1,271,849	839,052	06/30/2014
12668B-YF-4	3,471,184	3,452,243	18,941	3,452,243	3,442,053	09/30/2014
173100-AR-9	1,302,405	1,186,438	115,967	1,186,438	676,425	09/30/2014
52520Q-AG-9	7,173,779	6,922,276	251,503	6,922,276	6,663,982	09/30/2014
759950-GY-8	2,235,394	2,105,515	129,879	2,105,515	1,987,126	09/30/2014
Total	XXX	XXX	727,065	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 5,314,151
2. 12 Months or Longer 28,828,013

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

1. Less than 12 Months 366,024,430
2. 12 Months or Longer 646,763,675

(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	318,993,358

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. None.

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt.

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The company has determined the actual/estimated maximum borrowing capacity as $1.9 billion. The company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	19,720,211	19,720,211	
Membership Stock - Class B	0		
Activity Stock	30,078,189	30,078,189	
Excess Stock	0		
Aggregate Total	49,798,400	49,798,400	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	1,900,000,000	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	18,581,825	18,581,825	
Membership Stock - Class B	0		
Activity Stock	26,928,875	26,928,875	
Excess Stock	0		
Aggregate Total	45,510,700	45,510,700	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	1,800,000,000	XXX	XXX

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,624,667,943	1,693,076,554	1,473,908,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,624,667,943	1,693,076,554	1,473,908,000

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

4. Prior Year-end Total General and Separate Accounts

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

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

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

2. Current Year General Account

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

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged			

4. Prior Year-end Total General and Separate Accounts

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	1,473,908,000	1,473,908,000	0	1,427,292,781
Other	0			XXX
Aggregate Total	1,473,908,000	1,473,908,000	0	1,427,292,781

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	1,341,940,000	1,341,940,000	0	1,298,269,630
Other	0			XXX
Aggregate Total	1,341,940,000	1,341,940,000	0	1,298,269,630

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
Debt	25,000,000	25,000,000	
Funding Agreements	1,478,908,000	1,478,908,000	
Other	0		
Aggregate Total	1,503,908,000	1,503,908,000	0

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

14. Contingencies.

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

15. Leases. No change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

(4) For securitizations, asset-backed financing arrangements and similar transfers 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.

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	1,477,680	0	1,477,680
Common stock: Industrial & miscellaneous	178,545,589	0	0	178,545,589
Derivative assets: Options, purchased	0	6,760,095	0	6,760,095
Derivative assets: Credit default swaps	0	0	2,521,520	2,521,520
Separate account assets*	28,563,063	0	0	28,563,063
Total assets at fair value	207,108,652	8,237,775	2,521,520	217,867,947

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Interest rate swaps	0	(41,800,612)	0	(41,800,612)
Derivative liabilities: Options, written	0	(359,172)	0	(359,172)
Total liabilities at fair value	0	(42,159,784)	0	(42,159,784)

* 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) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Three months ended at 9/30/2014

Description for each class of asset or liability	Ending Balance for 06/30/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 09/30/2014
a. Assets										
Derivative assets	2,972,294	0	0	0	(255,380)	0	0	0	(195,394)	2,521,520
Total Assets	2,972,294	0	0	0	(255,380)	0	0	0	(195,394)	2,521,520

Three months ended at 6/30/2014

Description for each class of asset or liability	Ending Balance for 03/31/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 06/30/2014
a. Assets										
Derivative assets	3,247,424	0	0	0	(79,727)	0	0	0	(195,403)	2,972,294
Total Assets	3,247,424	0	0	0	(79,727)	0	0	0	(195,403)	2,972,294

Three months ended at 3/31/2014

Description for each class of asset or liability	Ending Balance for 12/31/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 03/31/2014
a. Assets										
Derivative assets	3,590,490	0	0	0	(148,514)	0	0	0	(194,552)	3,247,424
Total Assets	3,590,490	0	0	0	(148,514)	0	0	0	(194,552)	3,247,424

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

B. Not applicable.

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	11,620,996,587	11,104,331,317	18,069,067	11,117,424,020	485,503,500	
Common stocks: Unaffiliated**	228,343,989	228,343,989	228,343,989	0	0	
Preferred stock	2,537,500	2,121,638	0	0	2,537,500	
Mortgage loans	739,617,525	682,311,251	0	0	739,617,525	
Cash, cash equivalents, & short-term investments	297,225,737	297,229,887	297,225,737	0	0	
Other invested assets: Surplus notes	16,356,805	14,619,877	0	16,356,805	0	
Securities lending reinvested collateral assets	824,059	824,059	824,059	0	0	
Derivative assets	9,281,615	9,281,617	0	6,760,095	2,521,520	
Separate acct. assets	34,930,323	34,720,984	31,174,955	3,755,368	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(9,790,149,692)	(9,348,104,000)	0	0	(9,790,149,692)	
Derivative liabilities	(44,929,788)	(42,159,784)	0	(42,159,784)	(2,770,004)	
Securities lending liability	(319,702,516)	(319,702,516)	0	(319,702,516)	0	
Separate acct. liabilities*	(3,684,727)	(3,523,000)	0	0	(3,684,727)	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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	$	9,301,049	$	39,843,328
Gross amounts offset		(19,434)		-
Net amount of assets	$	9,281,615	$	39,843,328
Derivative Liabilities				
Gross amount of recognized liabilities	$	(42,179,216)	$	(5,819,511)
Gross amounts offset		19,434		-
Net amount of liabilities	$	(42,159,782)	$	(5,819,511)

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 53,333,444

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 41,973,192	$ 53,106,082
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 153,807,468	$ 172,921,887
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 195,780,660	$ 226,027,969
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 318,993,358

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 319,003,851

16.3 Total payable for securities lending reported on the liability page. $ 319,702,516

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
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
DEUTSCHE BANK TRUST COMPANY AMERICAS	60 WALL STREET NY NY 10005

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 666,140,636
	1.14 Total Mortgages in Good Standing	$ 666,140,636
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 16,170,616
	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)	$ 682,311,252
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 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	643,786	4,622,062			5,265,848	
2. Alaska AK	N	31,767	1,055			32,822	
3. Arizona AZ	L	1,062,365	1,563,635			2,626,000	50,000
4. Arkansas AR	L	172,767	6,465,283			6,638,050	
5. California CA	L	4,444,576	6,668,601			11,113,177	
6. Colorado CO	L	403,217	4,394,883			4,798,100	
7. Connecticut CT	L	583,764	8,002,453			8,586,217	
8. Delaware DE	L	214,406	1,826,345			2,040,751	
9. District of Columbia DC	L	102,222	233,423			335,645	
10. Florida FL	L	7,718,163	19,053,444			26,771,607	
11. Georgia GA	L	1,276,060	2,047,454			3,323,514	
12. Hawaii HI	L	247,388	15,892,562			16,139,950	
13. Idaho ID	L	34,129	40,605			74,734	
14. Illinois IL	L	9,791,421	35,636,390			45,427,811	
15. Indiana IN	L	12,089,428	27,934,345			40,023,773	127,000
16. Iowa IA	L	278,437	10,769,284			11,047,721	
17. Kansas KS	L	512,155	3,510,546			4,022,701	
18. Kentucky KY	L	6,113,563	5,857,374			11,970,937	271,804
19. Louisiana LA	L	3,706,720	20,089,535			23,796,255	
20. Maine ME	N	10,990	900			11,890	
21. Maryland MD	L	1,788,583	5,564,263			7,352,846	
22. Massachusetts MA	L	156,030	16,790			172,820	
23. Michigan MI	L	6,492,076	32,519,457			39,011,533	25,038
24. Minnesota MN	L	1,623,491	1,948,396			3,571,887	
25. Mississippi MS	L	714,889	12,197,524			12,912,413	
26. Missouri MO	L	2,781,820	23,457,042			26,238,862	80,464
27. Montana MT	L	23,625	1,028,833			1,052,458	
28. Nebraska NE	L	60,633	378,921			439,554	
29. Nevada NV	L	186,517	171,233			357,750	
30. New Hampshire NH	N	8,774	225			8,999	
31. New Jersey NJ	L	1,020,649	636,715			1,657,364	
32. New Mexico NM	L	162,073	7,294,052			7,456,125	
33. New York NY	N	134,970	38,222			173,192	
34. North Carolina NC	L	11,903,925	9,958,837			21,862,762	
35. North Dakota ND	L	14,710	60,000			74,710	
36. Ohio OH	L	43,407,769	36,001,238			79,409,007	1,373,562,003
37. Oklahoma OK	L	244,597	13,768,043			14,012,640	
38. Oregon OR	L	133,245	1,808,890			1,942,135	
39. Pennsylvania PA	L	11,967,604	16,054,799			28,022,403	77,421
40. Rhode Island RI	N	9,761	480			10,241	
41. South Carolina SC	L	1,555,587	7,122,203			8,677,790	
42. South Dakota SD	L	21,248	174,743			195,991	
43. Tennessee TN	L	1,684,795	3,153,847			4,838,642	
44. Texas TX	L	4,155,010	31,127,123			35,282,133	342,618
45. Utah UT	L	73,781	92,661			166,442	
46. Vermont VT	L	4,812				4,812	
47. Virginia VA	L	744,256	3,433,517			4,177,773	
48. Washington WA	L	250,053	450			250,503	
49. West Virginia WV	L	3,000,265	3,145,527			6,145,792	200,000
50. Wisconsin WI	L	1,852,974	15,874,795			17,727,769	
51. Wyoming WY	L	119,983				119,983	
52. American Samoa AS	N					0	
53. Guam GU	L	5,495	3,815,861			3,821,356	
54. Puerto Rico PR	N	5,157				5,157	
55. U.S. Virgin Islands VI	N	303				303	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	333				333	
58. Aggregate Other Aliens OT	XXX	40,322	0	0	0	40,322	0
59. Subtotal	(a) 47	145,787,439	405,454,866	0	0	551,242,305	1,374,736,349
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	2,112,193				2,112,193	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	147,899,632	405,454,866	0	0	553,354,498	1,374,736,349
96. Plus Reinsurance Assumed	XXX	101,834,681	(2,293,913)			99,540,768	
97 Totals (All Business)	XXX	249,734,313	403,160,953	0	0	652,895,266	1,374,736,349
98. Less Reinsurance Ceded	XXX	10,195,748	1,678			10,197,426	
99. Totals (All Business) less Reinsurance Ceded	XXX	239,538,565	403,159,275	0	0	642,697,840	1,374,736,349
DETAILS OF WRITE-INS							
58001. Other Foreign	XXX	40,322				40,322	
58002.	XXX					0	
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	40,322	0	0	0	40,322	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	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.530	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.560	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	24,356,091
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		613,283
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		10,766,978
5.	Deduct amounts received on disposals		35,250,000
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		486,352
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	720,752,455	783,939,708
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,000,000	106,440,548
	2.2 Additional investment made after acquisition	12,122,065	8,350,178
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	(400,000)	0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	54,149,784	177,898,311
8.	Deduct amortization of premium and mortgage interest points and commitment fees	13,485	79,668
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	682,311,251	720,752,455
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	682,311,251	720,752,455
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	682,311,251	720,752,455

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	187,338,812	133,473,740
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	999,070	40,000,000
	2.2 Additional investment made after acquisition	31,327,242	16,947,898
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	
5.	Unrealized valuation increase (decrease)	2,590,014	(47,996)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	2,168,814	3,024,953
8.	Deduct amortization of premium and depreciation	8,525	9,877
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)	220,077,799	187,338,812
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	220,077,799	187,338,812

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,142,019,657	10,419,333,212
2.	Cost of bonds and stocks acquired	2,005,505,300	3,233,984,477
3.	Accrual of discount	7,730,290	14,647,726
4.	Unrealized valuation increase (decrease)	(13,127,462)	55,249,105
5.	Total gain (loss) on disposals	64,418,952	8,395,409
6.	Deduct consideration for bonds and stocks disposed of	1,781,332,813	2,528,375,025
7.	Deduct amortization of premium	36,583,849	42,638,161
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	727,064	18,577,086
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,387,903,011	11,142,019,657
11.	Deduct total nonadmitted amounts	52,010,178	40,975,962
12.	Statement value at end of current period (Line 10 minus Line 11)	11,335,892,833	11,101,043,695

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,412,360,764	739,775,907	825,055,643	132,825,767	7,309,183,073	7,412,360,764	7,459,906,795	7,267,859,604
2. NAIC 2 (a)	2,807,931,264	1,690,413,643	1,600,293,471	(168,627,398)	2,768,399,034	2,807,931,264	2,729,424,038	2,686,067,580
3. NAIC 3 (a)	496,142,328	12,720,174	20,243,311	14,737,595	499,111,749	496,142,328	503,356,786	509,783,353
4. NAIC 4 (a)	496,504,836	26,288,901	18,947,317	14,671,440	511,331,760	496,504,836	518,517,860	506,975,930
5. NAIC 5 (a)	65,484,280	15	14,959,912	(8,344,639)	71,659,114	65,484,280	42,179,744	82,461,557
6. NAIC 6 (a)	9,662,082	2	46,705	5,427,899	3,772,869	9,662,082	15,043,278	3,489,021
7. Total Bonds	11,288,085,554	2,469,198,642	2,479,546,359	(9,309,336)	11,163,457,599	11,288,085,554	11,268,428,501	11,056,637,045
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	2,121,638				2,121,638	2,121,638	2,121,638	2,121,638
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	2,121,638	0	0	0	2,121,638	2,121,638	2,121,638	2,121,638
15. Total Bonds and Preferred Stock	11,290,207,192	2,469,198,642	2,479,546,359	(9,309,336)	11,165,579,237	11,290,207,192	11,270,550,139	11,058,758,683

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 162,649,049 ; NAIC 2 $ 1,448,137 ; 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	51,621,921	XXX	51,672,887	58,425	140,700

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	166,139,894	137,475,705
2.	Cost of short-term investments acquired	1,326,481,447	2,102,812,877
3.	Accrual of discount	45	36
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	1,376	2,443
6.	Deduct consideration received on disposals	1,440,847,614	2,073,852,984
7.	Deduct amortization of premium	153,227	298,183
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	51,621,921	166,139,894
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	51,621,921	166,139,894

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	34,023,817
2.	Cost Paid/(Consideration Received) on additions	1,161,300
3.	Unrealized Valuation increase/(decrease)	(65,695,685)
4.	Total gain (loss) on termination recognized	5,522,625
5.	Considerations received/(paid) on terminations	7,304,875
6.	Amortization	(585,349)
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)	(32,878,167)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(32,878,167)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1FE	8,000,000	9,922,856	10,629,018	05/17/2007	06/20/2017	Deutsche Bank	(19,432)	(19,432)	20047E-AE-2	COMM 2006-C8 A4	1FM	9,942,288	10,648,450
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,566,543	27,144,265	06/22/2011	09/20/2016	Bank of America	477,965	477,965	3137A7-JU-5	FHMS K701 A2	1FE	25,088,578	26,666,300
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,339,868	11,067,276	06/07/2011	09/20/2016	Deutsche Bank	181,336	181,336	31398J-ZS-5	FHR K004 A2	1FE	10,158,532	10,885,940
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,414,548	16,726,872	06/07/2011	09/20/2016	Deutsche Bank	290,052	290,052	31398W-D3-5	FHR K005 A2	1FE	15,124,496	16,436,820
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,591,258	26,703,020	06/22/2011	09/20/2016	Deutsche Bank	483,420	483,420	3137AB-FV-8	FHLMC SERICL	1FE	25,107,838	26,219,600
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,179,520	5,547,765	08/30/2011	09/20/2016	Deutsche Bank	84,815	84,815	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,094,705	5,462,950
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,068,354	4,075,624	08/30/2011	09/20/2016	Deutsche Bank	67,852	67,852	396789-JU-4	GCCFC 2005-GG3 A4	1FM	4,000,502	4,007,772
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,233,213	11,748,066	08/30/2011	09/20/2016	Deutsche Bank	186,593	186,593	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,046,620	11,561,473
244199C*4	Deere & Co 244199BC8	1FE	18,000,000	18,600,902	18,839,097	08/08/2011	09/20/2016	Morgan Stanley	337,851	337,851	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,263,051	18,501,246
244199C*4	Deere & Co 244199BC8	1FE	2,000,000	2,056,055	2,130,883	08/08/2011	09/20/2016	Morgan Stanley	37,539	37,539	46640U-AC-6	JPMBB 2013-C17 A3	1FE	2,018,516	2,093,344
30231GA*3	3M 604059AE5	1FE	7,000,000	7,999,330	8,438,341	08/30/2011	09/20/2016	Morgan Stanley	137,736	137,736	12622D-AB-0	COMM 2010-C1 A2	1FM	7,861,594	8,300,606
30231GA*3	3M 604059AE5	1FE	12,000,000	12,286,977	12,848,634	08/30/2011	09/20/2016	Morgan Stanley	236,118	236,118	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,050,859	12,612,516
30231GA*3	3M 604059AE5	1FE	1,000,000	1,021,154	1,077,079	08/30/2011	09/20/2016	Morgan Stanley	19,677	19,677	12622D-AB-0	COMM 2010-C1 A2	1FM	1,001,477	1,057,402
9999999 - Totals				149,280,578	156,975,941	XXX	XXX	XXX	2,521,522	2,521,522	XXX	XXX	XXX	146,759,056	154,454,419

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	14	160,640,122	14	160,217,790	14	159,861,931			14	160,640,122
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions					1	10,072,981			1	10,072,981
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	422,332	XXX	355,859	XXX	508,372	XXX		XXX	1,286,563
7. Ending Inventory	14	160,217,790	14	159,861,931	13	149,280,578	0	0	13	149,280,578

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	(32,878,167)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(32,878,167)
4.	Part D, Section 1, Column 5	9,301,049	
5.	Part D, Section 1, Column 6	(42,179,216)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(35,648,171)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(35,648,171)
10.	Part D, Section 1, Column 8	9,301,049	
11.	Part D, Section 1, Column 9	(44,949,220)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	155,257,479	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	155,257,479	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	37,196,229	0
2.	Cost of cash equivalents acquired	6,387,310,308	7,444,778,478
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	27,378	9,762
6.	Deduct consideration received on disposals	6,312,058,650	7,407,567,909
7.	Deduct amortization of premium		24,102
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	112,475,265	37,196,229
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	112,475,265	37,196,229

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
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
0001179	Houston	TX		10/10/2013	5.000	0	1,045,852	24,200,000
0001180	Spartanburg	SC		08/15/2014	5.250	2,000,000	0	3,112,200
0001181	Melbourne	FL		09/02/2014	6.550	2,000,000	0	3,690,000
0599999. Mortgages in good standing - Commercial mortgages-all other						4,000,000	1,045,852	31,002,200
0899999. Total Mortgages in good standing						4,000,000	1,045,852	31,002,200
0001161	Conroe	TX		04/28/2011	3.000	0	56,182	28,000,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	56,182	28,000,000
1699999. Total - Restructured Mortgages						0	56,182	28,000,000
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						4,000,000	1,102,034	59,002,200

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001101	Pittsburgh	PA		05/10/2002	07/25/2014	14,765,932	0	0	0	0	0	0	14,489,422	14,489,422	0	0	0
0001113	Cincinnati	OH		12/19/2002	08/01/2014	119,468	0	(10)	0	0	(10)	0	15,291	15,291	0	0	0
0001114	Cincinnati	OH		12/19/2002	08/01/2014	69,207	0	0	0	0	0	0	8,857	8,857	0	0	0
0199999. Mortgages closed by repayment						14,954,607	0	(10)	0	0	(10)	0	14,513,570	14,513,570	0	0	0
0001094	Fremont	CA		08/17/2001		6,306,167	0	0	0	0	0	0	0	169,812	0	0	0
0001101	Pittsburgh	PA		05/10/2002		14,765,932	0	0	0	0	0	0	0	40,194	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,464,426	0	0	0	0	0	0	0	37,342	0	0	0
0001103	Plano	TX		07/09/2002		9,296,169	0	0	0	0	0	0	0	84,313	0	0	0
0001104	Plantation	FL		07/19/2002		4,782,755	0	0	0	0	0	0	0	43,378	0	0	0
0001106	Germantown	TN		09/06/2002		8,773,776	0	0	0	0	0	0	0	63,460	0	0	0
0001108	Kissimmee	FL		10/28/2002		4,073,541	0	0	0	0	0	0	0	28,006	0	0	0
0001110	Cincinnati	OH		12/19/2002		571,353	0	0	0	0	0	0	0	35,844	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,177,134	0	0	0	0	0	0	0	36,836	0	0	0
0001113	Cincinnati	OH		12/19/2002		119,468	0	0	0	0	0	0	0	15,188	0	0	0
0001114	Cincinnati	OH		12/19/2002		69,207	0	0	0	0	0	0	0	8,799	0	0	0
0001115	Las Vegas	NV		04/04/2003		8,082,164	0	0	0	0	0	0	0	82,682	0	0	0
0001119	Las Cruces	NM		08/01/2003		9,626,656	0	0	0	0	0	0	0	55,165	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,802,490	0	0	0	0	0	0	0	30,275	0	0	0
0001126	Austin	TX		09/24/2004		9,323,032	0	0	0	0	0	0	0	44,591	0	0	0
0001131	Austin	TX		10/25/2005		2,157,415	0	0	0	0	0	0	0	26,051	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,315,551	0	0	0	0	0	0	0	30,130	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,031,295	0	0	0	0	0	0	0	11,638	0	0	0
0001135	Bloomington	IN		03/22/2007		39,192,052	0	0	0	0	0	0	0	181,756	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001141	San Antonio	TX		04/09/2008		33,178,123	0	0	0	0	0	0	0	129,962	0	0	0
0001144	Owasso	OK		09/23/2008		8,029,512	0	0	0	0	0	0	0	47,008	0	0	0
0001149	Raleigh	NC		08/06/2009		26,011,899	0	0	0	0	0	0	0	87,625	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,653,590	0	0	0	0	0	0	0	65,126	0	0	0
0001151	Lorton	VA		09/28/2009		23,092,355	0	0	0	0	0	0	0	292,422	0	0	0
0001152	Aurora	CO		09/29/2009		11,648,498	0	0	0	0	0	0	0	59,027	0	0	0
0001155	Melbourne	FL		07/08/2010		17,992,637	0	0	0	0	0	0	0	339,741	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,845,774	0	0	0	0	0	0	0	30,490	0	0	0
0001157	Auburn	AL		10/27/2010		8,411,483	0	0	0	0	0	0	0	33,402	0	0	0
0001158	Orlando	FL		01/31/2011		7,929,834	0	0	0	0	0	0	0	67,072	0	0	0
0001160	West Valley	UT		04/28/2011		33,781,871	0	0	0	0	0	0	0	131,464	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,448,894	0	0	0	0	0	0	0	66,098	0	0	0
0001164	Port Orange	FL		10/27/2011		25,595,607	0	0	0	0	0	0	0	91,313	0	0	0
0001166	Puyallup	WA		02/24/2012		18,962,695	0	0	0	0	0	0	0	160,245	0	0	0
0001167	Chatsworth	CA		02/28/2012		1,105,291	0	0	0	0	0	0	0	113,530	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,438,715	0	0	0	0	0	0	0	17,980	0	0	0
0001171	McCalla	AL		05/01/2012		28,098,911	0	0	0	0	0	0	0	118,527	0	0	0
0001172	Humble	TX		09/24/2012		15,600,000	0	0	0	0	0	0	0	65,166	0	0	0
0001173	American Canyon	CA		11/14/2012		38,985,294	0	0	0	0	0	0	0	228,898	0	0	0
0001174	Norcross	GA		12/20/2012		30,826,502	0	0	0	0	0	0	0	149,659	0	0	0
0001175	Destin	FL		01/03/2013		38,500,000	0	0	0	0	0	0	0	98,857	0	0	0
0001176	National City	CA		02/27/2013		10,627,889	0	0	0	0	0	0	0	60,153	0	0	0
0001177	South Attleboro	MA		07/22/2013		49,123,857	0	0	0	0	0	0	0	214,096	0	0	0
0001178	Lorton	VA		09/18/2013		7,500,000	0	0	0	0	0	0	0	40,721	0	0	0
0001180	Spartanburg	SC		08/15/2014		0	0	0	0	0	0	0	0	3,235	0	0	0
0299999. Mortgages with partial repayments						611,319,814	0	0	0	0	0	0	0	3,737,277	0	0	0
0599999 - Totals						626,274,421	0	(10)	0	0	(10)	0	14,513,570	18,250,847	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
	Boston Capital Intermediate Term Income Fund	Boston	MA	BOSTON CAPITAL SECURITIES	0000000	06/30/2011			2,095,572	0	10,228,297	33.300
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								0	2,095,572	0	10,228,297	XXX
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15			TIAA	1	09/15/2014		999,070	0	0	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated								999,070	0	0	0	XXX
4499999. Total - Unaffiliated								999,070	0	0	0	XXX
4599999. Total - Affiliated								0	2,095,572	0	10,228,297	XXX
4699999 - Totals								999,070	2,095,572	0	10,228,297	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	07/29/2014	9,747,498					0		31,611	31,611			0	
	Boston Capital Intermediate Term Income Fund	Boston	MA	Cash Return	06/30/2011	09/26/2014	3,738,857					0		323,505	323,505			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							13,486,355	0	0	0	0	0	0	355,117	355,117	0	0	0	0
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	09/30/2014	1,819	0	0	0	0	0	0	1,819	1,819	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,819	0	0	0	0	0	0	1,819	1,819	0	0	0	0
4499999. Total - Unaffiliated							1,819	0	0	0	0	0	0	1,819	1,819	0	0	0	0
4599999. Total - Affiliated							13,486,355	0	0	0	0	0	0	355,117	355,117	0	0	0	0
4699999 - Totals							13,488,174	0	0	0	0	0	0	356,936	356,936	0	0	0	0

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)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2014	Interest Capitalization		10,415	10,415	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		09/01/2014	Interest Capitalization		101,362	101,362	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2014	Interest Capitalization		86,861	86,861	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2014	Interest Capitalization		34,863	34,863	0	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		09/01/2014	Interest Capitalization		209,216	209,216	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		09/01/2014	Interest Capitalization		134,398	134,398	0	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2014	Interest Capitalization		118,633	118,633	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2014	Interest Capitalization		89,782	89,782	0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		09/01/2014	Interest Capitalization		265,679	265,679	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2014	Interest Capitalization		41,604	41,604	0	1
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		07/29/2014	STIFEL NICHOLAS		2,506,796	2,136,000	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		09/01/2014	Interest Capitalization		10,357	10,357	0	1
690353-RW-9	OPIC US Agency Floating MTN 0.110% 12/16/19		07/15/2014	MERRILL LYNCH-NY--FX INC		13,000,000	13,000,000	1,115	1
690353-ZZ-3	OPIC 0.110% 09/15/20		07/08/2014	WELLS FARGO		14,200,000	14,200,000	0	1
912828-WQ-9	U S TREASURY 0.500% 06/30/16		07/01/2014	DEUTSCHE BANK		15,012,891	15,000,000	204	1
0599999. Subtotal - Bonds - U.S. Governments						45,822,857	45,439,170	1,319	XXX
136069-DS-7	CANADIAN IMPERIAL BANK 2.350% 12/11/15	A	09/04/2014	SUSQUEHANNA		332,465	325,000	1,867	1FE
698299-BD-5	REPUBLIC OF PANAMA SOVEREIGN 4.000% 09/22/24	F	09/16/2014	GOLDMAN SACHS		4,980,000	5,000,000	0	2FE
1099999. Subtotal - Bonds - All Other Governments						5,312,465	5,325,000	1,867	XXX
3132H7-C4-4	FG U99090 4.000% 10/01/42		07/18/2014	CITIGROUP GLOBAL MKTS		20,349,295	19,357,237	23,659	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2014	Interest Capitalization		11,294	11,294	0	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		07/01/2014	AMHERST SECURITIES GROUP		3,969,219	4,000,000	11,667	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		07/01/2014	Interest Capitalization		14,375	14,375	0	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		08/28/2014	J P MORGAN SEC FIXED INC		6,000,000	6,000,000	0	2AM
592643-AA-8	MET WASHINGTON DC ARPTS 7.462% 10/01/46		07/31/2014	MERRILL LYNCH-NY--FX INC		5,360,360	4,000,000	102,810	6AM
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		07/31/2014	MERRILL LYNCH-NY--FX INC		3,600,000	3,600,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						39,304,543	36,982,906	138,136	XXX
02005V-AG-7	ALLYA 2011-2 D 3.380% 09/15/17		07/22/2014	CREDIT SUISSE FIRST BOSTON		232,507	230,000	216	1FE
02005Y-AA-4	ALLYA SER 20121 CL B 1.840% 11/15/16		09/30/2014	J P MORGAN SEC FIXED INC		251,582	250,000	230	1FE
02006A-AF-4	ALLYA 2012-2 C 2.260% 07/16/18		08/21/2014	J P MORGAN SEC FIXED INC		202,750	200,000	138	1FE
02006K-AC-9	ALLYL 2013-SN1 A3 0.720% 05/20/16		09/25/2014	CREDIT SUISSE FIRST BOSTON		293,283	292,997	132	1FE
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/02/2014	Security Litigation		0	3	0	6FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/02/2014	Security Litigation		0	1	0	1FM
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/02/2014	Security Litigation		0	2	0	6FE
02151C-AJ-5	CWALT 2007-15CB M 5.750% 07/25/37		09/02/2014	Security Litigation		0	1	0	6FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/02/2014	Security Litigation		0	2	0	2FM
02151H-AY-1	CWALT 2007-17CB M1 5.750% 08/25/37		09/02/2014	Security Litigation		0	1	0	6FE
02152A-BH-1	CWALT 2007-16CB M1 7.842% 08/25/37		09/02/2014	Security Litigation		0	2	0	6Z
026274-03-6	MERRILL LYNCH & CO 5.300% 02/16/16		07/01/2014	KGS-ALPHA CAPITAL MARKETS		266,125	250,000	5,190	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
03064M-AE-8	AMCAR 2011-1 C 2.850% 08/08/16		08/12/2014	GOLDMAN SACHS		233,473	231,735	128	1FE
03064R-AD-9	AMCAR 2011-4 B 2.260% 09/08/16		08/21/2014	J P MORGAN SEC FIXED INC		201,875	201,184	227	1FE
032177-AF-4	AMSTED INDUSTRIES 5.375% 09/15/24		09/04/2014	WELLS FARGO		4,000,000	4,000,000	0	3FE
03523T-AM-0	ANHEUSER-BUSCH 4.125% 01/15/15		07/24/2014	PIERPONT SECURITIES		7,729,960	7,600,000	12,192	1FE
05544B-AA-5	BHMS 2014-ATLS AFX 3.601% 07/05/33		08/15/2014	DEUTSCHE BANK		16,007,188	16,000,000	33,605	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/02/2014	Security Litigation		0	2	0	2FM
05947U-M2-1	BACM 2005-2 A5 4.857% 07/10/43		08/15/2014	MORGAN STANLEY FIXED INC		384,321	378,641	971	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2014	Interest Capitalization		23,052	23,052	0	3FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		09/02/2014	Security Litigation		0	1	0	6FE
05950P-AJ-2	BAFC 2006-H 3A2 2.819% 09/20/46		09/02/2014	Security Litigation		0	2	0	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/02/2014	Security Litigation		0	1	0	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/02/2014	Security Litigation		0	2	0	5FM
059522-AX-0	BAFC 2007-C 1A5 5.354% 05/20/36		09/02/2014	Security Litigation		0	3	0	1FM
059522-BB-7	BAFC 2007-C 3A2 5.532% 05/20/36		09/02/2014	Security Litigation		0	1	0	6FE
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		09/02/2014	Security Litigation		0	1	0	6FE
05954C-BE-7	BOAMS 2007-3 B1 6.000% 09/25/37		09/02/2014	Security Litigation		0	2	0	6FE
05954C-BF-4	BOAMS 2007-3 B2 6.233% 09/25/37		09/02/2014	Security Litigation		0	2	0	6FE
07383F-7W-2	BSCMS 2005-PWR8 A4 4.674% 06/11/41		08/15/2014	KGS-ALPHA CAPITAL MARKETS		109,188	107,211	264	1FE
118230-AN-1	BUCKEYE PARTNERS 4.350% 10/15/24		09/09/2014	J P MORGAN SEC FIXED INC		10,980,750	11,000,000	0	2FE
12505F-AA-9	CBS OUTDOOR INC 5.250% 02/15/22		09/16/2014	WELLS FARGO		3,617,820	3,636,000	72,114	4FE
12505F-AE-1	CBS OUTDOOR INC 5.875% 03/15/25		09/16/2014	WELLS FARGO		6,061,000	6,061,000	0	4FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/02/2014	Security Litigation		0	1	0	4FM

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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)
12544D-BB-4	CWHL 2007-14 M 6.250% 09/25/37		09/02/2014	Security Litigation		0	2	0	6FE
12544V-AE-9	CWHL 2007-5 A5 5.750% 05/25/37		09/02/2014	Security Litigation		0	2	0	6FE
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		07/23/2014	DEUTSCHE BANK		33,777,444	32,795,000	92,646	1FE
12592F-AA-3	COMM 2014-277P A 3.731% 08/10/49		08/08/2014	DEUTSCHE BANK		7,115,123	7,000,000	14,509	1FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		08/13/2014	Security Litigation		0	2	0	3FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		08/13/2014	Security Litigation		0	2	0	4FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/02/2014	Security Litigation		0	1	0	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/02/2014	Security Litigation		0	2	0	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/02/2014	Security Litigation		0	1	0	2FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/02/2014	Security Litigation		0	2	0	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/02/2014	Security Litigation		0	2	0	1FM
12667G-TS-2	CWALT 2005-26CB A6 5.500% 07/25/35		09/02/2014	Security Litigation		0	1	0	6FE
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/02/2014	Security Litigation		0	2	0	1FM
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		09/02/2014	Security Litigation		0	1	0	6FE
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/02/2014	Security Litigation		0	2	0	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/02/2014	Security Litigation		0	2	0	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/02/2014	Security Litigation		0	2	0	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/02/2014	Security Litigation		0	2	0	3FM
12668W-AU-1	CWL 2007-4 A5W 5.593% 03/25/37		09/02/2014	Security Litigation		0	2	0	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/02/2014	Security Litigation		0	2	0	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/02/2014	Security Litigation		0	2	0	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/02/2014	Security Litigation		0	1	0	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/02/2014	Security Litigation		0	1	0	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/02/2014	Security Litigation		0	1	0	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/02/2014	Security Litigation		0	2	0	2FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/02/2014	Security Litigation		0	2	0	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/02/2014	Security Litigation		0	1	0	1FM
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		08/11/2014	BNP SECURITIES		75,451	75,134	106	1FE
14366W-AA-6	CNART 2014-1A A 1.000% 01/17/17		09/17/2014	DEUTSCHE BANK		199,993	200,000	0	1FE
17025T-BS-9	CWHL 2007-15 M 6.352% 09/25/37		09/02/2014	Security Litigation		0	1	0	6FE
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		07/25/2014	BARCLAYS		1,062,500	1,000,000	13,542	4FE
20046G-AW-8	COMM 2006-FL12 AJ 0.284% 12/15/20		07/02/2014	AMHERST SECURITIES GROUP		135,950	136,035	24	1FM
21684B-ZN-7	ROBOBANK NEDERLAND 0.253% 07/17/15		07/15/2014	GOLDMAN SACHS		5,400,000	5,400,000	0	1FE
22541L-BK-8	CSFB 5.125% 08/15/15		09/16/2014	GUGGENHEIM CAPITAL MARKETS		520,820	500,000	2,420	1FE
22541S-2V-9	CSFB 2004-C5 B 4.929% 11/15/37		09/29/2014	KGS-ALPHA CAPITAL MARKETS		200,500	200,000	27	1FE
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		08/13/2014	Security Litigation		0	5	0	1FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		08/13/2014	Security Litigation		3	3	0	5FE
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		08/13/2014	Security Litigation		2	2	0	2FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		08/13/2014	Security Litigation		2	2	0	3FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		08/13/2014	Security Litigation		1	1	0	4FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		08/13/2014	Security Litigation		1	1	0	1FM
24702K-AD-8	DEFT 2014-1 B 1.360% 06/22/20		07/15/2014	CREDIT SUISSE FIRST BOSTON		199,980	200,000	0	1FE
24702K-AE-6	DEFT 2014-1 C 1.800% 06/22/20		07/15/2014	CREDIT SUISSE FIRST BOSTON		7,499,144	7,500,000	0	1FE
278642-AK-9	EBAY INC 2.875% 08/01/21		07/23/2014	J P MORGAN SEC FIXED INC		14,966,850	15,000,000	0	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		08/01/2014	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1FE
29273V-AC-4	ENERGY TRANSFER EQUITY LP 7.500% 10/15/20		07/24/2014	GMP SECURITIES		6,825,000	6,000,000	130,000	3FE
305915-AD-2	FALCONBRIDGE LTD 5.375% 06/01/15	G	07/01/2014	KGS-ALPHA CAPITAL MARKETS		1,469,633	1,413,000	7,595	2FE
34529M-AE-2	FORDO 2010-B B 2.540% 02/15/16		07/23/2014	BANK of AMERICA SEC		201,188	200,000	183	1FE
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		08/05/2014	Various		27,461,950	25,000,000	115,278	2FE
349631-AL-5	FORTUNE BRANDS 5.375% 01/15/16		09/25/2014	TD SECURITIES		329,232	312,000	3,494	2FE
364725-AY-7	GANNETT CO 5.125% 10/15/19		08/19/2014	WELLS FARGO		879,620	854,000	15,440	3FE
364725-BB-6	GANNETT CO 4.875% 09/15/21		09/04/2014	RBC/DAIN		992,500	1,000,000	135	3FE
36828Q-DY-9	GECMC 2004-C1 H 5.496% 11/10/38		07/01/2014	KGS-ALPHA CAPITAL MARKETS		330,832	328,000	100	1FE
373334-JZ-5	GEORGIA POWER CO 0.625% 11/15/15		09/04/2014	SUSQUEHANNA		330,439	330,000	653	1FE
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		08/27/2014	GOLDMAN SACHS		4,171,082	4,100,000	27,433	1FE
40422A-AJ-2	HILT 2014-ORL B 1.354% 07/15/29		07/14/2014	UBS WARBURG		11,385,000	11,385,000	0	1FE
43709J-AA-0	HEMT 2006-4 A1 5.671% 11/25/36		08/13/2014	Security Litigation		1	1	0	6FE
43709P-AB-4	HEMT 2006-5 A1 5.500% 01/25/37		08/13/2014	Security Litigation		1	1	0	6FE
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		08/13/2014	Security Litigation		2	2	0	5FM
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		08/13/2014	Security Litigation		5	5	0	4FM
46625H-HW-3	JP MORGAN CHASE & CO 2.600% 01/15/16		09/03/2014	SUSQUEHANNA		512,180	500,000	1,914	1FE
46625Y-SG-9	JPMCC 2005-LDP3 A4A 4.936% 08/15/42		08/11/2014	KGS-ALPHA CAPITAL MARKETS		274,275	266,731	475	1FE

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46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		07/01/2014	J P MORGAN SEC FIXED INC		5,149,985	5,000,000	9,999	1FE
46642J-AE-5	JPMCC 2014-BXH B 1.404% 04/15/27		07/10/2014	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
494550-BQ-8	KINDER MORGAN PARTNERS 3.500% 09/01/23		09/08/2014	RBS GREENWICH CAPITAL		5,613,243	5,886,000	5,723	2FE
52108H-Q7-2	LBUBS 2004-C7 H 5.344% 10/15/36		09/15/2014	BANK of AMERICA SEC		207,875	200,000	213	2FE
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		08/01/2014	Interest Capitalization		10	10	0	5FM
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		09/04/2014	Various		2,961,800	3,000,000	528	2FE
59157B-AH-5	METLIFE INSTITUTIONAL FD 0.300% 04/02/15		09/04/2014	GUGGENHEIM CAPITAL MARKETS		2,402,744	2,385,000	16,902	1FE
594918-AG-9	MICROSOFT CORP 1.625% 09/25/15		09/16/2014	WELLS FARGO		211,865	209,000	1,642	1FE
59564N-A#-0	MIDCOAST ENERGY PP C 4.420% 09/30/24		09/25/2014	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
59564N-A@-2	MIDCOAST ENERGY PP B 4.040% 09/30/21		09/25/2014	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2Z
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		08/04/2014	RBC/DAIN		11,385,000	10,000,000	264,278	2FE
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		09/18/2014	MORGAN STANLEY FIXED INC		8,085,201	7,850,000	22,898	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/17/2014	NOMURA SECURITIES INTERNATIONA		4,664,605	4,784,210	9,070	1FE
66987X-GF-6	NHEL 2005-1 M2 0.632% 06/25/35		08/04/2014	PIERPONT SECURITIES		200,337	200,212	63	1FE
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		08/14/2014	Tax Free Exchange		4,875,000	4,875,000	139,648	4FE
685049-AA-6	ORANGE LAKE TIME2012AA UST SER 2012AA CL A 3.450% 03/10/27		09/30/2014	WELLS FARGO		259,764	252,428	556	1FE
78573A-AD-2	SABMILLER HOLDINGS INC 1.850% 01/15/15		08/28/2014	WELLS FARGO		256,318	255,000	629	2FE
80282V-AD-4	SDART 2012-2 B 2.090% 08/15/16		08/21/2014	J P MORGAN SEC FIXED INC		248,993	248,265	159	1FE
80283Y-AE-5	SDART 2014-4 B 1.820% 05/15/19		09/10/2014	BANK of AMERICA SEC		4,999,170	5,000,000	0	1FE
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		07/09/2014	BANK of AMERICA SEC		323,080	335,940	364	1FM
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		07/24/2014	MORGAN STANLEY FIXED INC		7,024,455	6,588,000	157,563	2FE
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		07/31/2014	BANK of AMERICA SEC		9,742,500	9,000,000	35,000	3FE
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		09/18/2014	BANK of AMERICA SEC		20,258,669	20,260,000	0	1FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		08/13/2014	CREDIT SUISSE FIRST BOSTON		478,002	472,392	495	1FM
86358E-TF-3	SAIL 2005-5 M1 0.782% 06/25/35		08/18/2014	PIERPONT SECURITIES		350,490	350,344	166	1FE
871829-AU-1	SYSCO CORP 3.500% 10/02/24		09/23/2014	GOLDMAN SACHS		8,965,440	9,000,000	0	1FE
871829-AW-7	SYSCO CORP 4.500% 10/02/44		09/23/2014	GOLDMAN SACHS		989,920	1,000,000	0	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		07/28/2014	CREDIT SUISSE FIRST BOSTON		3,000,000	3,000,000	0	1FE
91159H-HK-9	US BANCORP 3.600% 09/11/24		09/08/2014	US BANCORP		9,979,200	10,000,000	0	1FE
92890H-AC-6	WEA FINANCE LLC/WFDAU 3.750% 09/17/24		09/10/2014	CITIGROUP GLOBAL MKTS		4,981,400	5,000,000	0	2FE
929043-AG-2	VORNADO REALTY LP 5.000% 01/15/22		09/11/2014	WELLS FARGO		10,899,400	10,000,000	84,722	2FE
064149-C4-7	BANK OF NOVA SCOTIA 2.050% 10/07/15	A	07/08/2014	HONG KONG SHANGHAI BK		254,748	250,000	1,338	1FE
064159-FL-5	BANK OF NOVA SCOTIA 2.800% 07/21/21	A	07/14/2014	BARCLAYS		24,941,750	25,000,000	0	1FE
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	09/15/2014	HONG KONG SHANGHAI BK		306,756	300,000	303	1FE
98417E-AS-9	XSTRATA FINANCE CANADA 1.800% 10/23/15	A	09/03/2014	MIZUHO SECURITIES USA INC		506,655	500,000	3,844	2FE
98417E-AT-7	XSTRATA FINANCE CANADA 4.250% 10/25/22	A	08/20/2014	MIZUHO SECURITIES USA INC		2,055,800	2,000,000	28,333	2FE
02364W-BC-8	AMERICA MOVIL SA de CV 2.375% 09/08/16	F	09/24/2014	MIZUHO SECURITIES USA INC		512,475	500,000	693	1FE
05618L-AA-4	BABSN 2014-IIA A 1.624% 10/17/26	F	08/15/2014	BANK of AMERICA SEC		29,985,000	30,000,000	0	1FE
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	F	09/04/2014	CREDIT SUISSE FIRST BOSTON		4,325,466	4,350,000	0	1FE
22546Q-AQ-0	CREDIT SUISS NEW YORK 0.534% 03/11/16	F	09/11/2014	ZIEGLER SECURITIES		2,000,907	2,000,000	30	1FE
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	F	09/05/2014	Various		7,828,586	7,213,000	80,502	1FE
82937J-AB-0	SINOPEC GRP OVERSEA 2012 3.900% 05/17/22	F	08/14/2014	Cantor Fitzgerald Fixed		10,230,000	10,000,000	99,667	1FE
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	F	08/27/2014	Various		8,792,540	9,000,000	57,292	1FE
87427T-A*-9	TALKTALK TELECOM PP 4.290% 07/17/21	F	07/01/2014	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z
88165F-AG-7	TEVA PHARMACEUT FIN BV 2.950% 12/18/22	F	08/13/2014	CITIGROUP GLOBAL MKTS		9,658,600	10,000,000	49,167	1FE
89378T-AC-7	TRANSNET SOC LTD 4.000% 07/26/22	F	07/28/2014	BARCLAYS LONDON		2,592,000	2,700,000	1,200	2FE
91911T-AF-0	VALE OVERSEAS LIMITED 6.250% 01/11/16	F	09/15/2014	MIZUHO SECURITIES USA INC		35,210	33,000	384	2FE
928670-AM-0	VOLKSWAGEN INTL FIN NV 1.150% 11/20/15	F	09/04/2014	SUSQUEHANNA		377,625	375,000	1,306	1FE
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	07/01/2014	Tax Free Exchange		3,000,000	3,000,000	66,360	2
N4445#-AB-2	IMTECH CAPITAL PP 7.250% 12/15/21	F	07/01/2014	Interest Capitalization		10,297	10,297	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		808,237	1,010,297	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		8,187	8,187	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		102,317	127,896	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		1,036	1,036	0	4
Q3300*-AC-7	DULUXGROUP PP 4.230% 09/18/26	F	07/01/2014	PRIVATE PLACEMENT		6,000,000	6,000,000	0	2Z
Q3917#-AA-2	FLINDERS PORT PRIVATE PLACEMENT 4.170% 09/18/24	F	09/01/2014	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						453,759,986	445,687,330	1,692,418	XXX
8399997. Total - Bonds - Part 3						544,199,851	533,434,406	1,833,740	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						544,199,851	533,434,406	1,833,740	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		09/18/2014	Various	6,060.000	606,000		0	A
742718-10-9	PROCTER & GAMBLE CO		08/26/2014	BNY CONVERG-SOFT	119,703.000	10,016,867		0	L
776696-10-6	ROPER INDUSTRIES INC		08/26/2014	BNY CONVERG-SOFT	66,133.000	9,989,502		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						20,612,369	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						20,612,369	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						20,612,369	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						20,612,369	XXX	0	XXX
9999999 - Totals						564,812,220	XXX	1,833,740	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)
36202K-FD-2	G2 # 8264 2.500% 09/20/17		09/01/2014	Paydown		1,279	1,279	1,306	1,216	0	63	0	63	0	1,279	0	0	0	21	09/20/2017	1
38378K-DQ-9	GNR 2013 46 1.139% 09/16/43		09/01/2014	Paydown		0	0	11,943	10,668	0	(10,668)	0	(10,668)	0	0	0	0	0	1,037	09/16/2043	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		09/01/2014	Paydown		1,098	1,098	1,108	1,004	0	94	0	94	0	1,098	0	0	0	12	03/20/2028	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		07/01/2014	Paydown		111,543	111,543	123,652	120,784	0	(9,241)	0	(9,241)	0	111,543	0	0	0	1,263	08/01/2042	1
36202K-NU-5	G2 # 8503 1.625% 09/20/24		09/01/2014	Paydown		3,593	3,593	3,697	3,368	0	226	0	226	0	3,593	0	0	0	38	09/20/2024	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		09/01/2014	Paydown		1,405	1,405	1,426	1,291	0	114	0	114	0	1,405	0	0	0	16	01/20/2027	1
36202K-DB-8	G2 # 8198 1.625% 05/20/23		09/01/2014	Paydown		4,009	4,009	4,092	3,690	0	320	0	320	0	4,009	0	0	0	42	05/20/2023	1
36225D-NS-9	G2AR # 81300 2.103% 04/20/35		09/01/2014	Paydown		9,983	9,983	9,883	9,887	0	96	0	96	0	9,983	0	0	0	142	04/20/2035	1
38378K-U2-3	GNR 2013-121 KX 0.838% 10/16/44		09/01/2014	Paydown		0	0	3,416	3,123	0	(3,123)	0	(3,123)	0	0	0	0	0	896	10/16/2044	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		09/01/2014	Paydown		6,169	6,169	6,207	5,693	0	476	0	476	0	6,169	0	0	0	112	01/20/2021	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		09/01/2014	Paydown		3,569	3,569	3,707	3,403	0	165	0	165	0	3,569	0	0	0	97	03/20/2016	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		09/01/2014	Paydown		191	191	196	182	0	9	0	9	0	191	0	0	0	3	09/20/2017	1
912828-WA-4	U S TREASURY 0.625% 10/15/16		07/15/2014	GOLDMAN SACHS		999,922	1,000,000	1,001,683	1,001,576	0	(302)	0	(302)	0	1,001,274	0	(1,352)	(1,352)	4,696	10/15/2016	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		09/01/2014	Paydown		974	974	995	901	0	74	0	74	0	974	0	0	0	19	03/20/2025	1
36202K-DW-2	G2 # 8217 1.625% 06/20/23		09/01/2014	Paydown		2,550	2,550	2,616	2,358	0	193	0	193	0	2,550	0	0	0	28	06/20/2023	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		09/01/2014	Paydown		1,944	1,944	2,012	1,842	0	102	0	102	0	1,944	0	0	0	21	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		09/01/2014	Paydown		363	363	333	340	0	23	0	23	0	363	0	0	0	18	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		09/01/2014	Paydown		485	485	465	470	0	15	0	15	0	485	0	0	0	24	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2014	Paydown		5,401	5,401	5,189	5,239	0	162	0	162	0	5,401	0	0	0	268	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		09/01/2014	Paydown		347	347	318	325	0	22	0	22	0	347	0	0	0	17	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		09/01/2014	Paydown		144	144	144	144	0	0	0	0	0	144	0	0	0	7	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		09/01/2014	Paydown		61	61	56	57	0	4	0	4	0	61	0	0	0	3	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		09/01/2014	Paydown		197	197	202	201	0	(4)	0	(4)	0	197	0	0	0	10	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		09/01/2014	Paydown		5,861	5,861	5,888	5,881	0	(20)	0	(20)	0	5,861	0	0	0	293	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		09/01/2014	Paydown		834	834	825	827	0	7	0	7	0	834	0	0	0	45	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		09/01/2014	Paydown		399	399	381	385	0	14	0	14	0	399	0	0	0	21	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		09/01/2014	Paydown		584	584	578	579	0	5	0	5	0	584	0	0	0	31	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		09/01/2014	Paydown		601	601	595	596	0	5	0	5	0	601	0	0	0	32	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		09/01/2014	Paydown		378	378	378	378	0	0	0	0	0	378	0	0	0	19	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		09/01/2014	Paydown		136	136	137	137	0	(1)	0	(1)	0	136	0	0	0	7	03/15/2027	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		09/01/2014	Paydown		154	154	158	157	0	(3)	0	(3)	0	154	0	0	0	8	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		09/01/2014	Paydown		179	179	174	174	0	4	0	4	0	179	0	0	0	9	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		09/01/2014	Paydown		93	93	93	93	0	0	0	0	0	93	0	0	0	5	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		09/01/2014	Paydown		171	171	172	171	0	0	0	0	0	171	0	0	0	9	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		09/01/2014	Paydown		1,667	1,667	1,663	1,663	0	4	0	4	0	1,667	0	0	0	83	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		09/01/2014	Paydown		1,150	1,150	1,168	1,165	0	(15)	0	(15)	0	1,150	0	0	0	54	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		09/01/2014	Paydown		185	185	185	185	0	0	0	0	0	185	0	0	0	9	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		09/01/2014	Paydown		334	334	329	330	0	5	0	5	0	334	0	0	0	17	04/15/2027	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		09/01/2014	Paydown		400	400	389	390	0	10	0	10	0	400	0	0	0	20	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		09/01/2014	Paydown		1,069	1,069	1,075	1,074	0	(5)	0	(5)	0	1,069	0	0	0	53	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		09/01/2014	Paydown		323	323	324	323	0	(1)	0	(1)	0	323	0	0	0	16	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		09/01/2014	Paydown		869	869	856	857	0	12	0	12	0	869	0	0	0	44	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		09/01/2014	Paydown		1,000	1,000	987	989	0	11	0	11	0	1,000	0	0	0	50	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		09/01/2014	Paydown		698	698	700	699	0	(2)	0	(2)	0	698	0	0	0	35	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		09/01/2014	Paydown		723	723	733	732	0	(9)	0	(9)	0	723	0	0	0	31	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		09/01/2014	Paydown		485	485	492	491	0	(6)	0	(6)	0	485	0	0	0	25	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		09/01/2014	Paydown		21	21	20	20	0	0	0	0	0	21	0	0	0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		09/01/2014	Paydown		579	579	585	584	0	(5)	0	(5)	0	579	0	0	0	29	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		09/01/2014	Paydown		830	830	832	832	0	(2)	0	(2)	0	830	0	0	0	41	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		09/01/2014	Paydown		214	214	215	215	0	0	0	0	0	214	0	0	0	11	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		09/01/2014	Paydown		134	134	135	135	0	(1)	0	(1)	0	134	0	0	0	7	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		09/01/2014	Paydown		930	930	933	932	0	(2)	0	(2)	0	930	0	0	0	46	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		09/01/2014	Paydown		472	472	471	471	0	1	0	1	0	472	0	0	0	23	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		09/01/2014	Paydown		240	240	240	240	0	1	0	1	0	240	0	0	0	12	04/15/2027	1
38378B-TK-5	GNR 2012-53 IO 1.022% 03/16/47		09/01/2014	Paydown		0	0	129,214	102,119	0	(102,119)	0	(102,119)	0	0	0	0	0	13,264	03/16/2047	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		09/01/2014	Paydown		580	580	569	570	0	10	0	10	0	580	0	0	0	29	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		09/01/2014	Paydown		742	742	746	745	0	(3)	0	(3)	0	742	0	0	0	37	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		09/01/2014	Paydown		548	548	551	550	0	(2)	0	(2)	0	548	0	0	0	27	08/15/2027	1

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		09/01/2014	Paydown		4,411	4,411	4,521	4,502	0	(90)	0	(90)	0	4,411	0	0	0	220	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		09/01/2014	Paydown		5,221	5,221	5,298	5,286	0	(64)	0	(64)	0	5,221	0	0	0	236	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2014	Paydown		20,100	20,100	20,383	20,338	0	(238)	0	(238)	0	20,100	0	0	0	776	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		09/01/2014	Paydown		924	924	937	935	0	(11)	0	(11)	0	924	0	0	0	43	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		09/01/2014	Paydown		323	323	321	321	0	2	0	2	0	323	0	0	0	16	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		09/01/2014	Paydown		1,410	1,410	1,430	1,427	0	(17)	0	(17)	0	1,410	0	0	0	61	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		09/01/2014	Paydown		371	371	365	365	0	6	0	6	0	371	0	0	0	17	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		09/01/2014	Paydown		670	670	670	670	0	0	0	0	0	670	0	0	0	29	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		09/01/2014	Paydown		729	729	725	725	0	4	0	4	0	729	0	0	0	36	11/15/2029	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		09/19/2014	BANK of AMERICA SEC		19,622,754	18,118,451	20,324,489	19,475,629	0	(329,156)	0	(329,156)	0	19,355,689	0	267,065	267,065	346,317	05/20/2061	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		09/01/2014	Paydown		606	606	606	606	0	0	0	0	0	606	0	0	0	28	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2014	Paydown		17,017	17,017	17,256	17,218	0	(201)	0	(201)	0	17,017	0	0	0	651	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		09/01/2014	Paydown		9,983	9,983	9,982	9,979	0	4	0	4	0	9,983	0	0	0	482	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		09/01/2014	Paydown		987	987	987	987	0	0	0	0	0	987	0	0	0	43	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		09/01/2014	Paydown		2,885	2,885	2,885	2,884	0	1	0	1	0	2,885	0	0	0	125	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		09/01/2014	Paydown		374	374	374	374	0	0	0	0	0	374	0	0	0	16	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		09/01/2014	Paydown		617	617	616	616	0	0	0	0	0	617	0	0	0	27	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2014	Paydown		789	789	785	785	0	4	0	4	0	789	0	0	0	39	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		09/01/2014	Paydown		734	734	737	736	0	(2)	0	(2)	0	734	0	0	0	36	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2014	Paydown		2,347	2,347	2,383	2,377	0	(30)	0	(30)	0	2,347	0	0	0	100	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2014	Paydown		2,356	2,356	2,357	2,356	0	0	0	0	0	2,356	0	0	0	126	09/15/2029	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		09/01/2014	Paydown		287	287	294	270	0	17	0	17	0	287	0	0	0	3	12/20/2021	1
36202K-5J-0	G2 # 8949 1.625% 08/20/26		09/01/2014	Paydown		240	240	246	223	0	16	0	16	0	240	0	0	0	2	08/20/2026	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2014	Paydown		171,299	171,299	163,604	163,769	0	7,530	0	7,530	0	171,299	0	0	0	3,141	09/15/2030	1
36225C-CN-4	GNMA ARM # 80076 1.625% 05/20/27		09/01/2014	Paydown		336	336	343	308	0	28	0	28	0	336	0	0	0	4	05/20/2027	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		07/01/2014	Paydown		426,425	426,425	458,448	446,915	0	(20,490)	0	(20,490)	0	426,425	0	0	0	4,858	11/21/2061	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		09/01/2014	Paydown		100,495	100,495	114,384	112,683	0	(12,188)	0	(12,188)	0	100,495	0	0	0	3,793	11/16/2043	1
36176F-2C-1	G2 #765171 4.660% 12/27/61		08/01/2014	Paydown		2,365	2,365	2,568	2,494	0	(132)	0	(132)	0	2,365	0	0	0	46	07/01/2023	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		09/01/2014	Paydown		730	730	750	682	0	48	0	48	0	730	0	0	0	7	08/20/2027	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2014	Paydown		60,461	60,461	62,142	60,668	0	(207)	0	(207)	0	60,461	0	0	0	2,426	05/16/2032	1
38378B-DY-2	GNR 2012-22 IO 1.463% 02/01/27		09/01/2014	Paydown		0	0	174,582	130,550	0	(130,550)	0	(130,550)	0	0	0	0	0	26,748	02/01/2027	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		09/01/2014	Paydown		406	406	430	428	0	(22)	0	(22)	0	406	0	0	0	18	09/15/2032	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		09/01/2014	Paydown		187	187	191	173	0	14	0	14	0	187	0	0	0	2	01/20/2026	1
36225C-GG-5	GNMA ARM # 80198 1.625% 05/20/28		09/01/2014	Paydown		806	806	822	736	0	70	0	70	0	806	0	0	0	9	05/20/2028	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		07/01/2014	Paydown		101,875	101,875	109,229	106,410	0	(4,534)	0	(4,534)	0	101,875	0	0	0	392	11/22/2061	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2014	Paydown		98,370	98,370	102,597	101,670	0	(3,300)	0	(3,300)	0	98,370	0	0	0	2,952	08/20/2026	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		09/01/2014	Paydown		1,598	1,598	1,624	1,469	0	129	0	129	0	1,598	0	0	0	17	01/20/2028	1
912828-WQ-9	U S TREASURY 0.500% 06/30/16		07/11/2014	Various		15,005,273	15,000,000	15,012,891	0	0	(136)	0	(136)	0	15,012,755	0	(7,482)	(7,482)	1,766	06/30/2016	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		09/01/2014	Paydown		99	99	101	92	0	8	0	8	0	99	0	0	0	1	02/20/2028	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2014	Paydown		57,456	57,456	57,528	57,522	0	(66)	0	(66)	0	57,456	0	0	0	1,011	01/15/2033	1
38376G-WD-8	GNR 2010 122 0.738% 02/16/44		08/01/2014	Paydown		0	0	480,195	438,575	0	(438,575)	0	(438,575)	0	0	0	0	0	66,342	02/16/2044	1
38376G-WD-8	GNR 2010 122 0.738% 02/16/44		09/01/2014	Paydown		0	0	1,041	1,041	0	(1,041)	0	(1,041)	0	0	0	0	0	1,058	02/16/2044	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2014	Paydown		184,832	184,832	189,082	187,458	0	(2,626)	0	(2,626)	0	184,832	0	0	0	2,013	11/20/2060	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		09/01/2014	Paydown		423	423	435	397	0	26	0	26	0	423	0	0	0	4	11/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		09/01/2014	Paydown		1,050	1,050	1,061	975	0	75	0	75	0	1,050	0	0	0	11	12/20/2026	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		09/01/2014	Paydown		1,193	1,193	1,224	1,123	0	70	0	70	0	1,193	0	0	0	13	12/20/2024	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2014	Paydown		296,822	296,822	343,017	333,705	0	(36,883)	0	(36,883)	0	296,822	0	0	0	2,972	05/16/2039	1
38376G-FV-7	GNR 2010-28 IA 1.801% 01/16/52		08/01/2014	Paydown		0	0	149,040	181,894	0	(181,894)	0	(181,894)	0	0	0	0	0	175,897	01/16/2052	1
38376G-FV-7	GNR 2010-28 IA 1.801% 01/16/52		09/01/2014	Paydown		0	0	315	315	0	(315)	0	(315)	0	0	0	0	0	364	01/16/2052	1
0599999. Subtotal - Bonds - U.S. Governments						37,387,446	35,877,948	39,163,728	23,185,112	0	(1,278,003)	0	(1,278,003)	0	37,129,215	0	258,231	258,231	668,527	XXX	XXX
669827-FX-0	NOVA SCOTIA PROVINCE 2.375% 07/21/15	A	08/08/2014	TD SECURITIES		10,198,270	10,000,000	9,952,800	9,984,616	0	5,874	0	5,874	0	9,990,490	0	207,780	207,780	248,715	07/21/2015	1FE
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	08/14/2014	JEFFERIES & CO		2,041,800	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	41,800	41,800	38,792	06/09/2015	1FE
1099999. Subtotal - Bonds - All Other Governments						12,240,070	12,000,000	11,952,800	11,984,616	0	5,874	0	5,874	0	11,990,490	0	249,580	249,580	287,507	XXX	XXX
3137AS-NK-6	FHMS K019 X1 1.875% 03/25/22		09/01/2014	Paydown		0	0	18,210	15,739	0	(15,739)	0	(15,739)	0	0	0	0	0	1,759	03/25/2022	1
31409G-SY-3	FNMA # 870935 2.421% 01/01/37		09/01/2014	Paydown		133	133	132	121	0	13	0	13	0	133	0	0	0	2	01/01/2037	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2014	Paydown		117,220	117,220	121,689	121,125	0	(3,905)	0	(3,905)	0	117,220	0	0	0	3,520	05/01/2025	1
3128S4-DY-0	FHARM # 1Q0119 2.433% 09/01/36		09/01/2014	Paydown		4,302	4,302	4,539	4,529	0	(227)	0	(227)	0	4,302	0	0	0	75	09/01/2036	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		09/01/2014	Paydown		35,439	35,439	36,989	36,734	0	(1,295)	0	(1,295)	0	35,439	0	0	0	1,256	05/01/2023	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2014	Paydown		156,174	156,174	160,664	159,912	0	(3,738)	0	(3,738)	0	156,174	0	0	0	4,648	08/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2014	Paydown		199,220	199,220	211,796	210,707	0	(11,488)	0	(11,488)	0	199,220	0	0	0	5,952	06/01/2025	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		09/01/2014	Paydown		9,504	9,504	9,582	9,608	0	(105)	0	(105)	0	9,504	0	0	0	425	08/25/2028	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		09/01/2014	Paydown		14,505	14,505	15,698	15,177	0	(671)	0	(671)	0	14,505	0	0	0	665	07/20/2023	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2014	Paydown		95,337	95,337	88,805	88,987	0	6,350	0	6,350	0	95,337	0	0	0	957	07/15/2042	1
3138WN-7C-7	FN AT1790 3.500% 04/01/33		09/01/2014	Paydown		137,300	137,300	147,405	147,126	0	(9,826)	0	(9,826)	0	137,300	0	0	0	3,226	04/01/2033	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		09/02/2014	Redemption 100.0000		5,120,000	5,120,000	5,120,000	0	0	0	0	0	0	5,120,000	0	0	0	0	04/01/2031	2AM
31349U-B5-6	FHARM 782760 2.335% 11/01/36		09/01/2014	Paydown		4,160	4,160	4,451	4,444	0	(284)	0	(284)	0	4,160	0	0	0	62	11/01/2036	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2014	Paydown		145,843	145,843	149,136	148,634	0	(2,791)	0	(2,791)	0	145,843	0	0	0	3,897	12/01/2024	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		09/01/2014	Paydown		10,759	10,759	10,808	10,799	0	(39)	0	(39)	0	10,759	0	0	0	502	05/01/2031	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2014	Redemption 100.0000		128,813	128,813	128,813	128,813	0	0	0	0	0	128,813	0	0	0	2,334	07/01/2041	1FE
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2014	Paydown		237,879	237,879	234,905	234,955	0	2,924	0	2,924	0	237,879	0	0	0	3,932	02/25/2032	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		09/01/2014	Paydown		78,168	78,168	83,591	83,471	0	(5,302)	0	(5,302)	0	78,168	0	0	0	1,821	03/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2014	Paydown		52,052	52,052	51,515	51,540	0	512	0	512	0	52,052	0	0	0	1,908	08/01/2033	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2014	Paydown		835,527	835,527	833,960	833,956	0	1,570	0	1,570	0	835,527	0	0	0	17,114	08/01/2032	1
3137AP-PA-2	FHLMC K018 1.592% 01/25/22		09/01/2014	Paydown		0	0	10,938	9,172	0	(9,172)	0	(9,172)	0	0	0	0	0	1,065	01/25/2022	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		09/01/2014	Paydown		23,559	23,559	23,970	23,938	0	(379)	0	(379)	0	23,559	0	0	0	942	09/01/2034	1
3137A2-B3-4	FHMS K009 X1 1.637% 08/25/20		09/01/2014	Paydown		0	0	168,217	0	0	(168,217)	0	(168,217)	0	0	0	0	0	18,011	08/25/2020	1
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		09/01/2014	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	661	09/01/2019	1FE
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		09/01/2014	Paydown		113,797	113,797	112,054	112,148	0	1,649	0	1,649	0	113,797	0	0	0	4,044	07/01/2033	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2014	Paydown		101,279	101,279	107,672	107,125	0	(5,846)	0	(5,846)	0	101,279	0	0	0	3,240	07/01/2025	1
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO 5.000% 10/15/15		07/15/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,750	10/15/2015	2AM
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		09/01/2014	Paydown		1,027	1,027	1,027	1,026	0	0	0	0	0	1,027	0	0	0	48	06/01/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2014	Paydown		40,283	40,283	40,978	40,930	0	(647)	0	(647)	0	40,283	0	0	0	1,625	10/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		09/01/2014	Paydown		548,443	548,443	548,015	548,011	0	432	0	432	0	548,443	0	0	0	10,935	08/01/2033	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2014	Redemption 100.0000		397,685	397,685	397,685	397,685	0	0	0	0	0	397,685	0	0	0	7,249	07/01/2041	1FE
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2014	Paydown		428,592	428,592	423,637	423,920	0	4,673	0	4,673	0	428,592	0	0	0	8,588	10/15/2040	1
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2014	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,131	09/01/2041	1FE
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2014	Paydown		87,520	87,520	84,951	85,868	0	1,295	0	1,295	0	87,520	0	0	0	1,076	04/15/2033	1
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/01/2014	Redemption 100.0000		128,009	128,009	128,009	0	0	0	0	0	0	128,009	0	0	0	591	01/01/2036	1FE
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		09/01/2014	Paydown		11,369	11,369	11,191	11,203	0	166	0	166	0	11,369	0	0	0	382	05/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		09/01/2014	Paydown		607,114	607,114	605,786	605,786	0	1,328	0	1,328	0	607,114	0	0	0	12,195	10/01/2033	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		09/01/2014	Paydown		53,541	53,541	57,255	57,171	0	(3,630)	0	(3,630)	0	53,541	0	0	0	1,253	11/01/2032	1
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	1,217	10/25/2043	1FE
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		09/01/2014	Paydown		14,026	14,026	14,469	14,282	0	(256)	0	(256)	0	14,026	0	0	0	418	03/25/2027	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2014	Paydown		377,492	377,492	398,608	393,820	0	(16,328)	0	(16,328)	0	377,492	0	0	0	13,674	09/25/2021	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		09/01/2014	Paydown		120,889	120,889	115,827	115,971	0	4,918	0	4,918	0	120,889	0	0	0	1,791	02/25/2040	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		09/01/2014	Paydown		1,399	1,399	1,408	1,405	0	(6)	0	(6)	0	1,399	0	0	0	67	12/01/2024	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		09/01/2014	Paydown		676	676	677	676	0	0	0	0	0	676	0	0	0	34	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		09/01/2014	Paydown		1,092	1,092	1,111	1,106	0	(15)	0	(15)	0	1,092	0	0	0	58	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		09/01/2014	Paydown		53,354	53,354	53,888	53,755	0	(401)	0	(401)	0	53,354	0	0	0	2,792	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		09/01/2014	Paydown		861	861	866	865	0	(4)	0	(4)	0	861	0	0	0	37	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		09/01/2014	Paydown		119	119	120	120	0	(1)	0	(1)	0	119	0	0	0	6	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		09/01/2014	Paydown		874	874	871	871	0	3	0	3	0	874	0	0	0	41	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		09/01/2014	Paydown		686	686	684	684	0	2	0	2	0	686	0	0	0	32	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		09/01/2014	Paydown		689	689	685	685	0	4	0	4	0	689	0	0	0	32	02/01/2026	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		09/01/2014	Paydown		669,177	669,177	696,363	694,634	0	(25,457)	0	(25,457)	0	669,177	0	0	0	20,066	12/01/2030	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		09/01/2014	Paydown		1,021	1,021	1,035	1,028	0	(7)	0	(7)	0	1,021	0	0	0	64	03/01/2021	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)
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		09/01/2014	Paydown		1,357	1,357	1,361	1,360	0	(3)	0	(3)	0	1,357	0	0	0	68	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		09/01/2014	Paydown		1,111	1,111	1,098	1,100	0	11	0	11	0	1,111	0	0	0	52	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		09/01/2014	Paydown		1,307	1,307	1,324	1,320	0	(12)	0	(12)	0	1,307	0	0	0	63	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		09/01/2014	Paydown		1,449	1,449	1,378	1,390	0	59	0	59	0	1,449	0	0	0	70	04/01/2026	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2014	Paydown		307,599	307,599	312,502	311,844	0	(4,245)	0	(4,245)	0	307,599	0	0	0	7,222	11/01/2025	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		09/01/2014	Paydown		140	140	142	139	0	1	0	1	0	140	0	0	0	9	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2014	Paydown		134	134	135	134	0	0	0	0	0	134	0	0	0	9	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2014	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		09/15/2014	Paydown		4,139	4,139	4,208	4,149	0	(10)	0	(10)	0	4,139	0	0	0	274	10/15/2019	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		09/01/2014	Paydown		18,007	18,007	19,487	18,792	0	(785)	0	(785)	0	18,007	0	0	0	795	06/01/2023	1
3137AK-KD-2	FHMS K705 X1 1.890% 09/25/18		09/01/2014	Paydown		0	0	14,128	10,422	0	(10,422)	0	(10,422)	0	0	0	0	0	1,817	09/25/2018	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		09/01/2014	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		09/01/2014	Paydown		69	69	68	68	0	1	0	1	0	69	0	0	0	4	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		09/01/2014	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2018	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		09/01/2014	Paydown		1,935	1,935	1,944	1,933	0	3	0	3	0	1,935	0	0	0	92	03/01/2017	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		09/01/2014	Paydown		478	478	484	482	0	(4)	0	(4)	0	478	0	0	0	27	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		09/01/2014	Paydown		141	141	142	142	0	(1)	0	(1)	0	141	0	0	0	8	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		09/01/2014	Paydown		244	244	247	246	0	(1)	0	(1)	0	244	0	0	0	13	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		09/01/2014	Paydown		843	843	851	848	0	(5)	0	(5)	0	843	0	0	0	42	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		09/01/2014	Paydown		609	609	607	607	0	2	0	2	0	609	0	0	0	30	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		09/01/2014	Paydown		738	738	735	735	0	3	0	3	0	738	0	0	0	37	09/01/2025	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		09/01/2014	Paydown		419	419	422	421	0	(2)	0	(2)	0	419	0	0	0	18	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		09/01/2014	Paydown		605	605	609	608	0	(3)	0	(3)	0	605	0	0	0	26	12/01/2028	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		09/01/2014	Paydown		1,051	1,051	1,038	1,039	0	12	0	12	0	1,051	0	0	0	46	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		09/01/2014	Paydown		2,588	2,588	2,586	2,585	0	3	0	3	0	2,588	0	0	0	129	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		09/01/2014	Paydown		106,263	106,263	106,213	106,151	0	111	0	111	0	106,263	0	0	0	5,959	11/01/2029	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		09/01/2014	Paydown		11,096	11,096	11,949	11,841	0	(745)	0	(745)	0	11,096	0	0	0	368	10/01/2020	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		09/01/2014	Paydown		1,865	1,865	1,848	1,705	0	160	0	160	0	1,865	0	0	0	28	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		09/01/2014	Paydown		1,205	1,205	1,211	1,209	0	(4)	0	(4)	0	1,205	0	0	0	62	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		09/01/2014	Paydown		152	152	151	151	0	1	0	1	0	152	0	0	0	8	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		09/01/2014	Paydown		239	239	236	237	0	2	0	2	0	239	0	0	0	12	05/01/2030	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2014	Paydown		80,649	80,649	91,335	89,950	0	(9,301)	0	(9,301)	0	80,649	0	0	0	3,191	04/25/2043	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		09/01/2014	Paydown		113,642	113,642	119,768	119,583	0	(5,941)	0	(5,941)	0	113,642	0	0	0	994	05/01/2033	1
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,805	06/01/2027	1FE
31300L-CF-0	FHARM 848170 2.461% 12/01/39		09/01/2014	Paydown		1,123	1,123	1,171	1,308	0	(184)	0	(184)	0	1,123	0	0	0	(123)	12/01/2039	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		09/01/2014	Paydown		639	639	635	636	0	4	0	4	0	639	0	0	0	28	08/01/2031	1
31393A-S4-0	FNR 2003-W5 A 0.374% 04/25/33		09/25/2014	Paydown		3,408	3,408	3,408	3,408	0	0	0	0	0	3,408	0	0	0	8	04/25/2033	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		09/01/2014	Paydown		572,837	572,837	585,816	585,811	0	(12,974)	0	(12,974)	0	572,837	0	0	0	13,189	03/25/2042	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		09/01/2014	Paydown		642,333	642,333	621,658	623,741	0	18,592	0	18,592	0	642,333	0	0	0	12,398	02/01/2026	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		09/01/2014	Paydown		86,728	86,728	88,991	88,609	0	(1,881)	0	(1,881)	0	86,728	0	0	0	2,606	05/01/2024	1
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/01/2014	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	7,580	09/01/2019	1FE
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		09/01/2014	Paydown		873	873	876	876	0	(3)	0	(3)	0	873	0	0	0	32	09/01/2033	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		09/01/2014	Paydown		11,806	11,806	12,330	12,216	0	(410)	0	(410)	0	11,806	0	0	0	316	10/01/2020	1
31280J-T4-8	FHARM # 1G1471 2.227% 01/01/37		09/01/2014	Paydown		2,294	2,294	2,419	2,415	0	(121)	0	(121)	0	2,294	0	0	0	39	01/01/2037	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		09/01/2014	Paydown		164,513	164,513	175,926	175,671	0	(11,158)	0	(11,158)	0	164,513	0	0	0	3,593	02/01/2033	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		09/01/2014	Paydown		1,071	1,071	1,132	1,123	0	(52)	0	(52)	0	1,071	0	0	0	50	09/01/2027	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		09/01/2014	Paydown		2,194	2,194	2,211	2,209	0	(15)	0	(15)	0	2,194	0	0	0	81	09/01/2033	1
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		09/01/2014	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	4,200	09/01/2015	1FE
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2014	Paydown		190,611	190,611	190,403	190,400	0	211	0	211	0	190,611	0	0	0	3,783	08/01/2033	1
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		07/24/2014	Redemption 100.0000		80,000	80,000	82,807	82,708	0	(2,708)	0	(2,708)	0	80,000	0	0	0	1,522	11/15/2035	1FE
31412E-CK-0	FNMA # 922674 2.470% 04/01/36		09/01/2014	Paydown		6,419	6,419	6,732	6,722	0	(303)	0	(303)	0	6,419	0	0	0	107	04/01/2036	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		09/01/2014	Paydown		44,810	44,810	44,859	44,806	0	4	0	4	0	44,810	0	0	0	923	12/01/2017	1
31404V-AB-4	FNMA #779502 2.082% 06/01/34		09/01/2014	Paydown		3,232	3,232	3,260	3,258	0	(26)	0	(26)	0	3,232	0	0	0	49	06/01/2034	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2014	Paydown		451,277	451,277	457,905	455,137	0	(3,860)	0	(3,860)	0	451,277	0	0	0	10,953	03/25/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138EK-RW-7	FN AL3200 3.500% 02/01/33		09/01/2014	Paydown		240,698	240,698	257,585	257,208	0	(16,509)	0	(16,509)	0	240,698	0	0	0	5,619	02/01/2033	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2014	Paydown		140,122	140,122	146,275	144,272	0	(4,149)	0	(4,149)	0	140,122	0	0	0	3,693	07/25/2024	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2014	Paydown		930	930	932	930	0	(1)	0	(1)	0	930	0	0	0	64	08/15/2021	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		09/01/2014	Paydown		1,228	1,228	1,243	1,238	0	(10)	0	(10)	0	1,228	0	0	0	52	10/25/2031	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2014	Paydown		59,380	59,380	59,324	59,323	0	57	0	57	0	59,380	0	0	0	1,215	07/01/2033	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2014	Paydown		1,860	1,860	1,845	0	0	14	0	14	0	1,860	0	0	0	8	05/15/2044	1
3128Q2-CY-7	FHLMC # 1L0087 2.353% 06/01/35		09/01/2014	Paydown		11,861	11,861	12,506	12,477	0	(615)	0	(615)	0	11,861	0	0	0	202	06/01/2035	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2014	Paydown		39,118	39,118	35,438	37,286	0	1,832	0	1,832	0	39,118	0	0	0	1,363	09/15/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2014	Paydown		410,390	410,390	421,483	0	0	(11,093)	0	(11,093)	0	410,390	0	0	0	7,334	09/01/2032	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
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2014	Redemption 100.0000		119,406	119,406	119,406	119,406	0	0	0	0	0	119,406	0	0	0	2,581	04/25/2042	1FE
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2014	Paydown		46,970	46,970	47,789	47,725	0	(755)	0	(755)	0	46,970	0	0	0	1,525	09/01/2034	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
3137AJ-JZ-8	FHR 3962 KD 3.000% 10/15/26		07/01/2014	Paydown		9	9	10	10	0	0	0	0	0	9	0	0	0	0	10/15/2026	1
3137AJ-JZ-8	FHR 3962 KD 3.000% 10/15/26		07/14/2014	KGS-ALPHA CAPITAL MARKETS		3,911,503	3,907,840	4,049,499	4,094,745	0	(11,835)	0	(11,835)	0	4,082,910	0	(171,407)	(171,407)	73,598	10/15/2026	1
3137AJ-JZ-8	FHR 3962 KD 3.000% 10/15/26		07/01/2014	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/15/2026	1
3137AJ-JZ-8	FHR 3962 KD 3.000% 10/15/26		07/14/2014	KGS-ALPHA CAPITAL MARKETS		1,745,360	1,743,725	1,806,936	1,827,125	0	(5,281)	0	(5,281)	0	1,821,844	0	(76,484)	(76,484)	32,840	10/15/2026	1
3137AN-MP-7	FHR K707 X1 1.687% 01/25/47		09/01/2014	Paydown		0	0	10,069	7,519	0	(7,519)	0	(7,519)	0	0	0	0	0	1,257	01/25/2047	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		09/01/2014	Paydown		655	655	676	670	0	(15)	0	(15)	0	655	0	0	0	26	01/01/2023	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		09/01/2014	Paydown		608	608	608	608	0	0	0	0	0	608	0	0	0	26	08/01/2032	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		07/01/2014	GX CLARKE		278,074	262,722	277,582	275,277	0	11	0	11	0	275,288	0	2,786	2,786	5,006	05/01/2021	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		07/01/2014	Paydown		6,893	6,893	7,283	7,223	0	(329)	0	(329)	0	6,893	0	0	0	907	05/01/2021	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		07/01/2014	GX CLARKE		(285,371)	(269,615)	(284,865)	(282,500)	0	0	0	0	0	(282,500)	0	(2,870)	(2,870)	(419)	05/01/2021	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2014	Paydown		309,731	309,731	342,833	327,600	0	(17,869)	0	(17,869)	0	309,731	0	0	0	10,316	03/25/2029	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2014	Paydown		61,842	61,842	66,132	66,036	0	(4,194)	0	(4,194)	0	61,842	0	0	0	1,394	01/01/2033	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		09/01/2014	Paydown		5,843	5,843	5,785	5,802	0	41	0	41	0	5,843	0	0	0	75	03/25/2024	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2014	Paydown		323,885	323,885	336,587	336,362	0	(12,478)	0	(12,478)	0	323,885	0	0	0	6,480	08/15/2042	1
31403D-RN-1	FNMA # 745793 2.374% 07/01/34		09/01/2014	Paydown		10,119	10,119	10,220	10,211	0	(92)	0	(92)	0	10,119	0	0	0	161	07/01/2034	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		09/01/2014	Paydown		29,738	29,738	29,746	29,734	0	4	0	4	0	29,738	0	0	0	1,341	07/01/2032	1
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2014	Paydown		91,127	91,127	88,181	88,404	0	2,723	0	2,723	0	91,127	0	0	0	1,845	01/01/2027	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2014	Paydown		802,573	802,573	850,727	873,797	0	(71,224)	0	(71,224)	0	802,573	0	0	0	23,963	12/15/2040	1
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2014	Redemption 100.0000		59,120	59,120	59,120	59,120	0	0	0	0	0	59,120	0	0	0	1,278	07/01/2043	1FE
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2014	Paydown		655,884	655,884	674,331	674,136	0	(18,252)	0	(18,252)	0	655,884	0	0	0	15,516	08/01/2033	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2014	Paydown		335,403	335,403	334,551	334,582	0	821	0	821	0	335,403	0	0	0	14,539	01/25/2021	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2014	Paydown		282,008	282,008	286,811	285,947	0	(3,939)	0	(3,939)	0	282,008	0	0	0	8,347	07/01/2024	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2014	Paydown		7,479	7,479	7,920	7,867	0	(388)	0	(388)	0	7,479	0	0	0	199	04/01/2023	1
3137AQ-VX-3	FHMS K709 X1 1.670% 03/25/19		09/01/2014	Paydown		0	0	30,112	23,494	0	(23,494)	0	(23,494)	0	0	0	0	0	3,798	03/25/2019	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		09/01/2014	Paydown		282,884	282,884	286,420	285,723	0	(2,839)	0	(2,839)	0	282,884	0	0	0	8,403	06/01/2024	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		09/01/2014	Paydown		2,410	2,410	2,395	2,395	0	14	0	14	0	2,410	0	0	0	105	09/01/2031	1
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		08/01/2014	Redemption 100.0000		3,700,000	3,700,000	3,700,000	0	0	0	0	0	0	3,700,000	0	0	0	4,197	08/01/2045	1FE
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
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		09/01/2014	Paydown		8,960	8,960	9,705	9,610	0	(650)	0	(650)	0	8,960	0	0	0	302	10/01/2020	1
647110-FB-6	NM EDL 0.886% 12/01/28		09/02/2014	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	34	12/01/2028	1FE
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2014	Paydown		205,466	205,466	190,861	198,539	0	6,926	0	6,926	0	205,466	0	0	0	7,555	12/15/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		09/01/2014	Paydown		1,042,532	1,042,532	1,041,554	1,041,541	0	991	0	991	0	1,042,532	0	0	0	20,112	11/01/2032	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		09/01/2014	Paydown		109,787	109,787	109,547	109,575	0	212	0	212	0	109,787	0	0	0	3,239	10/15/2029	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2014	Paydown		118,706	118,706	125,829	125,207	0	(6,501)	0	(6,501)	0	118,706	0	0	0	3,560	05/01/2025	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2014	Paydown		263,330	263,330	286,165	284,698	0	(21,368)	0	(21,368)	0	263,330	0	0	0	7,030	12/15/2040	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		09/01/2014	Paydown		117	117	117	117	0	0	0	0	0	117	0	0	0	4	08/01/2035	1
31280P-LV-2	FHLMC # 1B7189 3.004% 03/01/36		09/01/2014	Paydown		7,320	7,320	7,668	6,907	0	414	0	414	0	7,320	0	0	0	155	03/01/2036	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		09/01/2014	Paydown		1,118,390	1,118,390	1,117,729	1,117,699	0	691	0	691	0	1,118,390	0	0	0	22,848	08/01/2032	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
3132H7-C4-4	FG U99090 4.000% 10/01/42		09/01/2014	Paydown		112,466	112,466	118,230	0	0	(5,764)	0	(5,764)	0	112,466	0	0	0	375	10/01/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		09/01/2014	Paydown		237,530	237,530	241,612	240,909	0	(3,379)	0	(3,379)	0	237,530	0	0	0	7,333	05/01/2024	1
605155-AF-7	MISSION TX SOLID WASTE 2.500% 08/01/20		08/01/2014	Redemption 100.0000		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	101,250	08/01/2020	1FE
31398E-2J-2	FHMS K003 AX1 0.626% 05/25/19		09/01/2014	Paydown		0	0	32,764	0	0	(40,548)	0	(40,548)	0	0	0	0	0	(157,155)	05/25/2019	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		09/01/2014	Paydown		111,751	111,751	116,570	115,776	0	(4,025)	0	(4,025)	0	111,751	0	0	0	3,820	05/01/2023	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2014	Paydown		614,166	614,166	619,348	618,404	0	(4,239)	0	(4,239)	0	614,166	0	0	0	16,396	01/01/2025	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		09/01/2014	Paydown		13,278	13,278	13,305	13,299	0	(21)	0	(21)	0	13,278	0	0	0	528	03/01/2033	1
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		09/01/2014	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,531	12/01/2021	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		09/01/2014	Redemption 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	7,950	12/01/2018	1FE
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2014	Paydown		31,862	31,862	30,596	30,637	0	1,225	0	1,225	0	31,862	0	0	0	592	08/01/2023	1
31391X-EP-0	FNMA # 679742 2.809% 01/01/40		09/01/2014	Paydown		56,939	56,939	58,416	58,222	0	(1,283)	0	(1,283)	0	56,939	0	0	0	906	01/01/2040	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		09/01/2014	Paydown		162,892	162,892	170,018	168,830	0	(5,939)	0	(5,939)	0	162,892	0	0	0	5,485	04/01/2023	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		09/01/2014	Paydown		4,355	4,355	4,517	4,499	0	(145)	0	(145)	0	4,355	0	0	0	203	08/01/2031	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2014	Paydown		575,812	575,812	640,861	651,135	0	(75,323)	0	(75,323)	0	575,812	0	0	0	21,025	01/25/2035	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		09/01/2014	Paydown		134,886	134,886	137,237	137,054	0	(2,169)	0	(2,169)	0	134,886	0	0	0	4,349	09/01/2034	1
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2014	Paydown		148,814	148,814	149,744	149,658	0	(844)	0	(844)	0	148,814	0	0	0	1,967	11/15/2032	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2014	Paydown		276,891	276,891	277,097	277,025	0	(134)	0	(134)	0	276,891	0	0	0	5,576	07/01/2026	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		09/01/2014	Paydown		415	415	439	436	0	(21)	0	(21)	0	415	0	0	0	19	07/01/2029	1
31406B-KX-7	FNARM # 805010 2.336% 01/01/35		09/01/2014	Paydown		1,424	1,424	1,429	1,427	0	(4)	0	(4)	0	1,424	0	0	0	22	01/01/2035	1
3137AL-6W-4	FHMS K706 X1 1.724% 10/25/18		09/01/2014	Paydown		0	0	69,687	51,429	0	(51,429)	0	(51,429)	0	0	0	0	0	8,038	10/25/2018	1
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		09/01/2014	Redemption 100.0000		294,591	294,591	294,591	294,591	0	0	0	0	0	294,591	0	0	0	6,547	09/01/2035	1FE
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2014	Paydown		513,018	513,018	503,720	503,842	0	9,176	0	9,176	0	513,018	0	0	0	10,257	07/01/2033	1
312914-6X-7	FHLMC-GNMA 7 B 1.052% 04/25/23		09/25/2014	Paydown		4,846	4,846	4,946	4,838	0	8	0	8	0	4,846	0	0	0	34	04/25/2023	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		09/01/2014	Paydown		555,450	555,450	562,654	562,522	0	(7,072)	0	(7,072)	0	555,450	0	0	0	12,732	05/01/2032	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
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2014	Paydown		859	859	861	861	0	(2)	0	(2)	0	859	0	0	0	32	07/01/2035	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2014	Paydown		98,409	98,409	103,329	0	0	(4,920)	0	(4,920)	0	98,409	0	0	0	989	09/01/2043	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2014	Paydown		375,520	375,520	373,055	373,083	0	2,436	0	2,436	0	375,520	0	0	0	7,481	08/01/2032	1
47770V-AQ-3	JOBSOHIO BEVERAGE SYS 1.123% 01/01/16		09/10/2014	WELLS FARGO		5,030,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	30,450	30,450	67,692	01/01/2016	1FE
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2014	Paydown		11,098	11,098	11,311	11,301	0	(203)	0	(203)	0	11,098	0	0	0	414	08/01/2038	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		09/01/2014	Paydown		555,521	555,521	585,467	584,807	0	(29,287)	0	(29,287)	0	555,521	0	0	0	13,164	03/01/2033	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		09/01/2014	Paydown		9,898	9,898	9,951	9,948	0	(50)	0	(50)	0	9,898	0	0	0	322	03/01/2038	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2014	Paydown		23,899	23,899	24,315	24,283	0	(384)	0	(384)	0	23,899	0	0	0	779	09/01/2034	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		09/01/2014	Paydown		44,911	44,911	44,941	44,923	0	(12)	0	(12)	0	44,911	0	0	0	1,929	07/01/2032	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		09/01/2014	Paydown		7,182	7,182	7,320	7,255	0	(72)	0	(72)	0	7,182	0	0	0	264	07/01/2019	1
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2014	Redemption 100.0000		140,252	140,252	140,252	140,252	0	0	0	0	0	140,252	0	0	0	3,909	12/25/2043	1FE
3132G7-DZ-5	FG U80120 3.500% 12/01/32		09/01/2014	Paydown		645,377	645,377	680,167	679,401	0	(34,024)	0	(34,024)	0	645,377	0	0	0	16,439	12/01/2032	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2014	Paydown		190,887	190,887	194,586	193,986	0	(3,098)	0	(3,098)	0	190,887	0	0	0	5,678	07/01/2024	1
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		09/15/2014	Redemption 100.0000		60,000	60,000	65,074	64,530	0	(4,530)	0	(4,530)	0	60,000	0	0	0	2,093	11/01/2029	1FE
31393T-Y7-5	FNR 2003-106 WE 4.500% 11/25/22		09/01/2014	Paydown		28,179	28,179	28,805	28,596	0	(417)	0	(417)	0	28,179	0	0	0	858	11/25/2022	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		09/01/2014	Paydown		322,563	322,563	328,187	327,749	0	(5,186)	0	(5,186)	0	322,563	0	0	0	12,003	09/01/2034	1
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		09/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,531	06/01/2022	1FE
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2014	Paydown		808,375	808,375	878,602	901,549	0	(93,174)	0	(93,174)	0	808,375	0	0	0	26,930	09/25/2039	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		09/01/2014	Paydown		23,237	23,237	25,206	24,866	0	(1,629)	0	(1,629)	0	23,237	0	0	0	927	09/01/2019	1
270777-AC-9	EAST Baton Rouge VRDN 0.040% 08/01/35		09/12/2014	MERRILL LYNCH-NY--FX INC		3,600,000	3,600,000	3,600,000	0	0	0	0	0	0	3,600,000	0	0	0	521	08/01/2035	1FE
31407S-LU-4	FNMA # 839239 2.385% 09/01/35		09/01/2014	Paydown		8,776	8,776	9,298	9,270	0	(494)	0	(494)	0	8,776	0	0	0	137	09/01/2035	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		09/01/2014	Paydown		82,343	82,343	87,309	86,875	0	(4,533)	0	(4,533)	0	82,343	0	0	0	2,602	05/01/2025	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2014	Paydown		33,608	33,608	32,469	32,926	0	682	0	682	0	33,608	0	0	0	1,113	06/25/2043	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		09/01/2014	Paydown		754	754	755	754	0	0	0	0	0	754	0	0	0	35	07/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
3137AV-XP-7	FHR K022 X1 1.426% 07/25/22		09/01/2014	Paydown		0	0	2,953	2,631	0	(2,631)	0	(2,631)	0	0	0	0	0	276	07/25/2022	1
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		09/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,013	06/01/2018	1FE
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2014	Paydown		125,002	125,002	119,573	122,137	0	2,865	0	2,865	0	125,002	0	0	0	3,246	11/25/2024	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		09/01/2014	Paydown		126,761	126,761	118,779	119,114	0	7,647	0	7,647	0	126,761	0	0	0	2,090	05/01/2023	1
312802-E9-0	FHLMC # 1L0160 2.353% 07/01/35		09/01/2014	Paydown		4,867	4,867	5,134	5,125	0	(258)	0	(258)	0	4,867	0	0	0	83	07/01/2035	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		09/01/2014	Paydown		234,717	234,717	266,292	266,874	0	(32,157)	0	(32,157)	0	234,717	0	0	0	9,096	05/15/2036	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2014	Paydown		323,089	323,089	330,056	328,936	0	(5,847)	0	(5,847)	0	323,089	0	0	0	8,622	01/01/2025	1
3199999. Subtotal - Bonds - U.S. Special Revenues						51,826,765	51,791,421	52,940,129	39,591,245	0	(948,971)	0	(948,971)	0	52,044,291	0	(217,525)	(217,525)	833,585	XXX	XXX
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		09/01/2014	Paydown		213,856	213,856	221,278	217,226	0	(3,370)	0	(3,370)	0	213,856	0	0	0	6,702	07/10/2045	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		09/01/2014	Paydown		50,595	50,595	52,651	53,483	0	(2,887)	0	(2,887)	0	50,595	0	0	0	1,939	04/25/2033	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2014	Paydown		145,093	145,093	138,224	140,760	0	4,333	0	4,333	0	145,093	0	0	0	5,403	05/25/2037	1FM
04364B-AA-5	ACER ABS 0.450% 03/10/15		09/10/2014	Paydown		1,620,690	1,620,690	1,620,690	0	0	0	0	0	0	1,620,690	0	0	0	2,339	03/10/2015	1FE
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		09/01/2014	Paydown		394,657	436,768	346,686	390,473	0	4,185	0	4,185	0	394,657	0	0	0	34,042	05/25/2037	3FM
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2014	Paydown		142,489	142,489	142,489	142,442	0	47	0	47	0	142,489	0	0	0	2,822	09/13/2028	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2014	Paydown		337,137	337,137	325,640	325,461	0	11,675	0	11,675	0	337,137	0	0	0	12,330	08/25/2035	2FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/02/2014	Security Litigation		159,662	2	0	0	0	0	0	0	0	0	0	159,662	159,662	0	08/25/2035	2FM
250847-DV-9	DETROIT EDISON 5.400% 08/01/14		08/01/2014	Maturity		1,000,000	1,000,000	1,109,450	1,016,451	0	(16,451)	0	(16,451)	0	1,000,000	0	0	0	54,000	08/01/2014	1FE
293480-AA-0	ENOGEX LLC 6.875% 07/15/14		07/15/2014	Maturity		4,500,000	4,500,000	4,526,195	4,503,232	0	(3,232)	0	(3,232)	0	4,500,000	0	0	0	309,375	07/15/2014	2FE
064149-C4-7	BANK OF NOVA SCOTIA 2.050% 10/07/15	A	09/16/2014	GOLDMAN SACHS		50,843	50,000	50,950	0	0	(144)	0	(144)	0	50,805	0	38	38	461	10/07/2015	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2014	Paydown		137,937	167,176	148,513	149,748	0	(11,810)	0	(11,810)	0	137,937	0	0	0	3,335	08/25/2035	1FM
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	09/12/2014	Call 100.0000		870	870	697	0	0	0	0	0	0	697	0	173	173	162	07/15/2017	4
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		09/01/2014	Paydown		2	56,999	40,066	39,992	0	(39,990)	0	(39,990)	0	2	0	0	0	2,496	05/25/2037	5FM
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	09/12/2014	Call 100.0000		6,869	6,869	5,506	0	0	0	0	0	0	5,506	0	1,363	1,363	1,283	07/15/2017	4
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2014	Paydown		83,033	94,293	77,074	80,596	0	2,437	0	2,437	0	83,033	0	0	0	3,835	06/25/2036	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		08/01/2014	Paydown		57,952	57,952	57,708	57,779	0	174	0	174	0	57,952	0	0	0	1,824	07/25/2033	1FM
65473Q-AL-7	NISOURCE FINANCE CORP 5.400% 07/15/14		07/15/2014	Maturity		3,323,000	3,323,000	3,177,951	3,309,472	0	13,528	0	13,528	0	3,323,000	0	0	0	179,442	07/15/2014	2FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2014	Paydown		79,199	79,199	69,199	65,271	0	13,929	0	13,929	0	79,199	0	0	0	853	10/25/2036	2FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/02/2014	Security Litigation		763,089	2	0	0	0	0	0	0	0	0	0	763,089	763,089	0	10/25/2036	2FM
02528T-AA-3	ACAR 2012-3 A 1.640% 11/15/16		09/15/2014	Paydown		62,337	62,337	62,578	0	0	(241)	0	(241)	0	62,337	0	0	0	424	11/15/2016	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		09/01/2014	Paydown		3	12,900	4,265	1,542	2,713	(4,252)	0	(1,539)	0	3	0	0	0	390	01/25/2036	6FM
80282W-AC-4	SDART 2012-3 A3 1.080% 04/15/16		09/15/2014	Paydown		111,865	111,865	111,978	0	0	(114)	0	(114)	0	111,865	0	0	0	374	04/15/2016	1FE
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2014	Paydown		158,014	158,014	148,348	152,483	0	5,531	0	5,531	0	158,014	0	0	0	5,395	06/25/2034	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2014	Paydown		136,371	187,367	154,400	155,457	0	(19,086)	0	(19,086)	0	136,371	0	0	0	7,482	03/25/2036	3FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		09/01/2014	Paydown		258,974	258,974	273,148	266,540	0	(7,566)	0	(7,566)	0	258,974	0	0	0	11,337	07/16/2034	1FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		09/01/2014	Paydown		139,706	139,706	141,098	140,264	0	(559)	0	(559)	0	139,706	0	0	0	3,470	06/01/2017	1FM
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		09/01/2014	Paydown		1,148,873	1,148,873	1,191,956	1,153,753	0	(4,880)	0	(4,880)	0	1,148,873	0	0	0	40,038	09/15/2040	1FM
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		09/15/2014	Maturity		5,482,223	5,482,223	5,687,806	5,505,507	0	(23,285)	0	(23,285)	0	5,482,223	0	0	0	234,118	09/15/2040	1FM
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		09/01/2014	Paydown		326,523	326,523	338,768	327,910	0	(1,387)	0	(1,387)	0	326,523	0	0	0	11,379	09/15/2040	1FM
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		09/15/2014	Maturity		1,558,114	1,558,114	1,616,543	1,564,731	0	(6,618)	0	(6,618)	0	1,558,114	0	0	0	66,539	09/15/2040	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2014	Paydown		68,397	68,397	49,984	49,904	0	18,493	0	18,493	0	68,397	0	0	0	2,264	01/25/2047	1FM
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		09/20/2014	Paydown		1,104,172	1,104,172	1,104,136	1,104,392	0	(219)	0	(219)	0	1,104,172	0	0	0	16,589	11/20/2025	1FE
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		09/01/2014	Paydown		195,717	195,717	191,159	187,224	0	4,447	0	4,447	0	195,717	0	0	0	3,894	06/25/2043	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		09/01/2014	Paydown		38,333	38,333	38,173	38,223	0	111	0	111	0	38,333	0	0	0	1,403	01/15/2049	1FM
059522-AX-0	BAFC 2007-C 1A5 5.354% 05/20/36		09/01/2014	Paydown		103,173	433,798	108,111	76,011	0	27,163	0	27,163	0	103,173	0	0	0	14,468	05/20/2036	1FM
059522-AX-0	BAFC 2007-C 1A5 5.354% 05/20/36		09/02/2014	Security Litigation		4,839,213	3	0	0	0	0	0	0	0	0	0	4,839,213	4,839,213	0	05/20/2036	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		09/15/2014	Paydown		47,746	47,746	47,744	48,022	0	(276)	0	(276)	0	47,746	0	0	0	2,338	05/15/2033	1FM
55660A-AE-2	MAMHC 2002-A M2 2.402% 03/25/32		09/25/2014	Paydown		34,859	34,859	35,512	35,218	0	(360)	0	(360)	0	34,859	0	0	0	565	03/25/2032	1FE
126673-W2-4	CWL 2005-6 M1 0.642% 12/25/35		09/25/2014	Paydown		21,296	21,296	20,983	21,194	0	101	0	101	0	21,296	0	0	0	95	12/25/2035	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2014	Paydown		929,768	929,768	929,641	929,618	0	150	0	150	0	929,768	0	0	0	19,290	03/15/2029	1FE
52108H-TL-8	LBUBS 2003-C5 J 5.250% 04/15/37		09/11/2014	Paydown		172,581	172,581	173,767	172,768	0	(188)	0	(188)	0	172,581	0	0	0	6,034	04/15/2037	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2014	Paydown		51,903	51,903	32,978	32,895	0	19,008	0	19,008	0	51,903	0	0	0	2,157	10/25/2046	1FM
594918-AG-9	MICROSOFT CORP 1.625% 09/25/15		09/16/2014	GUGGENHEIM CAPITAL MARKETS		211,951	209,000	211,865	0	0	0	0	0	0	211,865	0	86	86	1,642	09/25/2015	1FE
02152A-BH-1	CWALT 2007-16CB M1 7.842% 08/25/37		09/02/2014	Security Litigation		172,108	2	0	0	0	0	0	0	0	0	0	172,108	172,108	0	08/25/2037	6Z
501044-CX-7	KROGER CO 3.300% 01/15/21		09/11/2014	US BANCORP		5,075,100	5,000,000	4,987,750	4,987,755	0	1,065	0	1,065	0	4,988,820	0	86,280	86,280	120,542	01/15/2021	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2014	Paydown		66,083	99,688	84,322	84,064	0	(17,981)	0	(17,981)	0	66,083	0	0	0	4,115	02/25/2036	4FM
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		09/20/2014	Paydown		1,457,300	1,457,300	1,456,890	1,457,031	0	268	0	268	0	1,457,300	0	0	0	21,035	10/20/2030	1FE
74340X-AM-3	PROLOGIS TRUST 6.625% 05/15/18		07/03/2014	Call 100.0000		2,000,000	2,000,000	914,563	1,082,887	0	64,042	0	64,042	0	1,146,929	0	853,071	853,071	447,953	05/15/2018	2FE
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/01/2014	Paydown		1,353	1,353	1,009	(2,018)	0	3,371	0	3,371	0	1,353	0	0	0	(2,243)	05/25/2037	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/02/2014	Security Litigation		15,966	1	0	0	0	0	0	0	0	0	0	15,966	15,966	0	05/25/2037	1FM
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		09/15/2014	Paydown		28,071	28,071	28,070	28,070	0	1	0	1	0	28,071	0	0	0	309	07/17/2017	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2014	Paydown		153,481	262,493	120,788	154,826	0	18,672	20,017	(1,345)	0	153,481	0	0	0	9,639	01/25/2037	1FM
23306A-AA-8	DBRR 2012-EZ1 A 0.946% 09/25/45		07/01/2014	Paydown		5,285	5,285	5,283	5,286	0	(1)	0	(1)	0	5,285	0	0	0	29	09/25/2045	1FE
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2014	Paydown		110,835	113,295	106,449	106,443	0	4,393	0	4,393	0	110,835	0	0	0	4,145	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/02/2014	Security Litigation		191,595	1	0	0	0	0	0	0	0	0	0	191,595	191,595	0	11/25/2035	1FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		09/02/2014	Security Litigation		1,342,740	1	0	0	0	0	0	0	0	0	0	1,342,740	1,342,740	0	09/25/2036	6FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		08/01/2014	Paydown		128,492	128,492	86,892	86,681	0	41,810	0	41,810	0	128,492	0	0	0	4,438	11/25/2036	3FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		08/13/2014	Security Litigation		2,367,789	2	0	0	0	0	0	0	0	0	0	2,367,789	2,367,789	0	11/25/2036	3FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2014	Paydown		24,158	27,549	13,109	11,504	0	12,654	0	12,654	0	24,158	0	0	0	1,087	02/25/2037	4FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/02/2014	Security Litigation		35,126	1	0	0	0	0	0	0	0	0	0	35,126	35,126	0	02/25/2037	4FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		09/01/2014	Paydown		2,356,054	2,356,054	2,431,153	2,382,423	0	(26,369)	0	(26,369)	0	2,356,054	0	0	0	75,624	10/15/2035	1FM
35671D-BD-6	FREEPORT-MC C&G 2.375% 03/15/18		09/11/2014	JEFFERIES & CO		5,029,650	5,000,000	4,999,528	4,999,506	0	149	0	149	0	4,999,655	0	29,995	29,995	119,080	03/15/2018	2FE
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		09/01/2014	Redemption 100.0000		45,459	45,459	45,100	45,393	0	66	0	66	0	45,459	0	0	0	2,217	04/01/2016	2
69403W-AB-3	PACIFIC BEACON LLC 0.443% 07/15/26		07/15/2014	Redemption 100.0000		343,325	343,325	291,826	296,937	0	46,388	0	46,388	0	343,325	0	0	0	1,582	07/15/2026	1FE
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		09/01/2014	Paydown		1,815	1,815	1,129	1,018	0	797	0	797	0	1,815	0	0	0	40	01/25/2037	1FM
624758-AB-4	MUELLER WATER PRODUCTS 7.375% 06/01/17		08/29/2014	Call 101.2290		461,604	456,000	462,551	457,465	0	(717)	0	(717)	0	456,748	0	4,856	4,856	25,036	06/01/2017	5FE
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2014	Paydown		124,039	124,039	106,986	100,407	0	23,633	0	23,633	0	124,039	0	0	0	5,094	07/25/2036	1FM
14366T-AA-3	CNART 2013-1A A 1.160% 10/16/17		09/15/2014	Paydown		49,118	49,118	49,117	49,129	0	(11)	0	(11)	0	49,118	0	0	0	380	10/16/2017	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2014	Paydown		73,725	91,029	77,023	78,441	0	(4,716)	0	(4,716)	0	73,725	0	0	0	3,647	01/25/2037	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/02/2014	Security Litigation		79,831	1	0	0	0	0	0	0	0	0	0	79,831	79,831	0	01/25/2037	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2014	Paydown		46,070	46,070	43,838	44,712	0	1,358	0	1,358	0	46,070	0	0	0	1,620	08/25/2035	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2014	Paydown		2	39,687	31,182	31,146	0	(31,144)	0	(31,144)	0	2	0	0	0	1,627	11/25/2036	5FM
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		09/15/2014	Paydown		24,399	24,399	24,397	24,415	0	(16)	0	(16)	0	24,399	0	0	0	296	09/15/2019	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2014	Paydown		29,671	29,671	28,553	28,790	0	882	0	882	0	29,671	0	0	0	1,006	06/25/2033	1FM
46625Y-JF-1	JPMCC 2005-CB11 A4 5.335% 08/12/37		09/01/2014	Paydown		37,237	37,237	38,889	38,746	0	(1,509)	0	(1,509)	0	37,237	0	0	0	1,449	08/12/2037	1FM
225458-VQ-8	CSFB 2005-C3 A4 4.686% 07/15/37		09/01/2014	Paydown		242,494	242,494	226,581	238,689	0	3,805	0	3,805	0	242,494	0	0	0	8,315	07/15/2037	1FM
06366X-TU-6	BMO CD FLOAT 0.413% 07/24/14		07/24/2014	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	12,579	07/24/2014	1FE
74432Q-AE-5	PRUDENTIAL FINANCIAL INC 5.100% 09/20/14		09/20/2014	Maturity		12,000,000	12,000,000	11,997,120	11,998,800	0	1,200	0	1,200	0	12,000,000	0	0	0	612,000	09/20/2014	2FE
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2014	Paydown		520,357	520,357	519,135	518,964	0	1,392	0	1,392	0	520,357	0	0	0	17,468	05/25/2035	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		08/13/2014	Security Litigation		1,373,895	5	0	0	0	0	0	0	0	0	0	1,373,895	1,373,895	0	05/25/2035	1FM
96041U-AB-8	WLAKE 2013-1A A2 1.120% 01/15/18		09/15/2014	Paydown		61,279	61,279	61,272	61,274	0	5	0	5	0	61,279	0	0	0	457	01/15/2018	1FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		09/01/2014	Redemption 100.0000		47,792	47,792	47,964	47,822	0	(29)	0	(29)	0	47,792	0	0	0	2,391	02/01/2016	2
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		09/12/2014	Redemption 100.0000		301,164	301,164	293,367	293,499	0	7,665	0	7,665	0	301,164	0	0	0	8,731	05/12/2015	1FE
225470-F6-5	CSMC 2006-C1 AAB 5.642% 02/15/39		09/01/2014	Paydown		173,379	173,379	184,066	176,483	0	(3,104)	0	(3,104)	0	173,379	0	0	0	7,167	02/15/2039	1FM
12667G-TS-2	CWALT 2005-26CB A6 5.500% 07/25/35		09/02/2014	Security Litigation		63,865	1	0	0	0	0	0	0	0	0	0	63,865	63,865	0	07/25/2035	6FE
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2014	Paydown		3,794	3,794	3,038	2,782	0	1,012	0	1,012	0	3,794	0	0	0	193	12/25/2031	1FM
952355-AH-8	WEST CORP 8.625% 10/01/18		07/01/2014	TENDER OFFER		4,912,539	4,621,000	4,751,563	4,697,995	0	(12,754)	0	(12,754)	0	4,685,241	0	227,298	227,298	383,062	10/01/2018	5AM
726505-AL-4	PLAINS E&P COMPANY 6.750% 02/01/22		07/23/2014	Call 106.7500		4,059,703	3,803,000	4,201,311	0	0	(34,178)	0	(34,178)	0	4,167,134	0	(107,431)	(107,431)	122,647	02/01/2022	2FE
3137BC-6T-0	FHR 5693 AV 3.500% 05/15/34		07/01/2014	AMHERST SECURITIES GROUP		3,969,219	4,000,000	3,969,219	0	0	0	0	0	0	3,969,219	0	0	0	11,667	05/15/2034	1FE
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		09/01/2014	Paydown		374,166	374,166	374,166	374,166	0	0	0	0	0	374,166	0	0	0	14,885	09/25/2034	1FM
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		09/01/2014	Paydown		30,800	30,800	30,975	15,870	0	(159)	0	(159)	0	30,800	0	0	0	262	10/25/2057	1FM
863579-K5-6	SARM 2005-23 1A3 2.557% 01/25/36		09/01/2014	Paydown		1,118,126	1,141,012	1,037,581	1,066,064	0	52,061	0	52,061	0	1,118,126	0	0	0	19,841	01/25/2036	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2014	Paydown		428,823	428,823	428,191	434,066	0	(5,243)	0	(5,243)	0	428,823	0	0	0	12,576	10/25/2035	1FM
69352J-AF-4	PPL ENERGY SUPPLY LLC 5.400% 08/15/14		08/15/2014	Maturity		6,543,000	6,543,000	6,725,417	6,557,183	0	(14,183)	0	(14,183)	0	6,543,000	0	0	0	353,322	08/15/2014	3FE
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2014	Paydown		235,483	268,764	251,698	251,626	0	(16,143)	0	(16,143)	0	235,483	0	0	0	9,688	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/02/2014	Security Litigation		159,662	2	0	0	0	0	0	0	0	0	0	159,662	159,662	0	10/25/2035	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86359A-Q5-5	SASC 2003-28XS A5 6.000% 09/25/33		09/01/2014	Paydown		179,009	179,009	178,953	178,048	0	961	0	961	0	179,009	0	0	0	6,616	09/25/2033	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2014	Paydown		624,713	624,713	611,025	610,706	0	14,007	0	14,007	0	624,713	0	0	0	15,770	07/25/2043	1FM
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		08/13/2014	Security Litigation		973,681	5	5	0	0	0	0	0	0	5	0	973,676	973,676	0	08/25/2037	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		08/01/2014	Paydown		129,681	129,681	116,981	117,052	0	12,629	0	12,629	0	129,681	0	0	0	4,587	12/25/2035	2FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2014	Paydown		3,721	3,721	3,719	3,720	0	2	0	2	0	3,721	0	0	0	158	11/15/2019	4AM
22541L-BK-8	CSFB 5.125% 08/15/15		09/16/2014	BNP SECURITIES		520,870	500,000	520,820	0	0	0	0	0	0	520,820	0	50	50	2,420	08/15/2015	1FE
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2014	Paydown		11,498	11,498	11,242	11,248	0	250	0	250	0	11,498	0	0	0	409	11/25/2035	2FM
45074G-AA-8	IBERDROLA FIN 3.800% 09/11/14	F	09/11/2014	Maturity		19,000,000	19,000,000	19,096,870	19,014,413	0	(14,413)	0	(14,413)	0	19,000,000	0	0	0	722,000	09/11/2014	2FE
59022H-MU-3	MLMT 2005-CKI1 A6 5.457% 11/12/37		09/01/2014	Paydown		191,678	191,678	192,781	191,894	0	(215)	0	(215)	0	191,678	0	0	0	6,849	11/12/2037	1FM
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		09/01/2014	Redemption 100.0000		58,128	58,128	57,486	58,034	0	95	0	95	0	58,128	0	0	0	2,811	10/01/2015	2
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2014	Paydown		381,155	381,155	381,146	381,252	0	(96)	0	(96)	0	381,155	0	0	0	7,165	01/25/2042	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2014	Paydown		599,631	599,631	583,329	594,399	0	5,232	0	5,232	0	599,631	0	0	0	20,962	04/25/2034	1FM
17025T-BS-9	CWHL 2007-15 M 6.352% 09/25/37		09/02/2014	Security Litigation		100,247	1	0	0	0	0	0	0	0	0	0	100,247	100,247	0	09/25/2037	6FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		09/01/2014	Paydown		92,311	92,311	86,195	84,880	0	7,431	0	7,431	0	92,311	0	0	0	3,001	08/25/2035	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2014	Paydown		171,926	171,926	173,253	172,147	0	(222)	0	(222)	0	171,926	0	0	0	6,000	12/15/2040	1FM
05947U-M2-1	BACM 2005-2 A5 4.857% 07/10/43		09/01/2014	Paydown		874	874	887	0	0	(13)	0	(13)	0	874	0	0	0	4	07/10/2043	1FE
55448Q-AM-8	MACK-CALI REALTY LP 5.800% 01/15/16		07/01/2014	KGS-ALPHA CAPITAL MARKETS		533,295	500,000	537,060	0	0	(4,039)	0	(4,039)	0	533,021	0	274	274	13,856	01/15/2016	2FE
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2014	Paydown		67,438	68,935	64,845	64,840	0	2,598	0	2,598	0	67,438	0	0	0	2,522	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/02/2014	Security Litigation		164,229	1	0	0	0	0	0	0	0	0	0	164,229	164,229	0	11/25/2035	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2014	Paydown		59,213	105,111	79,221	81,406	0	(22,193)	0	(22,193)	0	59,213	0	0	0	2,994	05/25/2036	3FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		09/01/2014	Paydown		74,007	74,007	79,623	77,129	0	(3,123)	0	(3,123)	0	74,007	0	0	0	2,739	10/12/2041	1FM
23339X-AA-9	DTAOT 2013-2A A 0.810% 09/15/16		09/15/2014	Paydown		137,829	137,829	137,905	41,363	0	(77)	0	(77)	0	137,829	0	0	0	490	09/15/2016	1FE
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		08/01/2014	Paydown		328	328	328	328	0	0	0	0	0	328	0	0	0	10	10/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2014	Paydown		84,947	84,947	74,966	76,139	0	8,808	0	8,808	0	84,947	0	0	0	2,926	04/25/2035	1FM
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		08/30/2014	Call 105.0000		1,129,800	1,076,000	1,167,168	1,124,206	0	(12,328)	0	(12,328)	0	1,111,878	0	17,922	17,922	76,217	06/15/2018	5FE
396789-JU-4	GCCFC 2005-GG3 A4 4.799% 08/10/42		09/01/2014	Paydown		2,394,365	2,394,365	2,541,982	2,425,366	0	(31,001)	0	(31,001)	0	2,394,365	0	0	0	79,668	08/10/2042	1FM
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2014	Paydown		59	59	60	59	0	(1)	0	(1)	0	59	0	0	0	2	06/25/2028	3FM
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		09/01/2014	Redemption 100.0000		39,399	39,399	39,684	39,449	0	(50)	0	(50)	0	39,399	0	0	0	1,987	03/01/2016	2
61745M-P2-3	MSC 2004-IQ8 C 5.300% 06/15/40		09/01/2014	Paydown		172,420	172,420	177,269	175,752	0	(3,332)	0	(3,332)	0	172,420	0	0	0	6,432	06/15/2040	1FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2014	Paydown		116,041	116,041	116,041	116,041	0	0	0	0	0	116,041	0	0	0	3,547	09/25/2035	1FM
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		09/01/2014	Paydown		26,542	26,542	27,085	0	0	(543)	0	(543)	0	26,542	0	0	0	395	03/20/2025	3AM
302203-AA-2	EXPRO FINANCE LUXEMBOURG 8.500% 12/15/16	F	09/01/2014	Call 104.2500		8,148,180	7,816,000	7,655,070	7,726,918	0	15,580	0	15,580	0	7,742,498	0	405,682	405,682	474,279	12/15/2016	4FE
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		08/01/2014	Paydown		7,534,335	7,534,335	6,729,347	7,428,876	0	105,459	0	105,459	0	7,534,335	0	0	0	228,401	11/10/2041	1FM
92978Q-AC-1	WBCMT 2007-C30 A3 5.246% 12/15/43		07/14/2014	AMHERST SECURITIES GROUP		95,179	93,485	95,588	97,569	0	(345)	0	(345)	0	97,224	0	(2,045)	(2,045)	3,079	12/15/2043	1FM
020002-AR-2	ALLSTATE CORPORATION 5.000% 08/15/14		08/15/2014	Maturity		3,000,000	3,000,000	2,962,750	2,996,715	0	3,285	0	3,285	0	3,000,000	0	0	0	150,000	08/15/2014	1FE
05464F-AB-0	AXIS 2013-1A A 1.750% 03/20/17		09/20/2014	Paydown		603,885	603,885	603,858	603,856	0	29	0	29	0	603,885	0	0	0	6,945	03/20/2017	1FE
14170T-AF-8	CAREFUSION CORP 5.125% 08/01/14		08/01/2014	Maturity		7,517,000	7,517,000	7,576,131	7,279,638	0	(13,540)	0	(13,540)	0	7,517,000	0	0	0	378,840	08/01/2014	2FE
786514-BP-3	SAFEWAY INC 6.350% 08/15/17		08/18/2014	Call 100.0000		818,000	818,000	817,526	817,716	0	102	0	102	0	817,818	0	182	182	178,053	08/15/2017	2FE
76112B-TS-9	RAMP 2005-RS6 M1 0.654% 06/25/35		09/25/2014	Paydown		529,223	529,223	414,778	477,460	0	51,762	0	51,762	0	529,223	0	0	0	2,352	06/25/2035	1FM
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		09/20/2014	Paydown		15,258	15,258	15,677	15,640	0	(382)	0	(382)	0	15,258	0	0	0	329	05/20/2028	1FE
46625Y-GP-2	JPMCC 2005-LDP1 A4 5.038% 03/15/46		09/01/2014	Paydown		94,083	94,083	98,085	96,995	0	(2,913)	0	(2,913)	0	94,083	0	0	0	3,487	03/15/2046	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2014	Paydown		61,437	63,842	58,952	59,295	0	2,142	0	2,142	0	61,437	0	0	0	2,324	11/25/2035	3FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2014	Paydown		66,589	66,589	55,375	53,075	0	13,514	0	13,514	0	66,589	0	0	0	2,363	03/25/2047	1FM
05524Q-AG-3	BAMLL 2012-CLRN B 1.754% 08/15/17		08/15/2014	Paydown		176,000	176,000	176,000	176,000	0	0	0	0	0	176,000	0	0	0	2,086	08/15/2017	1FM
41608P-AC-8	HART FAMILY HLDGS VRDN 0.130% 12/01/32		08/14/2014	STERN		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	520	12/01/2032	1FE
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2014	Paydown		85,741	85,741	80,358	80,042	0	5,699	0	5,699	0	85,741	0	0	0	3,501	08/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/02/2014	Security Litigation		55,882	2	0	0	0	0	0	0	0	0	0	55,882	55,882	0	08/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2014	Paydown		41,673	41,673	40,856	40,861	0	812	0	812	0	41,673	0	0	0	1,548	11/25/2035	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2014	Paydown		222,256	222,256	213,699	217,008	0	5,247	0	5,247	0	222,256	0	0	0	8,256	11/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/02/2014	Security Litigation		127,730	2	0	0	0	0	0	0	0	0	0	127,730	127,730	0	11/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/02/2014	Security Litigation		23,949	1	0	0	0	0	0	0	0	0	0	23,949	23,949	0	11/25/2035	2FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2014	Paydown		778,587	778,587	790,265	790,194	0	(11,608)	0	(11,608)	0	778,587	0	0	0	20,827	08/26/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05950P-AJ-2	BAFC 2006-H 3A2 2.819% 09/20/46		09/01/2014	Paydown		265,202	299,878	254,338	262,873	0	2,329	0	2,329	0	265,202	0	0	0	5,121	09/20/2046	1FM
05950P-AJ-2	BAFC 2006-H 3A2 2.819% 09/20/46		09/02/2014	Security Litigation		2,779,985	2	0	0	0	0	0	0	0	0	0	2,779,985	2,779,985	0	09/20/2046	1FM
881575-AF-1	TESCO PLC 2.700% 01/05/17	F	08/14/2014	FTN FINANCIAL SECURITIES		10,289,100	10,000,000	9,989,000	9,993,389	0	1,192	0	1,192	0	9,994,581	0	294,519	294,519	302,625	01/05/2017	2FE
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2014	Paydown		13,434	13,434	13,373	13,375	0	59	0	59	0	13,434	0	0	0	469	05/25/2034	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2014	Paydown		160,069	160,069	152,928	155,613	0	4,455	0	4,455	0	160,069	0	0	0	5,996	11/25/2033	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		09/01/2014	Paydown		421,894	421,894	301,865	301,560	0	120,334	0	120,334	0	421,894	0	0	0	12,235	10/25/2036	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2014	Paydown		227,039	264,816	241,289	241,227	0	(14,187)	0	(14,187)	0	227,039	0	0	0	9,780	09/25/2035	4FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		09/01/2014	Paydown		64,512	64,512	58,706	59,171	0	5,341	0	5,341	0	64,512	0	0	0	2,565	08/25/2036	1FM
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		09/20/2014	Paydown		15,135	15,135	15,523	15,502	0	(368)	0	(368)	0	15,135	0	0	0	286	11/20/2028	1FE
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		07/23/2014	Call 106.8750		7,549,650	7,064,000	7,712,252	1,881,756	0	(37,787)	0	(37,787)	0	7,669,691	0	(120,041)	(120,041)	276,281	02/15/2023	2FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2014	Redemption 100.0000		15,127	15,127	15,127	15,127	0	0	0	0	0	15,127	0	0	0	707	01/19/2031	1FE
80282G-AE-5	SDART 2010-2 C 3.890% 07/17/17		09/15/2014	Paydown		28,826	28,826	29,803	29,028	0	(203)	0	(203)	0	28,826	0	0	0	746	07/17/2017	1FE
80282H-AE-3	SDART 2010-3 C 3.060% 11/15/17		09/15/2014	Paydown		56,804	56,804	58,097	31,299	0	(678)	0	(678)	0	56,804	0	0	0	962	11/15/2017	1FE
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		09/01/2014	Paydown		192,340	192,340	194,985	0	0	(2,645)	0	(2,645)	0	192,340	0	0	0	2,428	07/25/2043	1FE
86358E-TF-3	SAIL 2005-5 M1 0.782% 06/25/35		09/25/2014	Paydown		43,523	43,523	43,541	0	0	(18)	0	(18)	0	43,523	0	0	0	41	06/25/2035	1FE
60687U-AE-7	MLCFC 2006-2 A4 6.086% 06/12/46		09/01/2014	Paydown		206,715	206,715	238,013	225,511	0	(18,796)	0	(18,796)	0	206,715	0	0	0	7,770	06/12/2046	1FM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		09/30/2014	Redemption 100.0000		169,125	169,125	169,150	169,134	0	(9)	0	(9)	0	169,125	0	0	0	5,517	04/30/2018	1FE
678858-BE-0	OKLAHOMA GAS & ELECTRIC 6.500% 08/01/34		08/01/2014	Call 103.2500		2,065,000	2,000,000	1,997,420	1,997,604	0	176	0	176	0	1,997,780	0	67,220	67,220	130,000	08/01/2034	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2014	Paydown		180,679	180,679	122,368	122,284	0	58,396	0	58,396	0	180,679	0	0	0	4,854	10/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2014	Paydown		670,071	670,071	654,422	640,591	0	29,480	0	29,480	0	670,071	0	0	0	27,899	02/25/2036	5FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		08/13/2014	Security Litigation		1,657,222	2	2	0	0	0	0	0	0	2	0	1,657,220	1,657,220	0	02/25/2036	5FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 12/25/33		09/01/2014	Paydown		293,369	293,369	291,421	298,634	0	(5,265)	0	(5,265)	0	293,369	0	0	0	10,704	12/25/2033	1FM
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
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2014	Redemption 100.0000		154,000	154,000	154,000	154,000	0	0	0	0	0	154,000	0	0	0	8,733	08/01/2025	1FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/01/2014	Paydown		15,605	15,605	15,605	15,605	0	0	0	0	0	15,605	0	0	0	312	01/20/2025	1FE
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2014	Paydown		843,376	843,376	816,494	827,360	0	16,016	0	16,016	0	843,376	0	0	0	29,666	12/25/2034	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/03/2014	Paydown		6	52,408	26,141	16,121	10,866	(26,420)	561	(16,115)	0	6	0	0	0	1,154	11/25/2036	6FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		09/20/2014	Paydown		1,674,744	1,674,744	1,669,055	1,524,426	0	3,695	0	3,695	0	1,674,744	0	0	0	19,454	08/20/2021	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/03/2014	Paydown		108,728	153,726	129,615	134,048	0	(24,508)	812	(25,320)	0	108,728	0	0	0	5,918	11/25/2036	4FM
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2014	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	2,010	09/13/2027	1
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2014	Paydown		61,112	61,112	51,029	50,717	0	10,395	0	10,395	0	61,112	0	0	0	2,054	06/25/2033	1FM
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		07/01/2014	Redemption 100.0000		13,716	13,716	13,752	13,726	0	(10)	0	(10)	0	13,716	0	0	0	599	11/01/2017	2
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		07/18/2014	Call 100.0000		624,782	624,782	626,426	625,245	0	(62)	0	(62)	0	625,183	0	(401)	(401)	177,511	11/01/2017	2
52108H-5X-8	LBUBS 2005-C3 A5 4.739% 07/15/30		09/11/2014	Paydown		2,631,040	2,631,040	2,523,332	2,607,642	0	23,398	0	23,398	0	2,631,040	0	0	0	76,396	07/15/2030	1FM
90943P-AB-1	UACST 2013-1 A2 0.950% 09/15/15		09/15/2014	Paydown		75,878	75,878	75,875	75,876	0	3	0	3	0	75,878	0	0	0	481	09/15/2015	1FE
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
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		09/01/2014	Paydown		731	731	673	615	0	116	0	116	0	731	0	0	0	(8)	04/28/2022	1FM
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.150% 02/02/43		09/02/2014	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	97	02/02/2043	1FE
59022H-JK-9	MLMT 2005-CIP1 ASB 5.022% 07/12/38		09/01/2014	Paydown		41,926	41,926	42,844	42,794	0	(868)	0	(868)	0	41,926	0	0	0	1,407	07/12/2038	1FM
03064N-AF-3	AMCAR 2011-2 C 3.190% 10/12/16		09/08/2014	Paydown		41,210	41,210	41,725	0	0	(515)	0	(515)	0	41,210	0	0	0	331	10/12/2016	1FE
674215-AF-5	OASIS PETROLEUM INC NEW 6.875% 03/15/22		08/14/2014	Tax Free Exchange		4,875,000	4,875,000	4,875,000	4,875,000	0	0	0	0	0	4,875,000	0	0	0	298,848	03/15/2022	4FE
828807-BF-3	SIMON PROPERTY GROUP INC 5.625% 08/15/14		08/15/2014	Maturity		8,000,000	8,000,000	7,955,784	7,995,623	0	4,377	0	4,377	0	8,000,000	0	0	0	450,000	08/15/2014	1FE
929766-4Q-3	WBCMT 2005-C20 A7 5.118% 07/15/42		09/01/2014	Paydown		197,839	197,839	206,180	200,488	0	(2,649)	0	(2,649)	0	197,839	0	0	0	6,963	07/15/2042	1FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		09/01/2014	Paydown		30,646	30,646	30,564	30,583	0	63	0	63	0	30,646	0	0	0	1,138	10/15/2042	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2014	Paydown		166,228	166,228	128,483	128,294	0	37,934	0	37,934	0	166,228	0	0	0	6,304	12/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		08/13/2014	Security Litigation		1,501,525	2	0	0	0	0	0	0	0	0	0	1,501,525	1,501,525	0	12/25/2036	4FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2014	Paydown		422,479	422,479	400,365	417,104	0	5,375	0	5,375	0	422,479	0	0	0	14,772	06/25/2035	1FM
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.850% 08/15/14		08/15/2014	Maturity		1,700,000	1,700,000	1,748,386	512,348	0	(38,124)	0	(38,124)	0	1,700,000	0	0	0	82,450	08/15/2014	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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 During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2014	Redemption 100.0000		87,513	87,513	87,513	87,513	0	0	0	0	0	87,513	0	0	0	8,314	02/01/2030	2AM
22545R-AB-2	CSMC 2006-TF2A A2 0.324% 10/15/21		07/15/2014	Paydown		171,181	171,181	170,646	0	0	535	0	535	0	171,181	0	0	0	93	10/15/2021	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2014	Paydown		158,617	183,866	167,064	167,512	0	(8,895)	0	(8,895)	0	158,617	0	0	0	7,357	09/25/2037	2FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/02/2014	Security Litigation		79,831	2	0	0	0	0	0	0	0	0	0	79,831	79,831	0	09/25/2037	2FM
94980D-AA-6	WFMBS 2003-M A1 2.619% 12/25/33		09/01/2014	Paydown		4,035	4,035	4,146	3,997	0	38	0	38	0	4,035	0	0	0	64	12/25/2033	1FM
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	07/08/2014	TENDER OFFER		2,827,499	2,673,000	2,744,879	2,732,024	0	(11,509)	0	(11,509)	0	2,720,515	0	106,984	106,984	138,792	02/15/2018	3FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2014	Paydown		75,115	75,115	48,286	48,253	0	26,861	0	26,861	0	75,115	0	0	0	2,243	07/25/2036	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2014	Paydown		138,657	176,233	160,567	159,665	0	(21,008)	0	(21,008)	0	138,657	0	0	0	6,641	10/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/02/2014	Security Litigation		167,645	2	0	0	0	0	0	0	0	0	0	167,645	167,645	0	10/25/2035	4FM
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/02/2014	Security Litigation		79,831	3	0	0	0	0	0	0	0	0	0	79,831	79,831	0	05/25/2036	6FE
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		09/01/2014	Paydown		41,350	41,350	29,979	32,028	0	9,322	0	9,322	0	41,350	0	0	0	1,551	05/25/2033	1FM
59022H-HJ-4	MLMT 2005-MCP1 A4 4.747% 06/12/43		09/01/2014	Paydown		1,040,766	1,040,766	1,007,966	999,384	0	8,076	0	8,076	0	1,040,766	0	0	0	36,362	06/12/2043	1FM
02151H-AY-1	CWALT 2007-17CB M1 5.750% 08/25/37		09/02/2014	Security Litigation		15,966	1	0	0	0	0	0	0	0	0	0	15,966	15,966	0	08/25/2037	6FE
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		09/15/2014	Paydown		1,278,015	1,278,015	1,277,962	1,277,979	0	36	0	36	0	1,278,015	0	0	0	10,992	10/16/2017	1FE
131347-BS-4	CALPINE CORP 7.875% 07/31/20		07/22/2014	TENDER OFFER		1,792,356	1,621,000	1,607,157	1,610,619	0	793	0	793	0	1,611,412	0	180,944	180,944	124,817	07/31/2020	3FE
12513E-AG-9	CD CD 2005-CD1 A4 5.218% 07/15/44		09/01/2014	Paydown		117,815	117,815	112,513	116,192	0	1,623	0	1,623	0	117,815	0	0	0	4,038	07/15/2044	1FM
80282V-AD-4	SDART 2012-2 B 2.090% 08/15/16		09/15/2014	Paydown		54,710	54,710	54,870	0	0	(160)	0	(160)	0	54,710	0	0	0	95	08/15/2016	1FE
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.622% 05/25/18		09/25/2014	Paydown		9,499	9,499	9,530	9,469	0	30	0	30	0	9,499	0	0	0	40	05/25/2018	1FM
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		09/20/2014	Paydown		19,069	19,069	19,159	19,157	0	(87)	0	(87)	0	19,069	0	0	0	202	11/20/2029	1FE
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		08/13/2014	Security Litigation		2,079,035	1	1	0	0	0	0	0	0	1	0	2,079,034	2,079,034	0	04/25/2036	4FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2014	Paydown		174,872	184,868	173,675	172,730	0	2,142	0	2,142	0	174,872	0	0	0	6,816	06/25/2035	2FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		08/13/2014	Security Litigation		924,015	2	2	0	0	0	0	0	0	2	0	924,013	924,013	0	06/25/2035	2FM
026274-03-6	MERRILL LYNCH & CO 5.300% 02/16/16		07/01/2014	TD SECURITIES		266,250	250,000	266,125	0	0	0	0	0	0	266,125	0	125	125	5,190	02/16/2016	2FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2014	Paydown		221,853	221,853	221,835	221,919	0	(67)	0	(67)	0	221,853	0	0	0	7,863	11/25/2035	2FM
12489W-QD-9	CBASS 2005-CB8 AF2 4.271% 12/25/35		09/01/2014	Paydown		74,622	74,622	74,620	72,484	0	2,138	0	2,138	0	74,622	0	0	0	2,159	12/25/2035	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		08/01/2014	Paydown		2,118,085	2,118,085	2,266,021	2,180,757	0	(62,672)	0	(62,672)	0	2,118,085	0	0	0	71,922	05/15/2047	1FM
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		09/02/2014	Security Litigation		973,635	1	0	0	0	0	0	0	0	0	0	973,635	973,635	0	03/25/2037	6FE
716495-AN-6	PETROHAWK ENERGY CORP 6.250% 06/01/19		08/15/2014	Call 100.0000		6,169,000	6,169,000	6,175,847	5,940,535	0	(1,468)	0	(1,468)	0	6,177,217	0	(8,217)	(8,217)	732,456	06/01/2019	2FE
07401D-AC-5	BSCMS 2007-PW18 A3 5.957% 06/11/50		09/01/2014	Paydown		1,197,868	1,197,868	1,286,913	1,257,207	0	(59,339)	0	(59,339)	0	1,197,868	0	0	0	162,787	06/11/2050	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		09/01/2014	Paydown		119,946	119,946	119,876	123,541	0	(3,594)	0	(3,594)	0	119,946	0	0	0	4,291	06/25/2033	3FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2014	Paydown		130,582	130,582	129,520	129,537	0	1,045	0	1,045	0	130,582	0	0	0	2,595	06/25/2043	1FM
43709P-AB-4	HEMT 2006-5 A1 5.500% 01/25/37		08/13/2014	Security Litigation		72,766	1	1	0	0	0	0	0	0	1	0	72,765	72,765	0	01/25/2037	6FE
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		09/20/2014	Paydown		16,468	16,468	16,617	16,610	0	(142)	0	(142)	0	16,468	0	0	0	203	08/20/2029	1FE
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		09/26/2014	Paydown		477,411	477,411	483,379	479,671	0	(2,260)	0	(2,260)	0	477,411	0	0	0	14,560	10/26/2034	1FM
80282W-AD-2	SDART 2012-3 B 1.940% 12/15/16		09/15/2014	Paydown		21,431	21,431	21,576	0	0	(145)	0	(145)	0	21,431	0	0	0	139	12/15/2016	1FE
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		09/01/2014	Paydown		16,273	16,273	16,520	16,239	0	34	0	34	0	16,273	0	0	0	796	09/25/2029	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/03/2014	Paydown		88,343	88,343	74,869	76,506	0	12,940	1,102	11,838	0	88,343	0	0	0	3,236	05/25/2036	4FM
88641V-AA-9	TMCAT 2014-AA A1 0.400% 06/15/15		09/15/2014	Paydown		118,999	118,999	118,999	0	0	0	0	0	0	118,999	0	0	0	85	06/15/2015	1FE
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		09/01/2014	Paydown		62,223	62,223	62,845	62,481	0	(257)	0	(257)	0	62,223	0	0	0	1,480	07/15/2046	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		08/01/2014	Paydown		55,438	55,438	37,449	33,972	0	21,466	0	21,466	0	55,438	0	0	0	1,364	08/25/2036	1FM
14313E-AE-2	CARMX 2010-2 B 3.960% 06/15/16		07/15/2014	Paydown		305,000	305,000	307,192	0	0	(2,192)	0	(2,192)	0	305,000	0	0	0	3,020	06/15/2016	1FE
15671B-AE-1	CENVEO CORP 8.875% 02/01/18		07/29/2014	Call 104.4380		5,241,743	5,019,000	4,539,933	4,669,631	0	39,533	0	39,533	0	4,709,164	0	532,580	532,580	442,962	02/01/2018	5FE
96041Q-AA-9	WLAKE 2014-1A A1 0.350% 06/15/15		09/15/2014	Paydown		122,952	122,952	122,952	0	0	0	0	0	0	122,952	0	0	0	95	06/15/2015	1FE
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		08/01/2014	Call 100.0000		2,880,000	2,880,000	2,880,000	2,880,000	0	0	0	0	0	2,880,000	0	0	0	645,675	08/15/2020	5FE
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2014	Paydown		805,303	805,303	780,452	797,597	0	7,706	0	7,706	0	805,303	0	0	0	30,035	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/02/2014	Security Litigation		159,662	2	0	0	0	0	0	0	0	0	0	159,662	159,662	0	05/25/2035	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		09/01/2014	Paydown		156,903	156,903	128,661	140,929	0	15,975	0	15,975	0	156,903	0	0	0	5,656	03/25/2035	1FM
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		09/01/2014	Paydown		1,069,676	1,069,676	1,139,038	1,082,237	0	(12,561)	0	(12,561)	0	1,069,676	0	0	0	32,825	07/15/2056	1FM
686194-B*-1	ORIFLAME COSMTCS PP 4.740% 07/13/18	F	07/01/2014	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,360	07/13/2018	2
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2014	Paydown		4,721	4,721	4,493	4,586	0	135	0	135	0	4,721	0	0	0	167	09/25/2035	1FM
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		08/01/2014	Maturity		3,100,000	3,100,000	3,224,556	2,673,853	0	(84,243)	0	(84,243)	0	3,100,000	0	0	0	161,025	08/01/2014	2FE
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		09/01/2014	Paydown		201,391	201,391	197,604	200,271	0	1,119	0	1,119	0	201,391	0	0	0	6,864	06/10/2044	1FM
0258M0-CZ-0	AMERICAN EXPRESS 5.125% 08/25/14		08/25/2014	Maturity		2,000,000	2,000,000	2,059,910	1,030,607	0	(54,817)	0	(54,817)	0	2,000,000	0	0	0	102,500	08/25/2014	1FE
577778-BS-1	MAY DEPARTMENT STORES 5.750% 07/15/14		07/15/2014	Maturity		6,500,000	6,500,000	6,473,572	6,497,914	0	2,086	0	2,086	0	6,500,000	0	0	0	373,750	07/15/2014	2FE
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2014	Paydown		40,348	40,348	36,898	36,835	0	3,513	0	3,513	0	40,348	0	0	0	1,548	02/25/2036	3FM
929766-YX-5	WBCMT 2005-C16 A4 4.847% 10/15/41		09/01/2014	Paydown		17,598,907	17,598,907	15,844,516	17,265,937	0	332,970	0	332,970	0	17,598,907	0	0	0	562,790	10/15/2041	1FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
05952A-AC-8	BACM 2008-1 A3 6.390% 02/10/51		09/01/2014	Paydown		599,978	599,978	641,063	609,345	0	(9,367)	0	(9,367)	0	599,978	0	0	0	28,257	02/10/2051	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2014	Paydown		96,117	109,581	99,199	98,354	0	(2,237)	0	(2,237)	0	96,117	0	0	0	4,095	11/25/2035	3FM
36962G-X4-1	GEN ELEC CAP CORP 5.650% 06/09/14		07/01/2014	Maturity		0	0	0	0	0	0	0	0	0	0	0	0	0	(27,798)	06/09/2014	1FE
30165P-AA-0	EART 2013-2A A 1.490% 11/15/17		09/18/2014	Paydown		31,883	31,883	31,882	31,882	0	0	0	0	0	31,883	0	0	0	316	11/15/2017	1FE
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2014	Paydown		183,890	183,890	189,404	186,508	0	(2,618)	0	(2,618)	0	183,890	0	0	0	5,913	08/10/2043	1FM
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2014	Paydown		80,093	125,041	104,610	104,770	0	(24,677)	0	(24,677)	0	80,093	0	0	0	5,145	06/25/2036	4FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		09/01/2014	Paydown		14,642	14,642	14,772	14,614	0	29	0	29	0	14,642	0	0	0	490	02/25/2035	1FM
34529M-AE-2	FORDO 2010-B B 2.540% 02/15/16		09/15/2014	Paydown		22,358	22,358	22,491	0	0	(133)	0	(133)	0	22,358	0	0	0	95	02/15/2016	1FE
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2014	Paydown		131,420	131,420	113,349	113,036	0	18,384	0	18,384	0	131,420	0	0	0	4,957	05/25/2033	1FM
26884A-AS-2	ERP OPERATING 5.250% 09/15/14		09/15/2014	Maturity		10,638,000	10,638,000	10,325,608	9,795,184	0	25,696	0	25,696	0	10,638,000	0	0	0	537,495	09/15/2014	2FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2014	Paydown		9	223,897	185,000	184,808	0	(184,799)	0	(184,799)	0	9	0	0	0	7,381	04/25/2036	4FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		08/13/2014	Security Litigation		2,276,427	3	3	0	0	0	0	0	0	3	0	2,276,424	2,276,424	0	10/25/2035	5FE
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		09/01/2014	Paydown		127,363	127,363	103,324	107,100	0	20,263	0	20,263	0	127,363	0	0	0	4,981	07/25/2034	1FM
03063P-AE-2	AMCAR 2010-3 C 3.340% 04/08/16		09/08/2014	Paydown		59,458	59,458	60,164	0	0	(706)	0	(706)	0	59,458	0	0	0	822	04/08/2016	1FE
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2014	Paydown		6,881	6,881	6,858	6,866	0	15	0	15	0	6,881	0	0	0	226	09/25/2035	2FM
361849-J7-8	GMACC 2004-C3 A4 4.547% 12/10/41		08/01/2014	Paydown		911,068	911,068	883,522	909,824	0	1,244	0	1,244	0	911,068	0	0	0	25,091	12/10/2041	1FM
92924S-AB-4	WEA FIN LLC / WCI FIN LLC 5.700% 10/01/16	R	07/23/2014	Call 100.0000		8,020,000	8,020,000	8,082,080	8,040,732	0	(4,085)	0	(4,085)	0	8,036,647	0	(16,647)	(16,647)	1,225,376	10/01/2016	1FE
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		09/01/2014	Paydown		1,340,806	1,340,806	1,342,862	1,342,267	0	(1,462)	0	(1,462)	0	1,340,806	0	0	0	21,688	08/20/2025	1FE
05524Q-AJ-7	BAMLL 2012-CLRN C 2.254% 08/15/17		08/15/2014	Paydown		133,000	133,000	133,000	133,000	0	0	0	0	0	133,000	0	0	0	2,026	08/15/2017	1FM
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		09/01/2014	Paydown		611,409	611,409	611,183	610,865	0	544	0	544	0	611,409	0	0	0	26,864	05/07/2027	1FE
655844-AU-2	NORFOLK SOUTHERN CORP 5.257% 09/17/14		09/17/2014	Maturity		2,300,000	2,300,000	2,318,534	2,301,602	0	(1,602)	0	(1,602)	0	2,300,000	0	0	0	120,911	09/17/2014	2FE
03064E-AF-3	AMCAR 2010-2 D 6.240% 06/08/16		09/08/2014	Paydown		242,222	242,222	248,883	0	0	(6,661)	0	(6,661)	0	242,222	0	0	0	8,520	06/08/2016	1FE
15132E-LC-0	CDMC 2005-1 A5 5.320% 02/18/35		09/01/2014	Paydown		26,938	26,938	26,921	26,892	0	45	0	45	0	26,938	0	0	0	948	02/18/2035	1FM
361849-J9-4	GMACC 2004-C3 A5 4.864% 12/10/41		09/01/2014	Paydown		5,889,265	5,889,265	5,555,463	5,842,516	0	46,749	0	46,749	0	5,889,265	0	0	0	204,623	12/10/2041	1FM
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2014	Paydown		121,175	121,175	19,655	39,634	0	81,541	0	81,541	0	121,175	0	0	0	14,236	05/25/2036	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.452% 03/10/44		09/01/2014	Paydown		114,388	114,388	113,678	114,043	0	346	0	346	0	114,388	0	0	0	3,746	03/10/2044	1FM
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		09/15/2014	Paydown		697,156	697,156	697,171	686,052	0	106	0	106	0	697,156	0	0	0	8,042	11/15/2017	1FE
131347-BW-5	CALPINE CORP 7.500% 02/15/21		07/22/2014	TENDER OFFER		6,300,196	5,654,000	5,771,533	5,749,895	0	(18,644)	0	(18,644)	0	5,731,251	0	568,944	568,944	396,958	02/15/2021	3FE
02151C-AJ-5	CWALT 2007-15CB M 5.750% 07/25/37		09/02/2014	Security Litigation		28,835	1	0	0	0	0	0	0	0	0	0	28,835	28,835	0	07/25/2037	6FE
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2014	Paydown		130,768	145,253	131,391	130,565	0	203	0	203	0	130,768	0	0	0	5,351	07/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/02/2014	Security Litigation		111,764	2	0	0	0	0	0	0	0	0	0	111,764	111,764	0	07/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		09/01/2014	Paydown		2,144,258	2,144,258	2,169,693	2,157,369	0	(13,110)	0	(13,110)	0	2,144,258	0	0	0	107,992	03/10/2044	1FM
59022H-FY-3	MLMT 2005-MKB2 A4 5.204% 09/12/42		09/01/2014	Paydown		2,602,496	2,602,496	2,238,145	2,523,789	0	78,707	0	78,707	0	2,602,496	0	0	0	101,575	09/12/2042	1FM
14366U-AD-4	CNART 2012-1A D 6.900% 11/15/16		07/15/2014	Paydown		2,000,000	2,000,000	2,026,875	0	0	(26,875)	0	(26,875)	0	2,000,000	0	0	0	34,500	11/15/2016	4AM
890027-AA-3	TOMKINS LLC 9.000% 10/01/18		07/14/2014	Call 100.0000		981,000	981,000	981,000	981,000	0	0	0	0	0	981,000	0	0	0	131,042	10/01/2018	4FE
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2014	Paydown		1,097	1,442	1,220	1,299	0	(202)	0	(202)	0	1,097	0	0	0	42	10/25/2036	5FM
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		07/23/2014	Call 100.0000		6,000,000	6,000,000	6,403,420	6,376,845	0	(26,567)	0	(26,567)	0	6,350,278	0	(350,278)	(350,278)	1,024,710	05/10/2021	1FE
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		09/01/2014	Paydown		339,772	339,772	329,711	334,674	0	5,098	0	5,098	0	339,772	0	0	0	10,783	11/25/2018	1FM
80282T-AE-7	SDART 2011-3 C 3.090% 05/15/17		09/15/2014	Paydown		68,283	68,283	70,236	69,037	0	(753)	0	(753)	0	68,283	0	0	0	1,404	05/15/2017	1FE
66987X-GF-6	NHEL 2005-1 M2 0.632% 06/25/35		09/25/2014	Paydown		61,731	61,731	61,770	0	0	(39)	0	(39)	0	61,731	0	0	0	70	06/25/2035	1FE
361849-M8-2	GMACC 2005-C1 A4 4.619% 05/10/43		09/01/2014	Paydown		1,987,416	1,987,416	2,083,992	2,025,369	0	(37,953)	0	(37,953)	0	1,987,416	0	0	0	66,075	05/10/2043	1FM
05954C-BF-4	BOAMS 2007-3 B2 6.233% 09/25/37		09/02/2014	Security Litigation		640,735	2	0	0	0	0	0	0	0	0	0	640,735	640,735	0	09/25/2037	6FE
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2014	Paydown		105,287	105,287	106,603	106,638	0	(1,351)	0	(1,351)	0	105,287	0	0	0	4,416	01/25/2032	2FM
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		09/02/2014	Security Litigation		23,076	1	0	0	0	0	0	0	0	0	0	23,076	23,076	0	08/25/2035	6FE
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2014	Paydown		361,392	361,392	341,177	347,498	0	13,895	0	13,895	0	361,392	0	0	0	13,351	10/25/2034	1FM
69342T-AA-6	PFP 2014-1 A 1.324% 06/14/31	F	09/14/2014	Paydown		16,540	16,540	16,540	0	0	0	0	0	0	16,540	0	0	0	60	06/14/2031	1FE
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		09/01/2014	Paydown		46,693	35,892	13,519	11,572	0	35,121	0	35,121	0	46,693	0	0	0	2,787	08/25/2036	6FM
250847-DX-5	DETROIT EDISON 4.800% 02/15/15		07/23/2014	Call 100.0000		6,940,000	6,940,000	6,426,368	6,856,479	0	41,042	0	41,042	0	6,897,521	0	42,479	42,479	491,068	02/15/2015	1FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		08/01/2014	Paydown		147,169	147,169	135,232	135,826	0	11,343	0	11,343	0	147,169	0	0	0	4,898	08/25/2035	2FM
05947U-4D-7	BACM 2005-6 A4 5.349% 09/10/47		09/01/2014	Paydown		148,812	148,812	153,436	150,337	0	(1,525)	0	(1,525)	0	148,812	0	0	0	5,430	09/10/2047	1FM
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.460% 12/17/18		09/15/2014	Paydown		31,899	31,899	31,895	0	0	4	0	4	0	31,899	0	0	0	179	12/17/2018	1FE
43709J-AA-0	HEMT 2006-4 A1 5.671% 11/25/36		08/13/2014	Security Litigation		228,116	1	1	0	0	0	0	0	0	1	0	228,115	228,115	0	11/25/2036	6FE
36828Q-KR-6	GECMC 2005-C1 A5 4.772% 06/10/48		09/01/2014	Paydown		16,122	16,122	16,154	16,115	0	7	0	7	0	16,122	0	0	0	577	06/10/2048	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2014	Paydown		374,855	421,427	416,960	416,800	0	(41,946)	0	(41,946)	0	374,855	0	0	0	16,599	12/25/2035	3FM
80282P-AE-5	SDART 2011-1 C 3.110% 05/16/16		09/15/2014	Paydown		100,935	100,935	103,443	102,042	0	(1,107)	0	(1,107)	0	100,935	0	0	0	2,107	05/16/2016	1FE
61745M-N9-0	MSC 2004-IQ8 B 5.190% 06/15/40		08/01/2014	Paydown		811,646	811,646	829,401	815,079	0	(3,432)	0	(3,432)	0	811,646	0	0	0	58,080	06/15/2040	1FM
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		09/01/2014	Paydown		18,736	18,736	18,736	18,736	0	0	0	0	0	18,736	0	0	0	311	03/20/2025	1FE

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

SCHEDULE D - PART 4

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

1 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)
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2014	Paydown		166,343	166,343	166,421	166,278	0	65	0	65	0	166,343	0	0	0	6,478	02/25/2036	2FM
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		09/01/2014	Paydown		244,368	244,368	244,267	248,169	0	(3,801)	0	(3,801)	0	244,368	0	0	0	10,702	04/25/2031	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2014	Paydown		84,362	84,362	55,807	55,756	0	28,607	0	28,607	0	84,362	0	0	0	2,517	07/25/2036	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		09/01/2014	Paydown		5,236	5,236	5,175	5,193	0	43	0	43	0	5,236	0	0	0	172	11/25/2035	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		09/01/2014	Paydown		255,900	255,900	245,944	253,713	0	2,187	0	2,187	0	255,900	0	0	0	9,590	06/25/2034	1FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2014	Paydown		592,487	592,487	590,169	591,027	0	1,460	0	1,460	0	592,487	0	0	0	19,410	11/25/2036	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2014	Paydown		(67,262)	(67,262)	(41,602)	(107,300)	0	40,039	0	40,039	0	(67,262)	0	0	0	(38,966)	11/25/2036	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/02/2014	Security Litigation		143,696	2	0	0	0	0	0	0	0	0	0	143,696	143,696	0	11/25/2036	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		09/01/2014	Paydown		14,857	14,857	14,855	14,847	0	10	0	10	0	14,857	0	0	0	155	12/25/2059	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2014	Paydown		586,035	586,035	586,002	584,514	0	1,521	0	1,521	0	586,035	0	0	0	21,593	01/25/2036	2FM
03064R-AD-9	AMCAR 2011-4 B 2.260% 09/08/16		09/08/2014	Paydown		39,959	39,959	40,096	0	0	(137)	0	(137)	0	39,959	0	0	0	75	09/08/2016	1FE
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		09/01/2014	Paydown		33,504	33,504	28,227	26,592	0	6,912	0	6,912	0	33,504	0	0	0	1,270	10/25/2033	1FM
863579-P8-5	SARM 2006-1 5A1 2.578% 02/25/36		07/01/2014	Paydown		22,256	22,075	21,534	21,556	0	700	0	700	0	22,256	0	0	0	334	02/25/2036	2FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.537% 04/25/37		09/01/2014	Paydown		213,477	213,477	175,051	177,924	0	35,554	0	35,554	0	213,477	0	0	0	6,673	04/25/2037	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/01/2014	Paydown		58,151	58,151	44,700	44,620	0	13,531	0	13,531	0	58,151	0	0	0	1,201	06/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		08/13/2014	Security Litigation		1,264,746	1	1	0	0	0	0	0	0	1	0	1,264,745	1,264,745	0	06/25/2036	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2014	Paydown		179,504	179,504	170,235	174,195	0	5,309	0	5,309	0	179,504	0	0	0	6,925	02/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/02/2014	Security Litigation		79,831	1	0	0	0	0	0	0	0	0	0	79,831	79,831	0	02/25/2035	1FM
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		09/01/2014	Paydown		576	576	587	617	0	(41)	0	(41)	0	576	0	0	0	25	12/25/2027	1FM
929766-C3-5	WBCMT 2005-C17 A4 5.083% 03/15/42		09/01/2014	Paydown		4,465,684	4,465,684	4,199,042	4,405,760	0	59,924	0	59,924	0	4,465,684	0	0	0	160,650	03/15/2042	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2014	Paydown		198,442	198,442	166,138	179,503	0	18,939	0	18,939	0	198,442	0	0	0	7,209	09/25/2034	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/02/2014	Security Litigation		1,496,658	1	0	0	0	0	0	0	0	0	0	1,496,658	1,496,658	0	09/25/2034	1FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		09/01/2014	Paydown		7,985	8,787	7,534	7,185	0	800	0	800	0	7,985	0	0	0	124	04/25/2047	4FM
29081Y-AB-2	EMBRAER OVERSEAS LTD 6.375% 01/24/17	F	09/08/2014	GUGGENHEIM CAPITAL MARKETS		275,298	250,000	276,125	0	0	(2,036)	0	(2,036)	0	274,089	0	1,208	1,208	10,049	01/24/2017	2FE
07383F-X5-2	BSCMS 2004-PWR6 A6 4.825% 11/11/41		09/01/2014	Paydown		496,855	496,855	472,381	493,060	0	3,796	0	3,796	0	496,855	0	0	0	16,844	11/11/2041	1FM
61755B-AC-8	MSC 2007-HQ12 A2 5.773% 04/12/49		09/01/2014	Paydown		2,414	2,414	2,466	0	0	(52)	0	(52)	0	2,414	0	0	0	93	04/12/2049	1FE
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		09/01/2014	Paydown		4,079,925	4,079,925	4,035,141	4,067,545	0	12,380	0	12,380	0	4,079,925	0	0	0	123,106	02/13/2046	1FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/03/2014	Paydown		49,417	83,059	66,928	68,141	0	(18,527)	197	(18,724)	0	49,417	0	0	0	3,402	05/25/2036	3FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/02/2014	Security Litigation		111,764	2	0	0	0	0	0	0	0	0	0	111,764	111,764	0	05/25/2036	3FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		09/01/2014	Paydown		10,850	10,850	11,193	10,898	0	(48)	0	(48)	0	10,850	0	0	0	390	07/10/2043	1FM
78459T-AC-2	SNAAC 2012-A B 3.110% 06/15/17		09/15/2014	Paydown		106,437	106,437	107,635	107,163	0	(725)	0	(725)	0	106,437	0	0	0	2,227	06/15/2017	1FE
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2014	Paydown		319,690	319,690	307,004	307,049	0	12,641	0	12,641	0	319,690	0	0	0	11,485	05/25/2035	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/02/2014	Security Litigation		151,679	1	0	0	0	0	0	0	0	0	0	151,679	151,679	0	05/25/2035	2FM
05954C-BE-7	BOAMS 2007-3 B1 6.000% 09/25/37		09/02/2014	Security Litigation		1,019,681	2	0	0	0	0	0	0	0	0	0	1,019,681	1,019,681	0	09/25/2037	6FE
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2014	Paydown		217,051	217,051	213,049	215,160	0	1,891	0	1,891	0	217,051	0	0	0	7,761	04/25/2034	1FM
909439-AG-6	UACST 2012-1 C 2.520% 03/15/16		09/15/2014	Paydown		122,694	122,694	123,662	0	0	(968)	0	(968)	0	122,694	0	0	0	1,437	03/15/2016	1FE
05524Q-AA-6	BAMLL 2012-CLRN A 1.302% 08/15/17		08/15/2014	Paydown		13,500,000	13,500,000	13,500,000	13,500,000	0	0	0	0	0	13,500,000	0	0	0	118,958	08/15/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.504% 07/12/44		09/12/2014	Paydown		4,126	4,126	4,246	4,225	0	(100)	0	(100)	0	4,126	0	0	0	42	07/12/2044	1FM
07325N-AC-6	BAYV 2004-D M1 0.787% 08/28/44		09/28/2014	Paydown		55,060	55,060	55,094	0	0	(34)	0	(34)	0	55,060	0	0	0	108	08/28/2044	1FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2014	Paydown		758,362	758,362	746,483	750,566	0	7,796	0	7,796	0	758,362	0	0	0	29,631	08/25/2035	2FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2014	Paydown		342,401	351,752	337,126	362,199	0	(19,798)	0	(19,798)	0	342,401	0	0	0	13,668	07/25/2037	5FM
12668W-AU-1	CWL 2007-4 A5W 5.593% 03/25/37		09/01/2014	Paydown		59,792	59,792	54,845	55,014	0	4,779	0	4,779	0	59,792	0	0	0	2,267	03/25/2037	4FM
12668W-AU-1	CWL 2007-4 A5W 5.593% 03/25/37		09/02/2014	Security Litigation		63,865	2	0	0	0	0	0	0	0	0	0	63,865	63,865	0	03/25/2037	4FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2014	Paydown		66,264	66,264	38,794	38,779	0	27,485	0	27,485	0	66,264	0	0	0	1,403	07/25/2036	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2014	Paydown		739,199	739,199	751,269	743,378	0	(4,179)	0	(4,179)	0	739,199	0	0	0	26,730	07/25/2035	1FM
86359A-K3-6	SASC 2003-25XS A5 6.107% 08/25/33		09/01/2014	Paydown		57,887	57,887	57,850	57,698	0	188	0	188	0	57,887	0	0	0	2,594	08/25/2033	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		09/01/2014	Paydown		65,481	65,481	66,620	66,572	0	(1,090)	0	(1,090)	0	65,481	0	0	0	1,346	05/25/2043	1FM
36828Q-DY-9	GECMC 2004-C1 H 5.496% 11/10/38		09/01/2014	Paydown		328,000	328,000	330,832	0	0	(2,832)	0	(2,832)	0	328,000	0	0	0	3,004	11/10/2038	1FE
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2014	Paydown		171,529	171,529	165,847	168,209	0	3,320	0	3,320	0	171,529	0	0	0	6,330	02/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2014	Paydown		243,122	243,122	224,888	233,256	0	9,866	0	9,866	0	243,122	0	0	0	8,653	11/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/02/2014	Security Litigation		175,628	2	0	0	0	0	0	0	0	0	0	175,628	175,628	0	11/25/2035	1FM
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/18/2014	Call 105.8750		690,305	652,000	652,000	652,000	0	0	0	0	0	652,000	0	38,305	38,305	36,922	10/01/2020	4FE
126408-GN-7	CSX CORP 6.250% 04/01/15		09/19/2014	Call 100.0000		9,178,000	9,178,000	9,172,769	9,175,810	0	1,440	0	1,440	0	9,177,251	0	749	749	832,752	04/01/2015	2FE
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		09/01/2014	Paydown		504,535	504,535	504,477	509,430	0	(4,895)	0	(4,895)	0	504,535	0	0	0	18,250	09/25/2033	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2014	Paydown		274,743	274,743	269,012	272,108	0	2,635	0	2,635	0	274,743	0	0	0	10,733	11/25/2035	1FM

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

SCHEDULE D - PART 4

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

1 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 During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
80281U-AE-5	SDART 2010-B C 3.020% 10/17/16		09/15/2014	Paydown		3,196,973	3,196,973	3,263,672	3,207,549	0	(10,576)	0	(10,576)	0	3,196,973	0	0	0	64,223	10/17/2016	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2014	Paydown		219,924	219,924	219,924	226,127	0	(6,204)	0	(6,204)	0	219,924	0	0	0	7,771	12/25/2033	1FM
476759-AA-3	JERSY 2006-1A A 0.483% 10/20/18	F	07/22/2014	Paydown		95,528	95,528	95,098	0	0	430	0	430	0	95,528	0	0	0	115	10/20/2018	1FE
12544V-AE-9	CWHL 2007-5 A5 5.750% 05/25/37		09/02/2014	Security Litigation		160,381	2	0	0	0	0	0	0	0	0	0	160,381	160,381	0	05/25/2037	6FE
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2014	Paydown		103,303	134,041	122,376	122,337	0	(19,033)	0	(19,033)	0	103,303	0	0	0	5,268	01/25/2037	5FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/02/2014	Security Litigation		1,485,332	2	0	0	0	0	0	0	0	0	0	1,485,332	1,485,332	0	01/25/2037	5FM
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		09/01/2014	Paydown		699,720	699,720	684,414	698,529	0	1,191	0	1,191	0	699,720	0	0	0	30,832	10/12/2052	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2014	Paydown		51,790	59,588	53,170	52,307	0	(517)	0	(517)	0	51,790	0	0	0	2,310	02/25/2036	3FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2014	Paydown		164,000	164,000	160,656	160,659	0	3,340	0	3,340	0	164,000	0	0	0	3,724	10/25/2043	1FM
07383F-7W-2	BSCMS 2005-PWR8 A4 4.674% 06/11/41		09/01/2014	Paydown		10,167	10,167	10,514	0	0	(347)	0	(347)	0	10,167	0	0	0	215	06/11/2041	1FE
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2014	Paydown		294,926	336,769	319,457	312,845	0	(17,919)	0	(17,919)	0	294,926	0	0	0	13,168	02/25/2036	3FM
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/02/2014	Security Litigation		79,831	2	0	0	0	0	0	0	0	0	0	79,831	79,831	0	04/25/2037	6FE
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2014	Paydown		389,978	389,978	394,487	391,136	0	(1,158)	0	(1,158)	0	389,978	0	0	0	13,749	12/15/2043	1FM
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		09/15/2014	Paydown		28,296	28,296	28,295	0	0	1	0	1	0	28,296	0	0	0	63	08/15/2018	1FE
059522-BB-7	BAFC 2007-C 3A2 5.532% 05/20/36		09/02/2014	Security Litigation		654,103	1	0	0	0	0	0	0	0	0	0	654,103	654,103	0	05/20/2036	6FE
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		09/01/2014	Paydown		1,096,861	1,140,524	1,074,236	1,074,230	0	22,631	0	22,631	0	1,096,861	0	0	0	38,791	06/25/2036	3FM
891145-LV-4	TORONTO-DOMINION BANK 2.200% 07/29/15	A	07/14/2014	BARCLAYS		5,096,400	5,000,000	4,992,950	4,997,650	0	793	0	793	0	4,998,443	0	97,957	97,957	105,417	07/29/2015	1FE
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		09/01/2014	Paydown		560,669	692,327	654,588	654,495	0	(93,826)	0	(93,826)	0	560,669	0	0	0	12,311	01/25/2036	3FM
03064M-AE-8	AMCAR 2011-1 C 2.850% 08/08/16		09/08/2014	Paydown		29,467	29,467	29,688	0	0	(221)	0	(221)	0	29,467	0	0	0	70	08/08/2016	1FE
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		09/01/2014	Paydown		145,430	145,430	134,427	136,317	0	9,113	0	9,113	0	145,430	0	0	0	6,180	04/25/2036	3FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		08/13/2014	Security Litigation		822,951	2	2	0	0	0	0	0	0	2	0	822,949	822,949	0	04/25/2036	3FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2014	Paydown		69,253	69,253	56,614	62,779	0	6,474	0	6,474	0	69,253	0	0	0	2,089	05/25/2037	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2014	Paydown		481,680	481,680	485,292	483,277	0	(1,597)	0	(1,597)	0	481,680	0	0	0	15,963	07/25/2019	1FM
593074-AA-5	MEYER COOKWARE INDUS 0.160% 05/01/27		08/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	135	05/01/2027	1FE
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		09/01/2014	Paydown		496,085	496,085	496,163	494,832	0	1,254	0	1,254	0	496,085	0	0	0	15,523	11/25/2033	1FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2014	Paydown		7,314	7,314	7,310	0	0	5	0	5	0	7,314	0	0	0	(3,107)	03/15/2063	1FE
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		07/20/2014	Paydown		236,716	236,716	236,716	236,716	0	0	0	0	0	236,716	0	0	0	836	09/20/2014	1FE
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		09/01/2014	Paydown		224,342	282,512	254,866	254,735	0	(30,393)	0	(30,393)	0	224,342	0	0	0	11,367	12/25/2035	4FM
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		09/01/2014	Paydown		372,414	372,414	372,365	372,251	0	163	0	163	0	372,414	0	0	0	4,747	09/25/2057	1FM
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		07/23/2014	Call 100.0000		7,000,000	7,000,000	8,285,770	8,008,683	0	(90,224)	0	(90,224)	0	7,918,459	0	(918,459)	(918,459)	1,944,880	09/02/2019	1FE
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		09/15/2014	Paydown		570,529	570,529	570,521	570,531	0	(2)	0	(2)	0	570,529	0	0	0	7,343	11/15/2016	1FE
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		09/01/2014	Paydown		953,556	953,556	961,453	957,776	0	(4,219)	0	(4,219)	0	953,556	0	0	0	35,084	02/25/2035	1FM
96041X-AC-0	WLAKE 2012-1A A2 1.030% 03/15/16		08/15/2014	Paydown		43,923	43,923	43,969	43,954	0	(31)	0	(31)	0	43,923	0	0	0	282	03/15/2016	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2014	Paydown		479,599	479,599	478,175	478,251	0	1,348	0	1,348	0	479,599	0	0	0	16,094	09/25/2035	1FM
32058B-AB-5	FIAOT 2013-3A A2 0.890% 09/15/17		09/14/2014	Paydown		55,293	55,293	55,289	55,285	0	8	0	8	0	55,293	0	0	0	328	09/15/2017	1FE
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2014	Paydown		32,330	32,330	22,379	21,068	0	11,261	0	11,261	0	32,330	0	0	0	1,243	03/25/2036	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/02/2014	Security Litigation		111,764	2	0	0	0	0	0	0	0	0	0	111,764	111,764	0	03/25/2036	1FM
378272-AB-4	GLENCORE FUNDING LLC 1.700% 05/27/16		09/03/2014	MIZUHO SECURITIES USA INC		505,110	500,000	503,575	0	0	(615)	0	(615)	0	502,960	0	2,150	2,150	6,635	05/27/2016	2FE
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2014	Paydown		236,927	256,262	239,207	239,177	0	(2,250)	0	(2,250)	0	236,927	0	0	0	9,325	10/25/2035	2FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/02/2014	Security Litigation		123,738	2	0	0	0	0	0	0	0	0	0	123,738	123,738	0	10/25/2035	2FM
460146-BU-6	INTERNATIONAL PAPER CO 5.300% 04/01/15		09/08/2014	Call 100.0000		2,428,000	2,428,000	2,424,382	2,427,269	0	398	0	398	0	2,427,667	0	333	333	188,114	04/01/2015	2FE
80282P-AD-7	SDART 2011-1 B 2.350% 11/16/15		07/15/2014	Paydown		132,712	132,712	134,247	132,871	0	(159)	0	(159)	0	132,712	0	0	0	1,819	11/16/2015	1FE
396789-JS-9	GCCFC 2005-GG3 A3 4.569% 08/10/42		07/01/2014	Paydown		24,069	24,069	23,223	24,003	0	66	0	66	0	24,069	0	0	0	641	08/10/2042	1FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		09/01/2014	Paydown		153,481	153,481	148,433	150,395	0	3,086	0	3,086	0	153,481	0	0	0	5,700	06/25/2033	2FM
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2014	Redemption 0.0000		0	0	0	(1,090)	0	1,090	0	1,090	0	0	0	0	0	2,778	12/30/2020	3AM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2014	Paydown		257,678	257,678	253,209	253,298	0	4,380	0	4,380	0	257,678	0	0	0	5,927	07/25/2043	1FM
20046G-AW-8	COMM 2006-FL12 AJ 0.284% 12/15/20		07/15/2014	Paydown		3,202,889	3,202,889	2,982,401	2,933,053	0	133,885	0	133,885	0	3,202,889	0	0	0	2,462	12/15/2020	1FM
12544D-BB-4	CWHL 2007-14 M 6.250% 09/25/37		09/02/2014	Security Litigation		159,662	2	0	0	0	0	0	0	0	0	0	159,662	159,662	0	09/25/2037	6FE
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2014	Call 100.0000		1,524,000	1,524,000	1,584,455	1,559,996	0	(3,958)	0	(3,958)	0	1,556,038	0	(32,038)	(32,038)	341,401	03/01/2019	1FE
57164X-AA-7	MVCOT 2009-2A A 4.809% 07/20/31		09/20/2014	Paydown		22,309	22,309	23,097	22,984	0	(675)	0	(675)	0	22,309	0	0	0	713	07/20/2031	1FE
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		09/15/2014	Paydown		23,432	23,432	23,430	23,431	0	1	0	1	0	23,432	0	0	0	185	08/15/2017	1FE
N4445#-AB-2	IMTECH CAPITAL PP 7.250% 12/15/21	F	07/01/2014	PRIVATE PLACEMENT		910,554	1,010,297	1,010,297	1,000,000	0	0	0	0	0	1,010,297	0	(99,742)	(99,742)	47,192	12/15/2021	4
30605K-AD-3	FAIRW 2006-1A A2L 0.604% 10/17/18	F	07/17/2014	Paydown		119,234	119,234	118,824	0	0	410	0	410	0	119,234	0	0	0	180	10/17/2018	1FE
02006K-AC-9	ALLYL 2013-SN1 A3 0.720% 05/20/16		09/20/2014	Paydown		20,455	20,455	20,475	0	0	(19)	0	(19)	0	20,455	0	0	0	12	05/20/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						418,776,170	382,476,192	378,327,845	352,129,999	13,579	687,945	22,689	678,835	0	381,954,080	0	36,822,090	36,822,090	20,970,535	XXX	XXX
8399997. Total - Bonds - Part 4						520,230,451	482,145,561	482,384,502	426,890,972	13,579	(1,533,155)	22,689	(1,542,265)	0	483,118,076	0	37,112,376	37,112,376	22,760,154	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						520,230,451	482,145,561	482,384,502	426,890,972	13,579	(1,533,155)	22,689	(1,542,265)	0	483,118,076	0	37,112,376	37,112,376	22,760,154	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
12572Q-10-5	CME GROUP INC		09/26/2014	CSFB-CSA-EQUITY	21,991.000	1,742,306		1,316,788	1,725,414	(408,626)	0	0	(408,626)	0	1,316,788	0	425,518	425,518	88,184		L
755111-50-7	RAYTHEON CO		09/26/2014	BNY CONVERG-SOFT	145,454.000	14,661,221		6,002,072	13,192,678	(7,190,606)	0	0	(7,190,606)	0	6,002,072	0	8,659,149	8,659,149	255,999		L
369550-10-8	GENERAL DYNAMICS CORP		09/26/2014	Various	97,024.000	11,680,008		6,521,640	9,270,643	(2,749,003)	0	0	(2,749,003)	0	6,521,640	0	5,158,368	5,158,368	174,643		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						28,083,535	XXX	13,840,500	24,188,735	(10,348,235)	0	0	(10,348,235)	0	13,840,500	0	14,243,035	14,243,035	518,826	XXX	XXX
9799997. Total - Common Stocks - Part 4						28,083,535	XXX	13,840,500	24,188,735	(10,348,235)	0	0	(10,348,235)	0	13,840,500	0	14,243,035	14,243,035	518,826	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						28,083,535	XXX	13,840,500	24,188,735	(10,348,235)	0	0	(10,348,235)	0	13,840,500	0	14,243,035	14,243,035	518,826	XXX	XXX
9899999. Total - Preferred and Common Stocks						28,083,535	XXX	13,840,500	24,188,735	(10,348,235)	0	0	(10,348,235)	0	13,840,500	0	14,243,035	14,243,035	518,826	XXX	XXX
9999999 - Totals						548,313,986	XXX	496,225,002	451,079,707	(10,334,656)	(1,533,155)	22,689	(11,890,500)	0	496,958,576	0	51,355,411	51,355,411	23,278,980	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2013	10/07/2014		75,000,000	3.17	1,252,500			165,278		165,278	19,860						100/97
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		99,000,000	2.86		1,356,300		1,103,593		1,103,593	(252,707)						100/97
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	01/22/2014	01/26/2015		100,000,000	3.24		1,166,667		2,846,740		2,846,740	1,680,073						100/97
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	03/27/2014	03/31/2015		75,000,000	2.98		870,000		976,740		976,740	106,740						100/97
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/20/2014	03/24/2015		73,500,000	3.13		857,500		1,667,744		1,667,744	810,244						100/97
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,252,500	4,250,467	0	6,760,095	XXX	6,760,095	2,364,210	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,252,500	4,250,467	0	6,760,095	XXX	6,760,095	2,364,210	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,252,500	4,250,467	0	6,760,095	XXX	6,760,095	2,364,210	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										1,252,500	4,250,467	0	6,760,095	XXX	6,760,095	2,364,210	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2013	10/07/2014		37,500,000	4.42	(897,500)						930,701						100/97
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		49,500,000	4.11		(891,000)		(272,993)		(272,993)	618,008						100/97
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	01/22/2014	01/22/2015		50,000,000	4.49		(916,667)		(2,485)		(2,485)	914,182						100/97
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	03/27/2014	03/31/2015		37,500,000	4.23		(620,000)		(57,829)		(57,829)	562,171						100/97
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/20/2014	03/24/2015		36,750,000	4.38		(661,500)		(25,865)		(25,865)	635,635						100/97
0519999. Subtotal - Written Options - Hedging Other - Put Options										(897,500)	(3,089,167)	0	(359,172)	XXX	(359,172)	3,660,697	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(897,500)	(3,089,167)	0	(359,172)	XXX	(359,172)	3,660,697	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										(897,500)	(3,089,167)	0	(359,172)	XXX	(359,172)	3,660,697	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(897,500)	(3,089,167)	0	(359,172)	XXX	(359,172)	3,660,697	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		59,498,000	3 Month LIBOR / (2.850)			(1,166,307)			(2,770,004)					607,856		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,166,307)	0	XXX	(2,770,004)	0	0	0	0	607,856	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,166,307)	0	XXX	(2,770,004)	0	0	0	0	607,856	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	10/04/2013	10/07/2044		75,000,000	3 Month LIBOR / (3.862)				(9,972,090)		(9,972,090)	(13,100,603)				2,054,625		100/97
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	06/02/2014	06/04/2045		99,000,000	3 Month LIBOR / (3.523)				(4,253,462)		(4,253,462)	(4,253,462)				2,741,682		100/97

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

SCHEDULE DB - PART A - SECTION 1

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

1 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)
JP Morgan Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	03/27/2014	03/31/2045		75,000,000	3 Month LIBOR / (3.655)				(5,635,963)		(5,635,963)	(5,635,963)				2,071,005		100/97
JP Morgan Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/22/2014	01/26/2045		100,000,000	3 Month LIBOR / (3.941)				(13,841,561)		(13,841,561)	(13,841,561)				2,753,281		100/97
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	03/20/2014	03/24/2045		73,500,000	3 Month LIBOR / (3.828)				(8,097,536)		(8,097,536)	(8,097,536)				2,029,030		100/97
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(41,800,612)	XXX	(41,800,612)	(44,929,125)	0	0	0	11,649,623	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(41,800,612)	XXX	(41,800,612)	(44,929,125)	0	0	0	11,649,623	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			14,667	(19,432)		(19,432)	(33,895)				8,000,000	1FE	
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718DA4	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		191,667	477,965		477,965	(28,027)		(112,179)		25,000,000	1FE	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		76,389	181,336		181,336	(33,788)		(46,877)		10,000,000	1FE	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		114,583	290,052		290,052	(46,213)		(65,881)		15,000,000	1FE	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		191,667	483,420		483,420	(76,498)		(110,325)		25,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		38,333	84,815		84,815	(22,097)		(21,975)		5,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		30,667	67,852		67,852	(17,678)		(17,580)		4,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		84,333	186,593		186,593	(48,613)		(48,344)		11,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		137,500	337,851		337,851	(75,326)		(54,262)		18,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		15,278	37,539		37,539	(8,370)		(6,029)		2,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		53,667	137,736		137,736	(15,524)		(28,668)		7,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		92,000	236,118		236,118	(26,612)		(49,144)		12,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		7,667	19,677		19,677	(2,218)		(4,095)		1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										3,904,260	0	1,048,418	2,521,522	XXX	2,521,522	(434,858)	0	(565,359)	0	143,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,904,260	0	1,048,418	2,521,522	XXX	2,521,522	(434,858)	0	(565,359)	0	143,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,166,307)	(41,800,612)	XXX	(44,570,616)	(44,929,125)	0	0	0	12,257,479	XXX	XXX
1169999. Total Swaps - Credit Default										3,904,260	0	1,048,418	2,521,522	XXX	2,521,522	(434,858)	0	(565,359)	0	143,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										3,904,260	0	(117,889)	(39,279,090)	XXX	(42,049,094)	(45,363,983)	0	(565,359)	0	155,257,479	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,166,307)	0	XXX	(2,770,004)	0	0	0	0	607,856	XXX	XXX
1409999. Subtotal - Hedging Other										355,000	1,161,300	0	(35,399,689)	XXX	(35,399,689)	(38,904,218)	0	0	0	11,649,623	XXX	XXX
1419999. Subtotal - Replication										3,904,260	0	1,048,418	2,521,522	XXX	2,521,522	(434,858)	0	(565,359)	0	143,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										4,259,260	1,161,300	(117,889)	(32,878,167)	XXX	(35,648,171)	(39,339,076)	0	(565,359)	0	155,257,479	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	0	477,965	0	477,965	477,965	0	477,965	25,000,000	25,000,000
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y	0	165,278	0	165,278	165,278	0	165,278		
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	0	2,397,661	(292,425)	2,105,236	2,397,661	(292,425)	2,105,236	78,000,000	78,000,000
JP Morgan	8I5DZWZKVSZI1NUHU748	Y	Y	0	3,823,480	(60,314)	3,763,166	3,823,480	(60,314)	3,763,166		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	1,207,924	2,436,665	(25,865)	1,202,876	2,436,665	(25,865)	1,202,876	40,000,000	40,000,000
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(2,770,004)	0	607,856	607,856
0299999. Total NAIC 1 Designation				1,207,924	9,301,049	(378,604)	7,714,521	9,301,049	(3,148,608)	7,714,521	143,607,856	143,607,856
0899999. Aggregate Sum of Central Clearing houses						(41,800,612)	0		(41,800,612)	0	11,649,623	
0999999 - Totals				1,207,924	9,301,049	(42,179,216)	7,714,521	9,301,049	(44,949,220)	7,714,521	155,257,479	143,607,856

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	Cash	000000-00-0	Cash	86,452,957		86,452,957		IV
0199999 - Total				86,452,957	0	86,452,957	XXX	XXX

Collateral Pledged to Reporting Entity

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			824,059	824,059	10/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				824,059	824,059	XXX
9999999 - Totals				824,059	824,059	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (16,627,588) Book/Adjusted Carrying Value $ (16,627,588)
2. Average balance for the year to date Fair Value $ 12,309,474 Book/Adjusted Carrying Value $ 12,309,474
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 824,059 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-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	13,000,000	13,000,000	12/16/2019
690353-SU-2	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	14,200,000	14,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				37,200,000	37,200,000	XXX
0599999. Total - U.S. Government Bonds				37,200,000	37,200,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	11,155,000	11,155,000	11/01/2028
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				16,755,000	16,755,000	XXX
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	4,800,000	4,800,000	08/01/2035
49126R-AC-0	KENTUCKY ST FIN VRDN Adj % Due 4/1/2031 MJSD1		2AM	6,000,000	6,000,000	04/01/2031
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	7,500,000	7,500,000	02/01/2052
708692-BG-2	PENNSYLVANIA ST ECON DEV FING Adj % Due 8/1/2045 FMAN1		1FE	3,100,279	3,100,000	08/01/2045
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	4,500,000	4,500,000	06/01/2044
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Sched		1FE	2,360,000	2,360,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Sched		1FE	550,000	550,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				30,595,279	30,595,000	XXX
3199999. Total - U.S. Special Revenues Bonds				47,350,279	47,350,000	XXX
03523T-AM-0	ANHEUSER-BUSCH 4 1/8% Due 1/15/2015 JJ15		1FE	7,680,955	7,681,414	01/15/2015
136385-AF-8	CANADIAN NATL RESOURCES 4.9% Due 12/1/2014 JD1		2FE	1,511,226	1,510,954	12/01/2014
209615-CA-9	CONSOLIDATED NATURAL GAS 5% Due 12/1/2014 JD1		2FE	1,362,800	1,370,277	12/01/2014
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-17		1FE	5,400,000	5,400,000	07/17/2015
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,295,000	1,295,000	02/02/2043
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	1,999,122	2,000,875	03/11/2016
29250N-AA-3	ENBRIDGE INC 4.9% Due 3/1/2015 MS1		1FE	2,799,398	2,800,202	03/01/2015
305915-AD-2	FALCONBRIDGE LTD 5 3/8% Due 6/1/2015 JD1		2FE	1,456,481	1,454,985	06/01/2015
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	7,194,196	7,194,141	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	2,331,795	2,331,949	02/01/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	10,639,014	10,638,228	06/30/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	4,847,448	4,844,790	01/20/2015
59157B-AH-5	METLIFE INSTITUTIONAL FD 0.3% Due 4/2/2015 AO2		1FE	2,399,968	2,400,816	04/02/2015
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,700,000	3,700,000	05/01/2027
65334H-AD-4	NEXEN INC 5.2% Due 3/10/2015 MS10		1FE	1,735,006	1,735,535	03/10/2015
653522-DQ-2	NIAGRA MOHAWK 3.553% Due 10/1/2014 AO1		1FE	3,400,000	3,400,000	10/01/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				59,752,410	59,759,166	XXX
04364B-AA-5	ACER ABS 0.45% Due 3/10/2015 Mo-10		1FE	1,414,391	1,414,390	03/10/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,414,391	1,414,390	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				61,166,801	61,173,555	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				113,707,410	113,714,166	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				32,009,670	32,009,390	XXX
6599999. Total Bonds				145,717,080	145,723,555	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
06417H-FT-8	BANK OF NOVA SCOTIA Flt % Due 2/25/2015 FMAN25			13,400,590	13,400,000	02/25/2015
13606Y-3P-9	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			3,499,671	3,500,000	03/20/2015
316175-40-5	FIDELITY INST MM FUND PRIME			66,383	66,383	
37790B-L3-3	GLENCORE CP 0.63% Due 11/3/2014 At Mat			3,090,235	3,090,235	11/03/2014
40428H-PG-1	HSBC USA INC CORP 2 3/8% Due 2/13/2015 FA13			5,541,338	5,541,653	02/13/2015
69354B-BT-8	PNC BANK CP 0.31% Due 1/16/2015 At Mat			15,000,000	15,000,000	01/16/2015
853254-AF-7	STANDARD CHARTERED 3.85% Due 4/27/2015 AO27			7,946,718	7,950,538	04/27/2015
98417E-AD-2	XSTRATA FINANCE CANADA 2.85% Due 11/10/2014 MN10			957,120	957,263	11/10/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				49,502,054	49,506,072	XXX
000000-00-0	Huntington National Bank Money Market Account			14,047,658	14,047,658	
000000-00-0	BB&T Money Market Account			14,025,531	14,025,531	
9099999. Total - Cash (Schedule E Part 1 type)				28,073,189	28,073,189	XXX
000000-00-0	CENTENNIAL ENERGY CP 0.27% Due 10/1/2014 At Mat			14,799,778	14,799,778	10/01/2014
000000-00-0	EIX CP 0.23% Due 10/1/2014 At Mat			10,099,484	10,099,484	10/01/2014
000000-00-0	ENBRIDGE ENERGY PARTNERS CP 0.35% Due 10/27/2014 At Mat			4,396,107	4,396,107	10/27/2014
000000-00-0	GLENCORE CP 0.35% Due 10/15/2014 At Mat			10,394,237	10,394,237	10/15/2014
000000-00-0	NEXTERA ENERGY CAP 0.24% Due 10/2/2014 At Mat			15,798,947	15,798,947	10/02/2014
000000-00-0	NOBLE CORP CP 0.35% Due 10/15/2014 At Mat			5,697,174	5,697,174	10/15/2014
000000-00-0	NOBLE CORP CP 0.35% Due 10/16/2014 At Mat			9,994,458	9,994,458	10/16/2014
000000-00-0	NOREUT CP 0.22% Due 10/15/2014 At Mat			11,498,946	11,498,946	10/15/2014
000000-00-0	NOWEST CP 0.33% Due 10/10/2014 At Mat			1,499,299	1,499,299	10/10/2014
000000-00-0	SOUTH CAROLINA FUEL CO CP 0.23% Due 10/7/2014 At Mat			4,299,286	4,299,286	10/07/2014
000000-00-0	SPECTRA ENERGY PARTNERS 0.26% Due 10/8/2014 At Mat			6,399,260	6,399,260	10/08/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				94,876,975	94,876,975	XXX
9999999 - Totals				318,169,299	318,179,792	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 30,409,355 Book/Adjusted Carrying Value $ 30,437,754
2. Average balance for the year to date Fair Value $ 310,733,761 Book/Adjusted Carrying Value $ 311,548,889

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Morgan Stanley	New York, NY					73,008,275	97,252,275	86,452,957	XXX
Huntington Bank	Columbus, OH					17,541,961	16,044,080	15,547,946	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					17,518,907	16,021,362	15,525,867	XXX
Bank of New York Mellon	New York, NY					(1,459,486)	(3,140,403)	15,017,695	XXX
Federal Home Loan Bank	Cincinnati, OH					1,222,329	1,002,250	752,164	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			605,981	1,025,548	(444,942)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	108,718,981	128,486,126	133,132,701	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	108,718,981	128,486,126	133,132,701	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	108,718,981	128,486,126	133,132,701	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	2,299,916	84	0
CENTENNIAL ENERGY CP		09/29/2014	0.270	10/01/2014	14,799,778	222	0
EIX CP		09/23/2014	0.230	10/01/2014	12,199,376	624	0
ENBRIDGE ENERGY PARTNERS CP		07/28/2014	0.350	10/27/2014	4,396,107	2,781	0
GLENCORE CP		08/19/2014	0.350	10/15/2014	10,394,237	4,348	0
KANSAS CITY POWER & LT CP		09/29/2014	0.230	10/30/2014	3,999,208	51	0
NATIONAL GRID CP		09/25/2014	0.260	10/02/2014	2,299,884	100	0
NEXTERA ENERGY CAP		09/22/2014	0.240	10/02/2014	18,098,793	1,086	0
NOBLE CORP CP		08/25/2014	0.357	10/14/2014	5,697,174	2,091	0
NOBLE CORP CP		08/20/2014	0.350	10/16/2014	9,994,458	4,083	0
NOREUT CP		09/30/2014	0.220	10/15/2014	11,498,946	70	0
NOWEST CP		08/20/2014	0.330	10/10/2014	1,499,299	578	0
SOUTH CAROLINA FUEL CO CP		09/11/2014	0.230	10/07/2014	4,299,286	549	0
SPECTRA ENGERGY CAP CP		09/25/2014	0.250	10/07/2014	2,299,808	96	0
SPECTRA ENERGY PARTNERS		09/22/2014	0.260	10/08/2014	8,698,995	566	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					112,475,265	17,329	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					112,475,265	17,329	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					112,475,265	17,329	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					112,475,265	17,329	0
8699999 - Total Cash Equivalents					112,475,265	17,329	0