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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Jimmy Joe Miller	Donald Joseph Wuebbling	Bradley Joseph Hunkler
President & CEO	Secretary and Counsel	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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	2,617,688,819	0	2,617,688,819	2,577,083,877
2. Stocks:				
2.1 Preferred stocks	5,223,500	0	5,223,500	0
2.2 Common stocks	104,764,946	7,355,254	97,409,692	98,819,072
3. Mortgage loans on real estate:				
3.1 First liens	140,407,191	0	140,407,191	110,459,300
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)			0	
5. Cash ($ 2,087,207), cash equivalents ($ 43,390,456) and short-term investments ($ 13,455,761)	58,933,427		58,933,427	20,006,928
6. Contract loans (including $ .... premium notes)	66,442,713		66,442,713	65,533,892
7. Derivatives	5,313,738		5,313,738	8,131,590
8. Other invested assets	117,186,164	0	117,186,164	115,476,620
9. Receivables for securities	1,213,021		1,213,021	712,823
10. Securities lending reinvested collateral assets	1,100,112		1,100,112	5,594,210
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,118,273,631	7,355,254	3,110,918,377	3,001,818,312
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	35,170,420		35,170,420	29,757,333
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	921,610		921,610	757,615
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	9,233,042		9,233,042	8,900,670
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,297,621		14,297,621	5,812,425
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	58,905,654	34,984,427	23,921,227	24,050,860
19. Guaranty funds receivable or on deposit	1,147,175		1,147,175	1,187,727
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	1,505,277	1,505,277	0	0
25. Aggregate write-ins for other than invested assets	20,623,823	0	20,623,823	20,068,589
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,260,078,253	43,844,958	3,216,233,295	3,092,353,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	110,028,541	0	110,028,541	106,593,724
28. Total (Lines 26 and 27)	3,370,106,794	43,844,958	3,326,261,836	3,198,947,255
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Deferred Compensation Plan	17,712,091		17,712,091	17,197,030
2502. CSV of Corporate Owned Life Insurance	2,434,695		2,434,695	2,400,794
2503. Employee Split Dollar	440,991		440,991	440,458
2598. Summary of remaining write-ins for Line 25 from overflow page	36,046	0	36,046	30,307
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,623,823	0	20,623,823	20,068,589

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,614,394,451 less $ included in Line 6.3 (including $ Modco Reserve)	2,614,394,451	2,528,684,455
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,127,681	2,301,725
3.	Liability for deposit-type contracts (including $ Modco Reserve)	153,728,185	162,432,076
4.	Contract claims:		
	4.1 Life	13,449,484	12,551,703
	4.2 Accident and health	41,669	41,769
5.	Policyholders' dividends $ 4,643 and coupons $ due and unpaid	4,643	6,378
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,497,523	11,460,015
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	186,981	107,904
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 2,665,934 ceded	2,665,934	4,283,860
	9.4 Interest Maintenance Reserve	4,925,454	6,068,158
10.	Commissions to agents due or accrued-life and annuity contracts $ 63,398 , accident and health $ and deposit-type contract funds $	63,398	
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	562,500	750,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (3,134,137) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,597,534)	(8,369,935)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,424,651	2,069,789
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	7,319,566	184,388
15.2	Net deferred tax liability		
16.	Unearned investment income	1,878,041	1,883,152
17.	Amounts withheld or retained by company as agent or trustee	146,680	30,974
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	10,564,402	1,104,524
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	26,680,552	26,563,391
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	43,368,178	39,163,908
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,805,207	1,915,966
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	564,109	2,492,570
	24.09 Payable for securities	5,247,369	669,679
	24.10 Payable for securities lending	82,574,898	43,759,141
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,201,036	1,432,192
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,980,825,058	2,841,587,782
27.	From Separate Accounts Statement	110,028,541	106,593,724
28.	Total liabilities (Lines 26 and 27)	3,090,853,599	2,948,181,506
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	131,816,437	131,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	93,591,800	108,949,312
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	225,408,237	240,765,749
38.	Totals of Lines 29, 30 and 37	235,408,237	250,765,749
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,326,261,836	3,198,947,255
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment low income housing tax credit property	910,069	910,067
2502.	Outstanding disbursement checks written awaiting booking	193,152	327,594
2503.	Uncashed drafts and checks that are pending escheatment to the state	97,815	186,316
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	8,215
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,201,036	1,432,192
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	181,430,784	156,734,826	228,588,372
2.	Considerations for supplementary contracts with life contingencies	1,289,783	760,904	756,727
3.	Net investment income	113,716,470	107,524,714	144,858,971
4.	Amortization of Interest Maintenance Reserve (IMR)	546,818	892,328	1,316,566
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6.	Commissions and expense allowances on reinsurance ceded	0	5	5
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,109,278	1,095,615	1,514,827
	8.2 Charges and fees for deposit-type contracts	491,412	539,631	671,564
	8.3 Aggregate write-ins for miscellaneous income	124,519	182,239	255,893
9.	Totals (Lines 1 to 8.3)	298,709,064	267,730,262	377,962,925
10.	Death benefits	85,565,372	66,539,366	91,432,932
11.	Matured endowments (excluding guaranteed annual pure endowments)	440,100	494,659	595,866
12.	Annuity benefits	18,204,560	14,953,634	19,228,968
13.	Disability benefits and benefits under accident and health contracts	883,683	935,754	1,263,386
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	62,212,109	58,863,882	80,082,024
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,336,505	3,287,329	4,759,633
18.	Payments on supplementary contracts with life contingencies	698,671	651,245	899,040
19.	Increase in aggregate reserves for life and accident and health contracts	87,551,627	82,632,273	129,610,706
20.	Totals (Lines 10 to 19)	258,892,627	228,358,142	327,872,555
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	19,426,589	16,919,722	24,411,374
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	26,223,130	23,505,407	31,445,155
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,534,118	3,303,982	4,368,826
25.	Increase in loading on deferred and uncollected premiums	193,756	117,668	(574,566)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	3,838,563	846,263	1,039,549
27.	Aggregate write-ins for deductions	2,265,980	2,165,906	4,328,820
28.	Totals (Lines 20 to 27)	314,374,763	275,217,090	392,891,713
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(15,665,699)	(7,486,828)	(14,928,788)
30.	Dividends to policyholders	8,787,324	8,363,052	11,259,717
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(24,453,023)	(15,849,880)	(26,188,505)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,667,379)	(4,347,759)	(3,726,170)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(22,785,644)	(11,502,121)	(22,462,335)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,504,140 (excluding taxes of $ (320,862) transferred to the IMR)	7,598,761	(1,168,573)	(2,386,837)
35.	Net income (Line 33 plus Line 34)	(15,186,883)	(12,670,694)	(24,849,172)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	250,765,749	214,773,278	214,773,280
37.	Net income (Line 35)	(15,186,883)	(12,670,694)	(24,849,172)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 895,515	2,504,847	13,194,368	20,619,788
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	10,312,140	9,085,097	11,722,459
41.	Change in nonadmitted assets	(9,686,356)	(12,962,967)	(11,132,149)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	903,010		
44.	Change in asset valuation reserve	(4,204,270)	(4,413,723)	(10,368,457)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		50,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	0		
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)	(15,357,512)	(7,767,919)	35,992,469
55.	Capital and surplus, as of statement date (Lines 36 + 54)	235,408,237	207,005,359	250,765,749
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	124,519	182,239	255,893
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	124,519	182,239	255,893
2701.	Securities Lending Interest Expense	163,254	78,344	115,367
2702.	Benefits for employees not included elsewhere	1,552,726	2,087,562	4,213,453
2703.	Miscellaneous expense	550,000		0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,265,980	2,165,906	4,328,820
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	182,109,521	155,934,278	228,972,974
2. Net investment income	117,170,981	108,506,154	153,009,104
3. Miscellaneous income	1,725,209	1,831,266	2,442,289
4. Total (Lines 1 to 3)	301,005,711	266,271,698	384,424,367
5. Benefit and loss related payments	181,659,106	146,815,870	199,123,939
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,066,162	(56,034)	1,731,175
7. Commissions, expenses paid and aggregate write-ins for deductions	52,178,512	34,723,352	63,219,199
8. Dividends paid to policyholders	8,751,551	8,515,923	11,458,874
9. Federal and foreign income taxes paid (recovered) net of $ 5,183,278 tax on capital gains (losses)	(3,619,279)	(2,918,699)	(3,848,552)
10. Total (Lines 5 through 9)	240,036,052	187,080,412	271,684,635
11. Net cash from operations (Line 4 minus Line 10)	60,969,659	79,191,286	112,739,732
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	237,896,822	343,704,736	476,606,897
12.2 Stocks	13,366,763	5,201,585	5,201,585
12.3 Mortgage loans	8,175,862	8,206,841	12,372,878
12.4 Real estate	0	0	0
12.5 Other invested assets	521,338	1,107,686	3,411,280
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,264	1,508	1,692
12.7 Miscellaneous proceeds	12,354,267	13,313,268	2,486,190
12.8 Total investment proceeds (Lines 12.1 to 12.7)	272,321,316	371,535,624	500,080,522
13. Cost of investments acquired (long-term only):			
13.1 Bonds	279,358,837	389,753,062	525,753,230
13.2 Stocks	12,153,487	312,900	49,325,189
13.3 Mortgage loans	38,123,752	31,400,677	34,138,144
13.4 Real estate	0	0	0
13.5 Other invested assets	2,997,210	1,072	1,072
13.6 Miscellaneous applications	500,198	1,194,815	4,139,267
13.7 Total investments acquired (Lines 13.1 to 13.6)	333,133,484	422,662,526	613,356,902
14. Net increase (or decrease) in contract loans and premium notes	908,821	(2,241,443)	(2,920,099)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(61,720,989)	(48,885,459)	(110,356,281)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	987,711
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(8,703,891)	(1,469,694)	(4,940,145)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	48,381,722	(15,775,186)	6,635,353
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	39,677,831	(17,244,880)	2,682,919
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	38,926,501	13,060,947	5,066,370
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	20,006,928	14,940,558	14,940,558
19.2 End of period (Line 18 plus Line 19.1)	58,933,429	28,001,505	20,006,928

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	141,839,624	131,710,123	188,096,918
3.	Ordinary individual annuities	70,781,548	55,351,908	81,760,822
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	83,558	102,347	132,513
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	212,704,730	187,164,378	269,990,253
12.	Deposit-type contracts	1,310,517	72,960	666,490
13.	Total	214,015,247	187,237,338	270,656,743
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2014	2013
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	(15,186,883)	(24,849,172)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	(15,186,883)	(24,849,172)
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	235,408,237	250,765,749
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	235,408,237	250,765,749

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

C. Accounting Policy. No changes.

2. Accounting Changes and Corrections of Errors

The Company made updates in the second and third quarters, effective January 1, 2014, to 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 the net $0.9 million directly as an increase to surplus as a result of the change in valuation bases 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
12668B-YF-4	501,137	498,431	2,706	498,431	496,960	09/30/2014
52520Q-AG-9	978,487	944,183	34,304	944,183	908,952	09/30/2014
759950-GY-8	319,342	300,788	18,554	300,788	283,875	09/30/2014
Total	XXX	XXX	55,564	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 775,374
2. 12 Months or Longer 3,295,177

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

1. Less than 12 Months 58,008,098
2. 12 Months or Longer 77,757,027

(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	82,421,966

F. Real Estate. No change.

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

H. Restricted Assets. No change.

I. Working Capital Finance Investments. None.

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt.

B. FHLB Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	4,798,421	4,798,421	
Membership Stock - Class B	0		
Activity Stock	1,944,079	1,944,079	
Excess Stock	0		
Aggregate Total	6,742,500	6,742,500	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	200,000,000	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	4,516,823	4,516,823	
Membership Stock - Class B	0		
Activity Stock	1,994,077	1,994,077	
Excess Stock	0		
Aggregate Total	6,510,900	6,510,900	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	150,000,000	XXX	XXX

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	4,798,421	4,798,421				
Class B						

(3) Collateral Pledged to FHLB

NOTES TO FINANCIAL STATEMENTS

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	113,064,009	119,969,655	81,930,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	113,064,009	119,969,655	81,930,000

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	115,235,287	116,771,233	84,000,000

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	116,036,134	123,224,165	81,930,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	116,036,134	123,224,165	81,930,000

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	115,235,287	116,771,233	84,000,000

(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	81,930,000	81,930,000	0	81,953,726
Other	0			XXX
Aggregate Total	81,930,000	81,930,000	0	81,953,726

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	84,000,000	84,000,000	0	84,025,398
Other	0			XXX
Aggregate Total	84,000,000	84,000,000	0	84,025,398

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
Debt	15,000,000	15,000,000	0
Funding Agreements	84,000,000	84,000,000	0
Other	0		
Aggregate Total	99,000,000	99,000,000	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. No change.

15. Leases. No change.

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

NOTES TO FINANCIAL STATEMENTS

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: Industrial & miscellaneous	0	2,687,900	0	2,687,900
Common stock: Industrial & miscellaneous	90,617,193	0	0	90,617,193
Derivative assets: Options, purchased	0	5,313,740	0	5,313,740
Separate account assets*	34,322,740	0	0	34,322,740
Total assets at fair value	124,939,933	8,001,640	0	132,941,573

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	(564,108)	0	(564,108)
Total liabilities at fair value	0	(564,108)	0	(564,108)

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

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

(2) Not applicable.

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

(4) Investments in Level 2 include NAIC rated 6 industrial and miscellaneous bonds. These securities are currently rated below investment grade. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	2,891,234,912	2,617,688,831	6,304,523	2,756,587,310	128,343,079	
Common stock: Unaffiliated**	97,409,693	97,409,693	97,409,693	0	0	
Preferred stock	5,789,640	5,223,500	0	5,789,640	0	
Mortgage loans	154,686,283	140,407,191	0	0	154,686,283	
Cash, cash equivalents, & short-term investments	58,931,950	58,933,426	58,931,950	0	0	
Other invested assets: Surplus notes	22,373,597	19,091,488	0	22,373,597	0	
Securities lending reinvested collateral assets	1,100,112	1,100,112	1,100,112	0	0	
Derivative assets	5,313,740	5,313,740	0	5,313,740	0	
Separate account assets	113,295,794	110,028,541	35,359,378	77,936,416	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(903,695,034)	(880,054,000)	0	0	(903,695,034)	
Derivative liabilities	(4,257,416)	(564,108)	0	(564,108)	(3,693,308)	
Securities lending liability	(82,574,898)	(82,574,898)	0	(82,574,898)	0	
Separate acct. liabilities*	(75,403,116)	(73,198,000)	0	0	(75,403,116)	

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

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

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the

NOTES TO FINANCIAL STATEMENTS

disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs. The fair values of interest rate swaps qualifying for hedge accounting treatment are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items

H. Offsetting and Netting Assets and Liabilities

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

		9/30/2014		12/31/2013
Derivative Assets				
Gross amount of recognized assets	$	5,313,738	$	8,131,591
Gross amounts offset		-		-
Net amount of assets	$	5,313,738	$	8,131,591
Derivative Liabilities				
Gross amount of recognized liabilities	$	(564,109)	$	(2,492,570)
Gross amounts offset		-		-
Net amount of liabilities	$	(564,109)	$	(2,492,570)

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

NOTES TO FINANCIAL STATEMENTS

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: $ 13,146,494

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 7,390,434	$ 7,355,254
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 83,660,381	$ 85,639,662
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 91,050,815	$ 92,994,916
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. $ 82,421,966

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 82,427,906

16.3 Total payable for securities lending reported on the liability page. $ 82,574,898

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	$ 140,407,191
	1.14 Total Mortgages in Good Standing	$ 140,407,191
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 140,407,191
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	207.200 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	32.300 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	1,317,858	591,782	503		1,910,143	
2.	Alaska AK	L	30,375	1,000			31,375	
3.	Arizona AZ	L	3,017,370	1,734,170	54		4,751,594	
4.	Arkansas AR	L	212,591	22,056			234,647	
5.	California CA	L	15,201,263	2,083,760	2,068		17,287,091	
6.	Colorado CO	L	1,803,587	638,748	208		2,442,543	
7.	Connecticut CT	L	885,587	30,476	348		916,411	
8.	Delaware DE	L	579,684	300	286		580,270	
9.	District of Columbia DC	L	132,958		157		133,115	
10.	Florida FL	L	8,325,120	3,549,715	7,351		11,882,186	
11.	Georgia GA	L	5,333,147	833,704	775		6,167,626	
12.	Hawaii HI	L	134,052				134,052	
13.	Idaho ID	L	282,509	200,000			482,509	
14.	Illinois IL	L	2,553,853	3,133,495	3,235		5,690,583	48,883
15.	Indiana IN	L	6,927,654	5,185,684	1,981		12,115,319	50,000
16.	Iowa IA	L	1,354,073	698,514	97		2,052,684	569,000
17.	Kansas KS	L	469,741	2,830,787	33		3,300,561	200,000
18.	Kentucky KY	L	1,389,849	426,412	41		1,816,302	
19.	Louisiana LA	L	145,078	925			146,003	
20.	Maine ME	L	116,360				116,360	
21.	Maryland MD	L	3,004,211	642,583	2,383		3,649,177	
22.	Massachusetts MA	L	2,100,218	704,136	1,558		2,805,912	59,903
23.	Michigan MI	L	4,970,598	1,192,916	2,904		6,166,418	
24.	Minnesota MN	L	9,907,183	303,410	(152)		10,210,441	
25.	Mississippi MS	L	256,644	75,000	329		331,973	
26.	Missouri MO	L	2,468,273	24,904,263	96		27,372,632	66,000
27.	Montana MT	L	133,881	160,437	950		295,268	
28.	Nebraska NE	L	1,382,208	75,000	137		1,457,345	
29.	Nevada NV	L	396,656				396,656	
30.	New Hampshire NH	L	276,339				276,339	
31.	New Jersey NJ	L	6,218,966	1,676,320	14,416		7,909,702	
32.	New Mexico NM	L	269,134	10,088	358		279,580	
33.	New York NY	N	795,412	95,197	67		890,676	
34.	North Carolina NC	L	2,380,935	4,389,465	358		6,770,758	
35.	North Dakota ND	L	35,587				35,587	
36.	Ohio OH	L	18,784,806	4,306,517	19,699		23,111,022	
37.	Oklahoma OK	L	2,116,511	2,044,892			4,161,403	
38.	Oregon OR	L	379,246	37,703			416,949	
39.	Pennsylvania PA	L	5,639,029	3,170,066	5,784		8,814,879	
40.	Rhode Island RI	L	123,078				123,078	
41.	South Carolina SC	L	1,157,458	220,087	789		1,378,334	
42.	South Dakota SD	L	675,442				675,442	
43.	Tennessee TN	L	2,482,575	53,500	2,280		2,538,355	
44.	Texas TX	L	8,312,747	1,392,165	825		9,705,737	
45.	Utah UT	L	3,734,921	3,101,138	25		6,836,084	
46.	Vermont VT	L	88,802				88,802	
47.	Virginia VA	L	1,734,912	54,781	546		1,790,239	
48.	Washington WA	L	2,223,980	202,956	991		2,427,927	316,731
49.	West Virginia WV	L	155,581	6,500	347		162,428	
50.	Wisconsin WI	L	1,407,068	900	403		1,408,371	
51.	Wyoming WY	L	469,901				469,901	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	600				600	
55.	U.S. Virgin Islands VI	N	1,170				1,170	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	491,917	0	39	0	491,956	0
59.	Subtotal	(a) 50	134,788,698	70,781,548	72,269	0	205,642,515	1,310,517
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,524,660				6,524,660	
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	526,266		11,289		537,555	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	141,839,624	70,781,548	83,558	0	212,704,730	1,310,517
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	141,839,624	70,781,548	83,558	0	212,704,730	1,310,517
98.	Less Reinsurance Ceded	XXX	33,502,919				33,502,919	
99.	Totals (All Business) less Reinsurance Ceded	XXX	108,336,705	70,781,548	83,558	0	179,201,811	1,310,517
	DETAILS OF WRITE-INS							
58001.	Other Foreign	XXX	491,917		39		491,956	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	491,917	0	39	0	491,956	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	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	30-0755589				Cintrifuse Early Stage Capital Fund I LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1027109				Decheng Capital China Life Sciences Fund I	CYM	NIA	The Western and Southern Life Ins Co	Ownership	7.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	89.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.870	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	77.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	25.180	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.440	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	41.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	5.680	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0760882				Goldentree CLO Debt Investment	IRL	NIA	The Western and Southern Life Ins Co	Ownership	13.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	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	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.530	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.560	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid Dividends	36,046		36,046	30,307
2597. Summary of remaining write-ins for Line 25 from overflow page	36,046	0	36,046	30,307

Additional Write-ins for Liabilities Line 25

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

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	110,459,299	88,699,244
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	20,814,710	30,677,350
	2.2 Additional investment made after acquisition	17,309,042	3,460,794
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	8,175,862	12,372,878
8.	Deduct amortization of premium and mortgage interest points and commitment fees		5,211
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	140,407,189	110,459,299
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	140,407,189	110,459,299
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	140,407,189	110,459,299

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	115,476,619	117,311,835
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,997,210	0
	2.2 Additional investment made after acquisition	0	1,072
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	(183)	24
5.	Unrealized valuation increase (decrease)	(752,545)	1,590,717
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	521,338	3,411,280
8.	Deduct amortization of premium and depreciation	13,599	15,749
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)	117,186,164	115,476,619
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	117,186,164	115,476,619

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,683,293,392	2,534,370,421
2.	Cost of bonds and stocks acquired	291,512,324	624,090,708
3.	Accrual of discount	1,330,362	2,115,691
4.	Unrealized valuation increase (decrease)	1,587,314	17,966,485
5.	Total gain (loss) on disposals	8,834,896	1,583,272
6.	Deduct consideration for bonds and stocks disposed of	251,263,585	481,808,482
7.	Deduct amortization of premium	7,561,874	8,923,894
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	55,564	6,100,809
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,727,677,265	2,683,293,392
11.	Deduct total nonadmitted amounts	7,355,255	7,390,435
12.	Statement value at end of current period (Line 10 minus Line 11)	2,720,322,010	2,675,902,957

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,579,694,303	147,687,379	205,915,222	61,255,954	1,592,609,013	1,579,694,303	1,582,722,414	1,548,696,440
2. NAIC 2 (a)	903,029,723	748,797,470	678,013,008	(75,975,030)	906,627,024	903,029,723	897,839,155	876,566,969
3. NAIC 3 (a)	93,317,908	5,895,173	1,498,270	11,851,993	89,950,380	93,317,908	109,566,804	101,889,937
4. NAIC 4 (a)	73,700,552	10,722,726	4,041,103	(2,048,606)	73,127,814	73,700,552	78,333,569	66,443,659
5. NAIC 5 (a)	4,012,007	7	382,351	(244,490)	4,519,166	4,012,007	3,385,173	5,456,221
6. NAIC 6 (a)	0	0	0	2,687,900	1,674,570	0	2,687,900	1,900,315
7. Total Bonds	2,653,754,493	913,102,755	889,849,954	(2,472,279)	2,668,507,967	2,653,754,493	2,674,535,015	2,600,953,541
PREFERRED STOCK								
8. NAIC 1	5,223,500				5,223,500	5,223,500	5,223,500	
9. NAIC 2	0				0	0	0	
10. NAIC 3	0				0	0	0	
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	5,223,500	0	0	0	5,223,500	5,223,500	5,223,500	0
15. Total Bonds and Preferred Stock	2,658,977,993	913,102,755	889,849,954	(2,472,279)	2,673,731,467	2,658,977,993	2,679,758,515	2,600,953,541

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 55,090,510 ; NAIC 2 $ 1,755,710 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	13,455,762	XXX	13,507,719	58,515	49,184

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	17,372,531	20,594,007
2. Cost of short-term investments acquired	296,462,060	384,112,996
3. Accrual of discount	8	6
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	514	427
6. Deduct consideration received on disposals	300,277,225	387,271,284
7. Deduct amortization of premium	102,127	63,621
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,455,761	17,372,531
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	13,455,761	17,372,531

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	5,639,019
2.	Cost Paid/(Consideration Received) on additions	2,583,212
3.	Unrealized Valuation increase/(decrease)	(1,387,659)
4.	Total gain (loss) on termination recognized	4,172,182
5.	Considerations received/(paid) on terminations	6,257,123
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	4,749,631
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	4,749,631

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	4,749,632	
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)		4,749,632
4.	Part D, Section 1, Column 5	5,313,740	
5.	Part D, Section 1, Column 6	(564,108)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,056,324	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,056,324
10.	Part D, Section 1, Column 8	5,313,740	
11.	Part D, Section 1, Column 9	(4,257,416)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	810,468	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	810,468	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,497,151	0
2.	Cost of cash equivalents acquired	1,942,506,069	1,426,879,628
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	5,750	1,265
6.	Deduct consideration received on disposals	1,905,618,514	1,420,380,489
7.	Deduct amortization of premium		3,253
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,390,456	6,497,151
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	43,390,456	6,497,151

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0126844	San Antonio	TX		06/14/2013	8.000	0	139,302	38,100,000
0126846	San Antonio	TX		02/10/2014	5.000	0	6,112,083	38,100,000
0126847	Cincinnati	OH		09/18/2014	4.320	20,000,000	0	30,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						20,000,000	6,251,385	106,200,000
0899999. Total Mortgages in good standing						20,000,000	6,251,385	106,200,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						20,000,000	6,251,385	106,200,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001101	Pittsburgh	PA		05/10/2002	07/25/2014	4,218,838	0	0	0	0	0	0	4,139,835	4,139,835	0	0	0
0199999. Mortgages closed by repayment						4,218,838	0	0	0	0	0	0	4,139,835	4,139,835	0	0	0
0001101	Pittsburgh	PA		05/10/2002		4,218,838	0	0	0	0	0	0	0	11,484	0	0	0
0001126	Austin	TX		09/24/2004		847,548	0	0	0	0	0	0	0	4,054	0	0	0
0044667	Lakeland	FL		08/05/1999		6,643,988	0	0	0	0	0	0	0	39,749	0	0	0
0126792	Miami	FL		08/16/1995		356,143	0	0	0	0	0	0	0	52,518	0	0	0
0126797	Newport	KY		11/28/1995		463,592	0	0	0	0	0	0	0	59,242	0	0	0
0126798	Terre Haute	IN		12/18/1995		336,760	0	0	0	0	0	0	0	56,844	0	0	0
0126799	Lake Buena Vista	FL		02/16/1996		604,965	0	0	0	0	0	0	0	89,621	0	0	0
0126800	Cincinnati	OH		02/22/1996		288,039	0	0	0	0	0	0	0	44,383	0	0	0
0126802	Miami	FL		10/16/1996		641,088	0	0	0	0	0	0	0	68,777	0	0	0
0126804	Tampa	FL		12/15/1996		693,533	0	0	0	0	0	0	0	53,648	0	0	0
0126809	Knoxville	TN		02/19/1998		1,315,465	0	0	0	0	0	0	0	67,947	0	0	0
0126811	Birmingham	AL		06/03/1998		573,199	0	0	0	0	0	0	0	66,608	0	0	0
0126816	West Columbia	SC		11/22/1999		2,032,236	0	0	0	0	0	0	0	69,766	0	0	0
0126818	Newport News	VA		12/22/1999		2,670,519	0	0	0	0	0	0	0	89,278	0	0	0
0126824	Oswego	IL		12/13/2000		2,740,190	0	0	0	0	0	0	0	41,100	0	0	0
0126829	Birmingham	AL		06/18/2003		2,031,518	0	0	0	0	0	0	0	21,490	0	0	0
0126835	Bloomington	IN		03/22/2007		2,418,881	0	0	0	0	0	0	0	8,667	0	0	0
0126836	Placerville	CA		12/23/2009		3,205,229	0	0	0	0	0	0	0	38,346	0	0	0
0126837	Downers Grove	IL		04/23/2010		10,785,200	0	0	0	0	0	0	0	159,932	0	0	0
0126838	La Vergne	TN		12/21/2010		3,696,581	0	0	0	0	0	0	0	29,424	0	0	0
0126839	Charleston	SC		03/31/2011		4,394,829	0	0	0	0	0	0	0	21,501	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
0126840	Port Orange	FL		10/27/2011		9,988,530	0	0	0	0	0	0	0	35,634	0	0	0
0126841	Des Plaines	IL		07/02/2012		12,141,423	0	0	0	0	0	0	0	67,796	0	0	0
0126842	Indianapolis	IN		09/11/2012		3,548,174	0	0	0	0	0	0	0	45,930	0	0	0
0126843	Johnstown	CO		01/07/2013		10,784,690	0	0	0	0	0	0	0	90,422	0	0	0
0299999. Mortgages with partial repayments						87,421,158	0	0	0	0	0	0	0	1,334,161	0	0	0
0599999 - Totals						91,639,996	0	0	0	0	0	0	4,139,835	5,473,996	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15			TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		2,997,210	0	0	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated								2,997,210	0	0	0	XXX
4499999. Total - Unaffiliated								2,997,210	0	0	0	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								2,997,210	0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	09/30/2014	3,636	0	0	0	0	0	0	3,636	3,636	0	0	0	0
	VS&A COMMUNICATIONS PRTNS III L.P	WILMINGTON	DE	VS&A COMMUNICATIONS PRTNS III L.P	01/14/1999	09/24/2014	62,660	0	0	0	0	0	0	62,660	62,660	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							66,296	0	0	0	0	0	0	66,296	66,296	0	0	0	0
4499999. Total - Unaffiliated							66,296	0	0	0	0	0	0	66,296	66,296	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							66,296	0	0	0	0	0	0	66,296	66,296	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-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2014	Interest Capitalization		20,462	20,462	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2014	Interest Capitalization		3,190	3,190	0	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2014	Interest Capitalization		23,723	23,723	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2014	Interest Capitalization		8,978	8,978	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2014	Interest Capitalization		6,974	6,974	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.667% 02/16/44		09/01/2014	Interest Capitalization		53,660	53,660	0	1
690353-ZZ-3	OPIC 0.110% 09/15/20		07/08/2014	WELLS FARGO		3,700,000	3,700,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						3,816,987	3,816,987	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2014	Interest Capitalization		33,645	33,645	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2014	Interest Capitalization		44,651	44,651	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		09/01/2014	Interest Capitalization		12,375	12,375	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		07/01/2014	Interest Capitalization		35,937	35,937	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		09/01/2014	Interest Capitalization		10,905	10,905	0	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		08/28/2014	J P MORGAN SEC FIXED INC		1,500,000	1,500,000	0	2AM
592643-AA-8	MET WASHINGTON DC ARPTS 7.462% 10/01/46		07/23/2014	MERRILL LYNCH-NY--FX INC		2,713,880	2,000,000	48,503	6AM
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		07/31/2014	MERRILL LYNCH-NY--FX INC		1,100,000	1,100,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						5,451,393	4,737,513	48,503	XXX
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/02/2014	Litigation Settlement		0	1	0	6FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/02/2014	Litigation Settlement		0	1	0	1FM
02151H-AY-1	CWALT 2007-17CB M1 5.750% 08/25/37		09/02/2014	Litigation Settlement		0	2	0	6FE
02152A-BH-1	CWALT 2007-16CB M1 7.842% 08/25/37		09/02/2014	Litigation Settlement		0	1	0	6Z
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		2,135,910	2,100,000	3,369	1FE
05525M-AA-4	BAMLL 2014-520M A 4.325% 08/15/46		08/01/2014	BANK of AMERICA SEC		3,089,991	3,000,000	2,884	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/02/2014	Litigation Settlement		0	1	0	2FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2014	Interest Capitalization		23,052	23,052	0	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.819% 09/20/46		09/02/2014	Litigation Settlement		0	1	0	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/02/2014	Litigation Settlement		0	2	0	1FM
059522-AX-0	BAFC 2007-C 1A5 5.354% 05/20/36		09/02/2014	Litigation Settlement		0	1	0	1FM
05954C-BE-7	BOAMS 2007-3 B1 6.000% 09/25/37		09/02/2014	Litigation Settlement		0	1	0	6FE
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		08/26/2014	Various		6,046,860	6,000,000	1,400	2FE
12189L-AS-0	BURLINGTON NORTH SANTA FE 4.900% 04/01/44		09/26/2014	BARCLAYS		1,054,730	1,000,000	0	2FE
12592F-AA-3	COMM 2014-277P A 3.731% 08/10/49		08/08/2014	DEUTSCHE BANK		3,049,338	3,000,000	6,218	1FE
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		08/13/2014	Litigation Settlement		0	1	0	4FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/02/2014	Litigation Settlement		0	1	0	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/02/2014	Litigation Settlement		0	2	0	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/02/2014	Litigation Settlement		0	3	0	2FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/02/2014	Litigation Settlement		0	1	0	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/02/2014	Litigation Settlement		0	1	0	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/02/2014	Litigation Settlement		0	3	0	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/02/2014	Litigation Settlement		0	1	0	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/02/2014	Litigation Settlement		0	1	0	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/02/2014	Litigation Settlement		0	1	0	3FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/02/2014	Litigation Settlement		0	1	0	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		09/02/2014	Litigation Settlement		0	1	0	1FM
12668W-AU-1	CWL 2007-4 A5W 5.593% 03/25/37		09/02/2014	Litigation Settlement		0	1	0	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/02/2014	Litigation Settlement		0	2	0	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/02/2014	Litigation Settlement		0	1	0	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/02/2014	Litigation Settlement		0	1	0	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/02/2014	Litigation Settlement		0	1	0	1FM
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		07/25/2014	BARCLAYS		1,062,500	1,000,000	13,542	4FE
21684B-ZN-7	ROBOBANK NEDERLAND 0.253% 07/17/15		07/15/2014	GOLDMAN SACHS		1,400,000	1,400,000	0	1FE
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		08/13/2014	Litigation Settlement		0	2	0	1FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		08/13/2014	Litigation Settlement		1	1	0	5FE
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		08/13/2014	Litigation Settlement		1	1	0	3FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		08/13/2014	Litigation Settlement		1	1	0	4FM
233851-BJ-2	DAIMLER FINANCE NA LLC 3.250% 08/01/24		07/24/2014	HONG KONG SHANGHAI BK		4,951,950	5,000,000	0	1FE
29266M-AF-6	IBERDROLA FINANCE 6.750% 07/15/36		09/11/2014	JEFFERIES & CO		4,886,800	4,000,000	45,750	2FE
305915-AD-2	FALCONBRIDGE LTD 5.375% 06/01/15	G	07/01/2014	KGS-ALPHA CAPITAL MARKETS		416,032	400,000	2,150	2FE
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		07/31/2014	MORGAN STANLEY FIXED INC		1,091,960	1,000,000	6,944	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

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)
378272-AH-1	GLENCORE FUNDING LLC 4.625% 04/29/24		08/20/2014	FTN FINANCIAL SECURITIES		2,078,540	2,000,000	29,806	2FE
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		08/27/2014	GOLDMAN SACHS		1,017,337	1,000,000	6,691	1FE
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		08/13/2014	Litigation Settlement		1	1	0	5FM
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		08/13/2014	Litigation Settlement		1	1	0	4FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		08/01/2014	Interest Capitalization		5	5	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		604,464	600,000	4,252	1FE
59564N-A#-0	MIDCOAST ENERGY PP C 4.420% 09/30/24		09/25/2014	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
617446-7Y-9	MORGAN STANLEY 4.350% 09/08/26		09/03/2014	MORGAN STANLEY FIXED INC		998,240	1,000,000	0	2FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/17/2014	NOMURA SECURITIES INTERNATIONA		1,865,842	1,913,684	3,628	1FE
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		08/14/2014	Tax Free Exchange		375,000	375,000	10,742	4FE
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/02/2014	Litigation Settlement		0	1	0	3FM
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		07/31/2014	BANK of AMERICA SEC		6,495,000	6,000,000	23,333	3FE
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
94106L-AN-9	WASTE MANAGEMENT INC 7.750% 05/15/32		08/08/2014	SUSQUEHANNA		7,489,312	5,208,000	98,663	2FE
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	F	09/04/2014	CREDIT SUISSE FIRST BOSTON		994,360	1,000,000	0	1FE
22546Q-AQ-0	CREDIT SUISS NEW YORK 0.534% 03/11/16	F	09/11/2014	ZIEGLER SECURITIES		500,227	500,000	7	1FE
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	F	09/05/2014	MORGAN STANLEY FIXED INC		1,087,830	1,000,000	7,323	1FE
82937J-AB-0	SINOPEC GRP OVERSEA 2012 3.900% 05/17/22	F	07/23/2014	NOMURA SECURITIES INTERNATIONA		5,118,500	5,000,000	38,458	1FE
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	F	08/27/2014	SOCIETE GENERALE		982,110	1,000,000	8,681	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
89378T-AC-7	TRANSNET SOC LTD 4.000% 07/26/22	F	07/29/2014	MORGAN STANLEY FIXED INC		4,794,000	5,000,000	2,556	2FE
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	07/01/2014	Tax Free Exchange		500,000	500,000	11,060	2
N4445#-AB-2	IMTECH CAPITAL PP 7.250% 12/15/21	F	07/01/2014	Interest Capitalization		30,890	30,890	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		2,424,712	3,030,890	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		24,562	24,562	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		306,951	383,689	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		3,109	3,109	0	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						87,734,039	84,346,923	343,560	XXX
8399997. Total - Bonds - Part 3						97,002,419	92,901,423	392,063	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						97,002,419	92,901,423	392,063	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
759509-10-2	RELIANCE STEEL & ALUMINUM		08/04/2014	BNY CONVERG-SOFT	7,000.000	476,776		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						476,776	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						476,776	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						476,776	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						476,776	XXX	0	XXX
9999999 - Totals						97,479,195	XXX	392,063	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
38378K-DQ-9	GNR 2013 46 1.139% 09/16/43		09/01/2014	Paydown		0	0	17,914	16,001	0	(16,001)	0	(16,001)	0	0	0	0	0	1,555	09/16/2043	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		09/01/2014	Paydown		114	114	110	111	0	3	0	3	0	114	0	0	0	6	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2014	Paydown		4,475	4,475	4,298	4,340	0	135	0	135	0	4,475	0	0	0	222	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		09/01/2014	Paydown		1,246	1,246	1,230	1,232	0	14	0	14	0	1,246	0	0	0	62	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		09/01/2014	Paydown		130	130	130	130	0	0	0	0	0	130	0	0	0	2	10/15/2029	1
38378B-TK-5	GNR 2012-53 IO 1.022% 03/16/47		09/01/2014	Paydown		0	0	15,226	12,034	0	(12,034)	0	(12,034)	0	0	0	0	0	1,563	03/16/2047	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2014	Paydown		21,705	21,705	22,011	21,962	0	(257)	0	(257)	0	21,705	0	0	0	838	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		09/01/2014	Paydown		1,114	1,114	1,130	1,128	0	(13)	0	(13)	0	1,114	0	0	0	52	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		09/01/2014	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	3	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		09/01/2014	Paydown		283	283	287	286	0	(3)	0	(3)	0	283	0	0	0	12	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		09/01/2014	Paydown		244	244	244	244	0	0	0	0	0	244	0	0	0	11	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		09/01/2014	Paydown		101	101	101	101	0	0	0	0	0	101	0	0	0	4	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		09/01/2014	Paydown		605	605	603	603	0	3	0	3	0	605	0	0	0	8	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		09/01/2014	Paydown		1,545	1,545	1,547	1,546	0	(1)	0	(1)	0	1,545	0	0	0	77	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		09/01/2014	Paydown		1,094	1,094	1,057	1,061	0	33	0	33	0	1,094	0	0	0	47	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		09/01/2014	Paydown		68	68	68	68	0	0	0	0	0	68	0	0	0	4	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		09/01/2014	Paydown		314	314	313	313	0	1	0	1	0	314	0	0	0	4	03/15/2030	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		09/01/2014	Paydown		17,700	17,700	17,471	17,554	0	146	0	146	0	17,700	0	0	0	758	12/20/2031	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.933% 11/16/42		09/01/2014	Paydown		787,729	787,729	756,457	772,181	0	15,548	0	15,548	0	787,729	0	0	0	26,368	11/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2014	Paydown		43,935	43,935	45,157	44,085	0	(150)	0	(150)	0	43,935	0	0	0	1,763	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		09/01/2014	Paydown		80,707	80,707	73,912	77,314	0	3,393	0	3,393	0	80,707	0	0	0	3,090	06/20/2032	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		07/01/2014	Paydown		9,323	9,323	9,996	9,738	0	(415)	0	(415)	0	9,323	0	0	0	36	11/22/2061	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2014	Paydown		13,116	13,116	13,680	13,556	0	(440)	0	(440)	0	13,116	0	0	0	394	08/20/2026	1
38376G-WD-8	GNR 2010 122 0.738% 02/16/44		08/01/2014	Paydown		0	0	66,014	60,293	0	(60,293)	0	(60,293)	0	0	0	0	0	9,120	02/16/2044	1
38376G-WD-8	GNR 2010 122 0.738% 02/16/44		09/01/2014	Paydown		0	0	654,431	597,721	0	(597,721)	0	(597,721)	0	0	0	0	0	90,540	02/16/2044	1
38376G-WD-8	GNR 2010 122 0.738% 02/16/44		09/01/2014	Paydown		0	0	1,418	1,418	0	(1,418)	0	(1,418)	0	0	0	0	0	1,441	02/16/2044	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		09/01/2014	Paydown		169,020	169,020	169,020	169,020	0	0	0	0	0	169,020	0	0	0	6,160	03/20/2033	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2014	Paydown		30,984	30,984	31,696	31,424	0	(440)	0	(440)	0	30,984	0	0	0	337	11/20/2060	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		09/01/2014	Paydown		995,566	995,566	985,146	980,427	0	15,139	0	15,139	0	995,566	0	0	0	54,246	09/16/2042	1
0599999. Subtotal - Bonds - U.S. Governments						2,181,177	2,181,177	2,890,726	2,835,950	0	(654,771)	0	(654,771)	0	2,181,177	0	0	0	198,723	XXX	XXX
666467-FG-5	NORTHLAKE IL VRDN 0.130% 12/01/34		08/01/2014	Redemption 100.0000		145,000	145,000	145,000	0	0	0	0	0	0	145,000	0	0	0	68	12/01/2034	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						145,000	145,000	145,000	0	0	0	0	0	0	145,000	0	0	0	68	XXX	XXX
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2014	Paydown		309,462	309,462	303,418	304,086	0	5,376	0	5,376	0	309,462	0	0	0	4,035	01/01/2026	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		09/01/2014	Paydown		765	765	761	761	0	4	0	4	0	765	0	0	0	28	08/01/2035	1
88271H-FL-8	TEXAS ST AFFORDABLE HSG 2.700% 09/01/41		09/01/2014	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	484	09/01/2041	1FE
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2014	Paydown		23,629	23,629	24,530	24,410	0	(780)	0	(780)	0	23,629	0	0	0	178	05/01/2025	1
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2014	Redemption 100.0000		31,634	31,634	31,516	31,517	0	117	0	117	0	31,634	0	0	0	616	02/01/2042	1FE
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2014	Paydown		92,867	92,867	98,729	98,222	0	(5,355)	0	(5,355)	0	92,867	0	0	0	2,774	06/01/2025	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		09/02/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	1,010	04/01/2031	2AM
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2014	Paydown		97,229	97,229	99,424	99,089	0	(1,861)	0	(1,861)	0	97,229	0	0	0	2,598	12/01/2024	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		89,205	89,205	88,090	88,108	0	1,096	0	1,096	0	89,205	0	0	0	1,475	02/25/2032	1
3137AM-E7-8	FHMS K017 X1 1.585% 12/25/21		09/01/2014	Paydown		0	0	17,885	14,780	0	(14,780)	0	(14,780)	0	0	0	0	0	1,722	12/25/2021	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
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2014	Paydown		30,303	30,303	32,216	32,053	0	(1,749)	0	(1,749)	0	30,303	0	0	0	969	07/01/2025	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2014	Paydown		17,357	17,357	17,657	17,636	0	(279)	0	(279)	0	17,357	0	0	0	700	10/01/2035	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2014	Paydown		218,799	218,799	212,377	214,669	0	3,237	0	3,237	0	218,799	0	0	0	2,690	04/15/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2014	Paydown		65,385	65,385	69,043	68,213	0	(2,828)	0	(2,828)	0	65,385	0	0	0	2,368	09/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.890% 09/25/18		09/01/2014	Paydown		0	0	7,064	5,211	0	(5,211)	0	(5,211)	0	0	0	0	0	908	09/25/2018	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		09/01/2014	Paydown		1,233	1,233	1,226	1,226	0	7	0	7	0	1,233	0	0	0	66	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		09/01/2014	Paydown		2,416	2,416	2,406	2,406	0	11	0	11	0	2,416	0	0	0	121	09/01/2025	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2014	Paydown		621,904	621,904	596,384	610,034	0	11,871	0	11,871	0	621,904	0	0	0	23,762	03/25/2033	1

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

SCHEDULE D - PART 4

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

1 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)
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2014	Redemption 100.0000		65,826	65,826	65,826	65,826	0	0	0	0	0	65,826	0	0	0	1,229	04/25/2042	1FE
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		07/01/2014	Paydown		52,320	52,320	53,489	53,336	0	(1,016)	0	(1,016)	0	52,320	0	0	0	763	12/15/2042	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		07/14/2014	FTN FINANCIAL SECURITIES		3,362,036	3,461,556	3,538,900	3,528,782	0	(6,647)	0	(6,647)	0	3,522,135	0	(160,099)	(160,099)	54,327	12/15/2042	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		09/01/2014	Paydown		9,402	9,402	8,979	9,009	0	393	0	393	0	9,402	0	0	0	71	08/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2014	Paydown		49,018	49,018	48,964	48,963	0	54	0	54	0	49,018	0	0	0	973	08/01/2033	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		09/01/2014	Paydown		34,102	34,102	34,672	34,507	0	(406)	0	(406)	0	34,102	0	0	0	686	12/15/2024	1
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		07/24/2014	Redemption 100.0000		65,000	65,000	67,281	67,201	0	(2,201)	0	(2,201)	0	65,000	0	0	0	1,236	11/15/2035	1FE
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2014	Paydown		100,284	100,284	101,757	101,141	0	(858)	0	(858)	0	100,284	0	0	0	2,434	03/25/2037	1
3138EK-RW-7	FN AL3200 3.500% 02/01/33		09/01/2014	Paydown		80,925	80,925	86,602	86,476	0	(5,551)	0	(5,551)	0	80,925	0	0	0	1,889	02/01/2033	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2014	Paydown		61,079	61,079	63,761	62,888	0	(1,809)	0	(1,809)	0	61,079	0	0	0	1,610	07/25/2024	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2014	Paydown		92,039	92,039	91,952	91,951	0	88	0	88	0	92,039	0	0	0	1,883	07/01/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2014	Paydown		159,293	159,293	144,310	151,835	0	7,458	0	7,458	0	159,293	0	0	0	5,549	09/15/2032	1
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2014	Redemption 100.0000		14,926	14,926	14,926	14,926	0	0	0	0	0	14,926	0	0	0	323	04/25/2042	1FE
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2014	Redemption 100.0000		162,663	162,663	162,663	162,663	0	0	0	0	0	162,663	0	0	0	3,517	07/01/2043	1FE
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		09/01/2014	Paydown		42,910	42,910	46,799	44,487	0	(1,577)	0	(1,577)	0	42,910	0	0	0	2,477	11/25/2031	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2014	Paydown		469,564	469,564	468,371	468,415	0	1,149	0	1,149	0	469,564	0	0	0	20,355	01/25/2021	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		09/01/2014	Paydown		56,259	56,259	61,544	58,393	0	(2,134)	0	(2,134)	0	56,259	0	0	0	3,084	11/25/2031	1
3137AQ-VX-3	FHMS K709 X1 1.670% 03/25/19		09/01/2014	Paydown		0	0	3,764	2,937	0	(2,937)	0	(2,937)	0	0	0	0	0	475	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		09/01/2014	Paydown		140,578	140,578	134,428	134,571	0	6,008	0	6,008	0	140,578	0	0	0	1,840	04/15/2039	1
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		08/01/2014	Redemption 100.0000		1,300,000	1,300,000	1,300,000	0	0	0	0	0	0	1,300,000	0	0	0	1,248	08/01/2045	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		09/01/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,238	12/01/2022	1FE
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2014	Paydown		314,890	314,890	292,508	304,275	0	10,615	0	10,615	0	314,890	0	0	0	11,578	12/15/2032	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2014	Paydown		44,608	44,608	48,476	48,228	0	(3,620)	0	(3,620)	0	44,608	0	0	0	1,191	12/15/2040	1
605155-AF-7	MISSION TX SOLID WASTE 2.500% 08/01/20		08/01/2014	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	11,250	08/01/2020	1FE
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2014	Paydown		107,479	107,479	108,386	108,218	0	(739)	0	(739)	0	107,479	0	0	0	2,529	01/01/2025	1
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2014	Paydown		18,602	18,602	18,718	18,707	0	(105)	0	(105)	0	18,602	0	0	0	246	11/15/2032	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2014	Paydown		65,915	65,915	64,721	64,736	0	1,179	0	1,179	0	65,915	0	0	0	1,318	07/01/2033	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		330	330	331	331	0	(1)	0	(1)	0	330	0	0	0	12	07/01/2035	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2014	Paydown		46,310	46,310	48,625	0	0	(2,315)	0	(2,315)	0	46,310	0	0	0	466	09/01/2043	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2014	Paydown		106,267	106,267	107,935	107,803	0	(1,536)	0	(1,536)	0	106,267	0	0	0	3,462	09/01/2034	1
3137AJ-MG-6	FHR K016 X1 1.724% 10/25/21		09/01/2014	Paydown		0	0	25,553	20,887	0	(20,887)	0	(20,887)	0	0	0	0	0	2,567	10/25/2021	1
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2014	Redemption 100.0000		79,912	79,912	79,912	79,912	0	0	0	0	0	79,912	0	0	0	1,542	02/01/2042	1FE
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		09/01/2014	Paydown		81,352	81,352	88,965	84,714	0	(3,362)	0	(3,362)	0	81,352	0	0	0	4,581	01/01/2032	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2014	Paydown		65,080	65,080	66,075	66,028	0	(948)	0	(948)	0	65,080	0	0	0	2,580	01/01/2038	1
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2014	Redemption 100.0000		40,072	40,072	40,072	40,072	0	0	0	0	0	40,072	0	0	0	1,117	12/25/2043	1FE
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		09/01/2014	Paydown		97,214	97,214	101,406	100,732	0	(3,518)	0	(3,518)	0	97,214	0	0	0	3,247	07/01/2023	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2014	Paydown		23,861	23,861	24,323	24,248	0	(387)	0	(387)	0	23,861	0	0	0	710	07/01/2024	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		09/01/2014	Paydown		20,078	20,078	20,626	20,610	0	(533)	0	(533)	0	20,078	0	0	0	396	07/01/2042	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		09/01/2014	Paydown		87,186	87,186	79,273	83,259	0	3,927	0	3,927	0	87,186	0	0	0	3,248	12/25/2032	1
3137AV-XP-7	FHR K022 X1 1.426% 07/25/22		09/01/2014	Paydown		0	0	14,764	13,156	0	(13,156)	0	(13,156)	0	0	0	0	0	1,379	07/25/2022	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		09/01/2014	Paydown		22,976	22,976	25,564	24,104	0	(1,129)	0	(1,129)	0	22,976	0	0	0	1,326	02/25/2032	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2014	Paydown		46,414	46,414	44,398	45,350	0	1,064	0	1,064	0	46,414	0	0	0	1,205	11/25/2024	1
3199999. Subtotal - Bonds - U.S. Special Revenues						10,913,244	11,012,764	11,141,359	8,792,839	0	(69,015)	0	(69,015)	0	11,073,343	0	(160,099)	(160,099)	218,200	XXX	XXX
04364B-AA-5	ACER ABS 0.450% 03/10/15		09/10/2014	Paydown		294,671	294,671	294,671	0	0	0	0	0	0	294,671	0	0	0	425	03/10/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2014	Paydown		23,748	23,748	23,748	23,740	0	8	0	8	0	23,748	0	0	0	470	09/13/2028	1FM
250847-DV-9	DETROIT EDISON 5.400% 08/01/14		08/01/2014	Maturity		500,000	500,000	554,725	508,225	0	(8,225)	0	(8,225)	0	500,000	0	0	0	27,000	08/01/2014	1FE
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	09/12/2014	Call 100.0000		2,609	2,609	2,091	0	0	0	0	0	0	2,091	0	518	518	487	07/15/2017	4
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		09/01/2014	Paydown		1	2,908	2,044	2,040	0	(2,039)	0	(2,039)	0	1	0	0	0	127	05/25/2037	5FM
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	09/12/2014	Call 100.0000		20,606	20,606	16,518	0	0	0	0	0	0	16,518	0	4,088	4,088	3,848	07/15/2017	4
65473Q-AL-7	NISOURCE FINANCE CORP 5.400% 07/15/14		07/15/2014	Maturity		500,000	500,000	478,175	497,965	0	2,035	0	2,035	0	500,000	0	0	0	27,000	07/15/2014	2FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2014	Paydown		28,905	28,905	25,255	23,821	0	5,083	0	5,083	0	28,905	0	0	0	311	10/25/2036	2FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/02/2014	Litigation Settlement		278,500	1	0	0	0	0	0	0	0	0	0	278,500	278,500	0	10/25/2036	2FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2014	Paydown		17,557	17,557	16,483	16,943	0	615	0	615	0	17,557	0	0	0	599	06/25/2034	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2014	Paydown		7,841	10,774	8,878	8,939	0	(1,097)	0	(1,097)	0	7,841	0	0	0	430	03/25/2036	3FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		09/01/2014	Paydown		22,383	22,383	23,590	23,028	0	(644)	0	(644)	0	22,383	0	0	0	980	07/16/2034	1FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		09/01/2014	Paydown		13,971	13,971	14,110	14,026	0	(56)	0	(56)	0	13,971	0	0	0	347	06/01/2017	1FM
059522-AX-0	BAFC 2007-C 1A5 5.354% 05/20/36		09/01/2014	Paydown		11,875	49,931	12,444	8,749	0	3,126	0	3,126	0	11,875	0	0	0	1,665	05/20/2036	1FM
059522-AX-0	BAFC 2007-C 1A5 5.354% 05/20/36		09/02/2014	Litigation Settlement		557,000	1	0	0	0	0	0	0	0	0	0	557,000	557,000	0	05/20/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2014	Paydown		29,196	29,196	18,550	18,504	0	10,692	0	10,692	0	29,196	0	0	0	1,213	10/25/2046	1FM
02152A-BH-1	CWALT 2007-16CB M1 7.842% 08/25/37		09/02/2014	Litigation Settlement		15,966	1	0	0	0	0	0	0	0	0	0	15,966	15,966	0	08/25/2037	6Z
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2014	Paydown		46,181	47,206	44,354	44,351	0	1,830	0	1,830	0	46,181	0	0	0	1,727	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/02/2014	Litigation Settlement		79,831	1	0	0	0	0	0	0	0	0	0	79,831	79,831	0	11/25/2035	1FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		09/01/2014	Paydown		906,175	906,175	935,059	916,316	0	(10,142)	0	(10,142)	0	906,175	0	0	0	29,086	10/15/2035	1FM
624758-AB-4	MUELLER WATER PRODUCTS 7.375% 06/01/17		08/29/2014	Call 101.2290		24,295	24,000	24,345	24,077	0	(38)	0	(38)	0	24,039	0	256	256	1,318	06/01/2017	5FE
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2014	Paydown		9,143	9,143	7,886	7,401	0	1,742	0	1,742	0	9,143	0	0	0	376	07/25/2036	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2014	Paydown		66,382	81,962	69,351	70,628	0	(4,246)	0	(4,246)	0	66,382	0	0	0	3,284	01/25/2037	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/02/2014	Litigation Settlement		71,880	1	0	0	0	0	0	0	0	0	0	71,880	71,880	0	01/25/2037	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2014	Paydown		230,349	230,349	219,192	223,560	0	6,789	0	6,789	0	230,349	0	0	0	8,101	08/25/2035	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2014	Paydown		2	2,117	1,663	1,661	0	(1,659)	0	(1,659)	0	2	0	0	0	87	11/25/2036	5FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2014	Paydown		69,233	69,233	66,624	67,176	0	2,057	0	2,057	0	69,233	0	0	0	2,349	06/25/2033	1FM
06366X-TU-6	BMO CD FLOAT 0.413% 07/24/14		07/24/2014	Maturity		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	3,935	07/24/2014	1FE
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2014	Paydown		153,110	153,110	153,016	152,867	0	244	0	244	0	153,110	0	0	0	5,140	05/25/2035	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		08/13/2014	Litigation Settlement		404,257	2	0	0	0	0	0	0	0	0	0	404,257	404,257	0	05/25/2035	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2014	Paydown		2,901	2,901	2,323	2,127	0	774	0	774	0	2,901	0	0	0	148	12/25/2031	1FM
952355-AH-8	WEST CORP 8.625% 10/01/18		07/01/2014	TENDER OFFER		89,300	84,000	86,252	85,329	0	(220)	0	(220)	0	85,109	0	4,191	4,191	6,963	10/01/2018	5AM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2014	Paydown		181,905	181,905	180,456	183,817	0	(1,912)	0	(1,912)	0	181,905	0	0	0	5,334	10/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2014	Paydown		11,774	13,438	12,585	12,581	0	(807)	0	(807)	0	11,774	0	0	0	484	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/02/2014	Litigation Settlement		7,983	1	0	0	0	0	0	0	0	0	0	7,983	7,983	0	10/25/2035	4FM
86359A-Q5-5	SASC 2003-28XS A5 6.000% 09/25/33		09/01/2014	Paydown		78,764	78,764	78,739	78,341	0	423	0	423	0	78,764	0	0	0	2,911	09/25/2033	1FM
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		09/01/2014	Paydown		36,642	36,642	36,052	36,330	0	312	0	312	0	36,642	0	0	0	1,729	09/25/2026	2FM
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		08/13/2014	Litigation Settlement		115,502	1	1	0	0	0	0	0	0	1	0	115,501	115,501	0	08/25/2037	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		08/01/2014	Paydown		64,841	64,841	58,491	58,526	0	6,315	0	6,315	0	64,841	0	0	0	2,294	12/25/2035	2FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2014	Paydown		1,413	1,413	1,412	1,413	0	1	0	1	0	1,413	0	0	0	60	11/15/2019	4AM
45074G-AA-8	IBERDROLA FIN 3.800% 09/11/14	F	09/11/2014	Maturity		4,000,000	4,000,000	4,014,720	4,002,152	0	(2,152)	0	(2,152)	0	4,000,000	0	0	0	152,000	09/11/2014	2FE
59022H-MU-3	MLMT 2005-CKI1 A6 5.457% 11/12/37		09/01/2014	Paydown		52,031	52,031	52,330	52,085	0	(54)	0	(54)	0	52,031	0	0	0	1,859	11/12/2037	1FM
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2014	Paydown		38,116	38,116	38,115	38,125	0	(10)	0	(10)	0	38,116	0	0	0	716	01/25/2042	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2014	Paydown		37,477	37,477	36,458	37,150	0	327	0	327	0	37,477	0	0	0	1,310	04/25/2034	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2014	Paydown		26,724	26,724	26,941	26,762	0	(38)	0	(38)	0	26,724	0	0	0	933	12/15/2040	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2014	Paydown		32,777	33,509	31,521	31,518	0	1,258	0	1,258	0	32,777	0	0	0	1,226	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/02/2014	Litigation Settlement		79,831	1	0	0	0	0	0	0	0	0	0	79,831	79,831	0	11/25/2035	1FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2014	Paydown		16,669	23,371	19,157	19,651	0	(2,982)	0	(2,982)	0	16,669	0	0	0	837	01/25/2037	3FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2014	Paydown		16,701	29,647	22,344	22,961	0	(6,259)	0	(6,259)	0	16,701	0	0	0	845	05/25/2036	3FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		09/01/2014	Paydown		12,334	12,334	13,987	13,272	0	(938)	0	(938)	0	12,334	0	0	0	456	10/12/2041	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		08/01/2014	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	10/25/2035	1FM
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		08/30/2014	Call 105.0000		18,900	18,000	19,525	18,806	0	(206)	0	(206)	0	18,600	0	300	300	1,275	06/15/2018	5FE
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2014	Paydown		23,208	23,208	23,208	23,208	0	0	0	0	0	23,208	0	0	0	709	09/25/2035	1FM
302203-AA-2	EXPRO FINANCE LUXEMBOURG 8.500% 12/15/16	F	09/01/2014	Call 104.2500		175,140	168,000	164,971	166,320	0	288	0	288	0	166,608	0	8,532	8,532	10,194	12/15/2016	4FE
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		08/01/2014	Paydown		1,299,023	1,299,023	1,161,814	1,281,006	0	18,017	0	18,017	0	1,299,023	0	0	0	39,380	11/10/2041	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
020002-AR-2	ALLSTATE CORPORATION 5.000% 08/15/14		08/15/2014	Maturity		1,000,000	1,000,000	992,630	999,367	0	633	0	633	0	1,000,000	0	0	0	50,000	08/15/2014	1FE
14170T-AF-8	CAREFUSION CORP 5.125% 08/01/14		08/01/2014	Maturity		1,000,000	1,000,000	1,003,029	1,000,391	0	(391)	0	(391)	0	1,000,000	0	0	0	51,250	08/01/2014	2FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2014	Paydown		33,294	33,294	27,687	26,537	0	6,757	0	6,757	0	33,294	0	0	0	1,182	03/25/2047	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2014	Paydown		61,243	61,243	57,399	57,173	0	4,071	0	4,071	0	61,243	0	0	0	2,501	08/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/02/2014	Litigation Settlement		39,916	3	0	0	0	0	0	0	0	0	0	39,916	39,916	0	08/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2014	Paydown		13,891	13,891	13,619	13,620	0	271	0	271	0	13,891	0	0	0	516	11/25/2035	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/02/2014	Litigation Settlement		7,983	1	0	0	0	0	0	0	0	0	0	7,983	7,983	0	11/25/2035	2FM
05950P-AJ-2	BAFC 2006-H 3A2 2.819% 09/20/46		09/01/2014	Paydown		17,713	20,029	16,987	17,557	0	156	0	156	0	17,713	0	0	0	342	09/20/2046	1FM
05950P-AJ-2	BAFC 2006-H 3A2 2.819% 09/20/46		09/02/2014	Litigation Settlement		185,667	1	0	0	0	0	0	0	0	0	0	185,667	185,667	0	09/20/2046	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2014	Paydown		1,241	1,241	1,235	1,235	0	5	0	5	0	1,241	0	0	0	43	05/25/2034	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2014	Paydown		240,103	240,103	229,392	233,420	0	6,683	0	6,683	0	240,103	0	0	0	8,995	11/25/2033	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		09/01/2014	Paydown		57,531	57,531	41,163	41,122	0	16,409	0	16,409	0	57,531	0	0	0	1,668	10/25/2036	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2014	Paydown		22,704	26,482	24,129	24,123	0	(1,419)	0	(1,419)	0	22,704	0	0	0	978	09/25/2035	4FM
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		07/23/2014	Call 106.8750		307,800	288,000	298,170	297,197	0	(847)	0	(847)	0	296,350	0	11,450	11,450	18,590	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
678858-BE-0	OKLAHOMA GAS & ELECTRIC 6.500% 08/01/34		08/01/2014	Call 103.2500		4,130,000	4,000,000	3,994,840	3,995,207	0	353	0	353	0	3,995,560	0	134,440	134,440	260,000	08/01/2034	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2014	Paydown		25,811	25,811	17,481	17,469	0	8,342	0	8,342	0	25,811	0	0	0	693	10/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2014	Paydown		46,701	46,701	45,611	44,647	0	2,055	0	2,055	0	46,701	0	0	0	1,944	02/25/2036	5FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		08/13/2014	Litigation Settlement		115,502	1	1	0	0	0	0	0	0	1	0	115,501	115,501	0	02/25/2036	5FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 12/25/33		09/01/2014	Paydown		43,609	43,609	43,589	44,730	0	(1,121)	0	(1,121)	0	43,609	0	0	0	1,591	12/25/2033	1FM
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		09/01/2014	Redemption 100.0000		26,195	26,195	27,251	26,465	0	(270)	0	(270)	0	26,195	0	0	0	1,524	07/01/2017	2
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2014	Paydown		218,446	224,776	209,469	208,426	0	10,020	0	10,020	0	218,446	0	0	0	3,911	10/25/2035	4FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2014	Redemption 100.0000		128,333	128,333	128,333	128,333	0	0	0	0	0	128,333	0	0	0	7,278	08/01/2025	1FE
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2014	Paydown		386,903	386,903	374,570	379,555	0	7,348	0	7,348	0	386,903	0	0	0	13,609	12/25/2034	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/03/2014	Paydown		14,830	20,968	17,679	18,284	0	(3,343)	111	(3,454)	0	14,830	0	0	0	807	11/25/2036	4FM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		09/01/2014	Paydown		61,870	61,870	61,521	61,508	0	362	0	362	0	61,870	0	0	0	2,366	08/25/2035	2FM
172967-CQ-2	CITIGROUP 5.000% 09/15/14		09/15/2014	Maturity		4,000,000	4,000,000	4,022,269	4,001,732	0	(1,732)	0	(1,732)	0	4,000,000	0	0	0	200,000	09/15/2014	2FE
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		09/01/2014	Redemption 100.0000		36,706	36,706	36,597	36,666	0	40	0	40	0	36,706	0	0	0	1,973	11/01/2019	2
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2014	Paydown		207,514	207,514	201,807	201,855	0	5,659	0	5,659	0	207,514	0	0	0	4,953	09/25/2043	1FM
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		09/01/2014	Redemption 100.0000		27,044	27,044	26,356	26,843	0	201	0	201	0	27,044	0	0	0	1,392	02/01/2018	2
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		07/01/2014	Paydown		16,232	16,232	16,440	16,222	0	10	0	10	0	16,232	0	0	0	517	04/25/2032	1FM
674215-AF-5	OASIS PETROLEUM INC NEW 6.875% 03/15/22		08/14/2014	Tax Free Exchange		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	22,988	03/15/2022	4FE
828807-BF-3	SIMON PROPERTY GROUP INC 5.625% 08/15/14		08/15/2014	Maturity		1,000,000	1,000,000	996,265	999,625	0	375	0	375	0	1,000,000	0	0	0	56,250	08/15/2014	1FE
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		09/01/2014	Paydown		6,129	6,129	6,113	6,117	0	13	0	13	0	6,129	0	0	0	228	10/15/2042	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2014	Paydown		25,573	25,573	19,767	19,737	0	5,836	0	5,836	0	25,573	0	0	0	970	12/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		08/13/2014	Litigation Settlement		231,004	1	0	0	0	0	0	0	0	0	0	231,004	231,004	0	12/25/2036	4FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2014	Paydown		35,207	35,207	33,364	34,759	0	448	0	448	0	35,207	0	0	0	1,231	06/25/2035	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2014	Redemption 100.0000		37,505	37,505	37,505	37,505	0	0	0	0	0	37,505	0	0	0	3,563	02/01/2030	2AM
07387B-CK-7	BSCMS 2005-T20 AAB 5.281% 10/12/42		09/01/2014	Paydown		92,540	92,540	95,700	92,895	0	(355)	0	(355)	0	92,540	0	0	0	4,276	10/12/2042	1FM
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	07/08/2014	TENDER OFFER		361,768	342,000	358,690	355,505	0	(2,294)	0	(2,294)	0	353,211	0	8,557	8,557	17,758	02/15/2018	3FE
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2014	Paydown		52,822	67,136	61,168	60,825	0	(8,003)	0	(8,003)	0	52,822	0	0	0	2,530	10/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/02/2014	Litigation Settlement		63,865	1	0	0	0	0	0	0	0	0	0	63,865	63,865	0	10/25/2035	4FM
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		09/01/2014	Redemption 100.0000		70,147	70,147	69,595	69,984	0	163	0	163	0	70,147	0	0	0	3,425	02/01/2018	2
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/02/2014	Litigation Settlement		7,983	1	0	0	0	0	0	0	0	0	0	7,983	7,983	0	05/25/2036	6FE
02151H-AY-1	CWALT 2007-17CB M1 5.750% 08/25/37		09/02/2014	Litigation Settlement		47,899	2	0	0	0	0	0	0	0	0	0	47,899	47,899	0	08/25/2037	6FE
131347-BS-4	CALPINE CORP 7.875% 07/31/20		07/22/2014	TENDER OFFER		35,383	32,000	31,727	31,795	0	16	0	16	0	31,811	0	3,572	3,572	2,464	07/31/2020	3FE
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2014	Paydown		48,187	48,187	36,839	39,917	0	8,271	0	8,271	0	48,187	0	0	0	1,860	11/25/2035	1FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/02/2014	Litigation Settlement		31,932	1	0	0	0	0	0	0	0	0	0	31,932	31,932	0	11/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2014	Paydown		18,364	18,364	18,213	18,317	0	47	0	47	0	18,364	0	0	0	689	11/25/2035	1FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		08/13/2014	Litigation Settlement		231,004	1	1	0	0	0	0	0	0	1	0	231,003	231,003	0	04/25/2036	4FM
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2014	Paydown		13,050	13,050	13,049	13,054	0	(4)	0	(4)	0	13,050	0	0	0	462	11/25/2035	2FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		08/01/2014	Paydown		203,018	203,018	217,197	209,025	0	(6,007)	0	(6,007)	0	203,018	0	0	0	6,894	05/15/2047	1FM
716495-AN-6	PETROHAWK ENERGY CORP 6.250% 06/01/19		08/15/2014	Call 100.0000		58,000	58,000	57,890	57,918	0	7	0	7	0	57,925	0	75	75	6,951	06/01/2019	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2014	Paydown		78,350	78,350	77,712	77,722	0	627	0	627	0	78,350	0	0	0	1,557	06/25/2043	1FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		09/26/2014	Paydown		41,063	41,063	41,576	41,257	0	(194)	0	(194)	0	41,063	0	0	0	1,252	10/26/2034	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/03/2014	Paydown		12,620	12,620	10,696	10,929	0	1,849	157	1,692	0	12,620	0	0	0	462	05/25/2036	4FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		09/01/2014	Paydown		7,778	7,778	7,856	7,810	0	(32)	0	(32)	0	7,778	0	0	0	185	07/15/2046	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		08/01/2014	Paydown		4,009	4,009	2,708	2,456	0	1,552	0	1,552	0	4,009	0	0	0	99	08/25/2036	1FM
15671B-AE-1	CENVEO CORP 8.875% 02/01/18		07/29/2014	Call 104.4380		136,814	131,000	110,783	116,187	0	1,664	0	1,664	0	117,851	0	18,963	18,963	11,562	02/01/2018	5FE
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		08/01/2014	Call 100.0000		52,000	52,000	52,000	52,000	0	0	0	0	0	52,000	0	0	0	11,658	08/15/2020	5FE
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2014	Paydown		40,265	40,265	39,023	39,880	0	385	0	385	0	40,265	0	0	0	1,502	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/02/2014	Litigation Settlement		7,983	1	0	0	0	0	0	0	0	0	0	7,983	7,983	0	05/25/2035	1FM
686194-B*-1	ORIFLAME COSMTCS PP 4.740% 07/13/18	F	07/01/2014	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	22,910	07/13/2018	2
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2014	Paydown		23,603	23,603	22,467	22,930	0	673	0	673	0	23,603	0	0	0	834	09/25/2035	1FM
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		08/01/2014	Maturity		325,000	325,000	339,271	334,232	0	(9,232)	0	(9,232)	0	325,000	0	0	0	18,363	08/01/2014	2FE
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		09/01/2014	Paydown		46,104	46,104	45,355	45,882	0	222	0	222	0	46,104	0	0	0	1,571	06/10/2044	1FM
0258M0-CZ-0	AMERICAN EXPRESS 5.125% 08/25/14		08/25/2014	Maturity		500,000	500,000	512,105	0	0	(12,105)	0	(12,105)	0	500,000	0	0	0	25,625	08/25/2014	1FE
577778-BS-1	MAY DEPARTMENT STORES 5.750% 07/15/14		07/15/2014	Maturity		500,000	500,000	496,798	499,755	0	245	0	245	0	500,000	0	0	0	28,750	07/15/2014	2FE
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2014	Paydown		80,695	80,695	73,796	73,669	0	7,026	0	7,026	0	80,695	0	0	0	3,097	02/25/2036	3FM
929766-YX-5	WBCMT 2005-C16 A4 4.847% 10/15/41		09/01/2014	Paydown		977,717	977,717	808,144	946,656	0	31,061	0	31,061	0	977,717	0	0	0	31,266	10/15/2041	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2014	Paydown		202,913	231,338	209,421	207,635	0	(4,723)	0	(4,723)	0	202,913	0	0	0	8,645	11/25/2035	3FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2014	Paydown		50,152	50,152	51,656	50,866	0	(714)	0	(714)	0	50,152	0	0	0	1,613	08/10/2043	1FM
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2014	Paydown		18,483	28,856	24,141	24,178	0	(5,695)	0	(5,695)	0	18,483	0	0	0	1,187	06/25/2036	4FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/01/2014	Paydown		6,377	6,377	4,066	4,055	0	2,322	0	2,322	0	6,377	0	0	0	220	04/25/2037	4FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		09/01/2014	Paydown		2,149	2,149	2,168	2,145	0	4	0	4	0	2,149	0	0	0	72	02/25/2035	1FM
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2014	Paydown		18,774	18,774	16,193	16,148	0	2,626	0	2,626	0	18,774	0	0	0	708	05/25/2033	1FM
26884A-AS-2	ERP OPERATING 5.250% 09/15/14		09/15/2014	Maturity		1,700,000	1,700,000	1,688,875	1,497,918	0	(2,198)	0	(2,198)	0	1,700,000	0	0	0	84,000	09/15/2014	2FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2014	Paydown		3	36,389	30,067	30,036	0	(30,033)	0	(30,033)	0	3	0	0	0	1,200	04/25/2036	4FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		08/13/2014	Litigation Settlement		577,510	1	1	0	0	0	0	0	0	1	0	577,509	577,509	0	10/25/2035	5FE
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
15132E-LC-0	CDMC 2005-1 A5 5.320% 02/18/35		09/01/2014	Paydown		7,282	7,282	7,278	7,270	0	12	0	12	0	7,282	0	0	0	256	02/18/2035	1FM
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2014	Paydown		13,927	13,927	2,259	4,555	0	9,371	0	9,371	0	13,927	0	0	0	1,636	05/25/2036	1FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		09/01/2014	Paydown		37,068	37,128	34,144	34,136	0	2,931	0	2,931	0	37,068	0	0	0	1,515	01/25/2036	2FM
36828Q-RY-4	GECMC 2006-C1 A4 5.452% 03/10/44		09/01/2014	Paydown		16,341	16,341	16,240	16,292	0	49	0	49	0	16,341	0	0	0	535	03/10/2044	1FM
131347-BW-5	CALPINE CORP 7.500% 02/15/21		07/22/2014	TENDER OFFER		374,401	336,000	359,432	355,118	0	(3,717)	0	(3,717)	0	351,401	0	23,000	23,000	23,590	02/15/2021	3FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2014	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2014	Paydown		18,681	20,750	18,770	18,652	0	29	0	29	0	18,681	0	0	0	765	07/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/02/2014	Litigation Settlement		15,966	1	0	0	0	0	0	0	0	0	0	15,966	15,966	0	07/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		09/01/2014	Paydown		185,650	185,650	187,502	186,399	0	(749)	0	(749)	0	185,650	0	0	0	9,350	03/10/2044	1FM
59022H-FY-3	MLMT 2005-MKB2 A4 5.204% 09/12/42		09/01/2014	Paydown		366,355	366,355	333,408	359,150	0	7,206	0	7,206	0	366,355	0	0	0	14,299	09/12/2042	1FM
890027-AA-3	TOMKINS LLC 9.000% 10/01/18		07/14/2014	Call 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	1,336	10/01/2018	4FE
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		07/23/2014	Call 100.0000		5,700,000	5,700,000	6,179,764	6,143,927	0	(31,477)	0	(31,477)	0	6,112,450	0	(412,450)	(412,450)	973,475	05/10/2021	1FE
250847-DX-5	DETROIT EDISON 4.800% 02/15/15		07/23/2014	Call 100.0000		500,000	500,000	459,910	493,548	0	3,170	0	3,170	0	496,718	0	3,282	3,282	35,380	02/15/2015	1FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		08/01/2014	Paydown		40,357	40,357	38,328	38,318	0	2,039	0	2,039	0	40,357	0	0	0	1,343	08/25/2035	3FM
05947U-4D-7	BACM 2005-6 A4 5.349% 09/10/47		09/01/2014	Paydown		5,871	5,871	6,261	5,997	0	(126)	0	(126)	0	5,871	0	0	0	214	09/10/2047	1FM
36828Q-KR-6	GECMC 2005-C1 A5 4.772% 06/10/48		09/01/2014	Paydown		1,466	1,466	1,469	1,465	0	1	0	1	0	1,466	0	0	0	52	06/10/2048	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2014	Paydown		281,141	316,070	312,720	312,600	0	(31,459)	0	(31,459)	0	281,141	0	0	0	12,449	12/25/2035	3FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		09/01/2014	Paydown		575,775	575,775	553,374	570,854	0	4,921	0	4,921	0	575,775	0	0	0	21,578	06/25/2034	1FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2014	Paydown		197,496	197,496	196,723	197,392	0	103	0	103	0	197,496	0	0	0	3,504	11/25/2036	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2014	Paydown		48,836	48,836	48,834	48,710	0	127	0	127	0	48,836	0	0	0	1,800	01/25/2036	2FM
863579-P8-5	SARM 2006-1 5A1 2.578% 02/25/36		07/01/2014	Paydown		30,911	30,659	29,908	29,939	0	972	0	972	0	30,911	0	0	0	464	02/25/2036	2FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.537% 04/25/37		09/01/2014	Paydown		34,033	34,033	27,907	28,365	0	5,668	0	5,668	0	34,033	0	0	0	1,064	04/25/2037	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2014	Paydown		204,132	204,132	193,591	198,095	0	6,037	0	6,037	0	204,132	0	0	0	7,875	02/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/02/2014	Litigation Settlement		90,784	1	0	0	0	0	0	0	0	0	0	90,784	90,784	0	02/25/2035	1FM
929766-C3-5	WBCMT 2005-C17 A4 5.083% 03/15/42		09/01/2014	Paydown		233,805	233,805	212,434	229,125	0	4,680	0	4,680	0	233,805	0	0	0	8,411	03/15/2042	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2014	Paydown		172,323	172,323	144,271	155,876	0	16,447	0	16,447	0	172,323	0	0	0	6,261	09/25/2034	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/02/2014	Litigation Settlement		1,299,666	2	0	0	0	0	0	0	0	0	0	1,299,666	1,299,666	0	09/25/2034	1FM
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		09/01/2014	Paydown		504,691	504,691	499,151	503,159	0	1,531	0	1,531	0	504,691	0	0	0	15,228	02/13/2046	1FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/03/2014	Paydown		7,060	11,866	9,562	9,735	0	(2,647)	28	(2,675)	0	7,060	0	0	0	486	05/25/2036	3FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/02/2014	Litigation Settlement		15,966	1	0	0	0	0	0	0	0	0	0	15,966	15,966	0	05/25/2036	3FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2014	Paydown		269,213	269,213	258,530	258,567	0	10,645	0	10,645	0	269,213	0	0	0	9,671	05/25/2035	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/02/2014	Litigation Settlement		127,730	3	0	0	0	0	0	0	0	0	0	127,730	127,730	0	05/25/2035	2FM
05954C-BE-7	BOAMS 2007-3 B1 6.000% 09/25/37		09/02/2014	Litigation Settlement		185,667	1	0	0	0	0	0	0	0	0	0	185,667	185,667	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
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2014	Paydown		440,430	440,430	433,531	435,903	0	4,527	0	4,527	0	440,430	0	0	0	17,209	08/25/2035	2FM
207597-DR-3	CONN LT & PWR 4.800% 09/15/14		09/15/2014	Maturity		3,000,000	3,000,000	2,994,120	2,999,278	0	722	0	722	0	3,000,000	0	0	0	144,000	09/15/2014	1FE
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2014	Paydown		38,045	39,084	37,458	40,244	0	(2,200)	0	(2,200)	0	38,045	0	0	0	1,517	07/25/2037	5FM
12668W-AU-1	CWL 2007-4 A5W 5.593% 03/25/37		09/01/2014	Paydown		14,948	14,948	13,711	13,753	0	1,195	0	1,195	0	14,948	0	0	0	567	03/25/2037	4FM
12668W-AU-1	CWL 2007-4 A5W 5.593% 03/25/37		09/02/2014	Litigation Settlement		15,966	1	0	0	0	0	0	0	0	0	0	15,966	15,966	0	03/25/2037	4FM
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/18/2014	Call 105.8750		42,350	40,000	40,000	40,000	0	0	0	0	0	40,000	0	2,350	2,350	2,265	10/01/2020	4FE
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		09/01/2014	Redemption 100.0000		34,083	34,083	34,174	34,110	0	(27)	0	(27)	0	34,083	0	0	0	1,701	02/01/2018	2
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2014	Paydown		235,494	235,494	230,582	233,235	0	2,259	0	2,259	0	235,494	0	0	0	9,199	11/25/2035	1FM
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2014	Paydown		25,873	25,873	25,873	26,603	0	(730)	0	(730)	0	25,873	0	0	0	914	12/25/2033	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2014	Paydown		31,074	35,753	31,902	31,384	0	(310)	0	(310)	0	31,074	0	0	0	1,386	02/25/2036	3FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2014	Paydown		27,333	27,333	26,776	26,777	0	557	0	557	0	27,333	0	0	0	621	10/25/2043	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2014	Paydown		62,416	62,416	63,138	62,602	0	(185)	0	(185)	0	62,416	0	0	0	2,200	12/15/2043	1FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		09/01/2014	Paydown		34,976	36,369	34,255	34,255	0	722	0	722	0	34,976	0	0	0	1,237	06/25/2036	3FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		09/01/2014	Paydown		10,206	10,206	9,433	9,566	0	640	0	640	0	10,206	0	0	0	434	04/25/2036	3FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		08/13/2014	Litigation Settlement		57,751	1	1	0	0	0	0	0	0	1	0	57,750	57,750	0	04/25/2036	3FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2014	Paydown		66,368	66,368	66,866	66,588	0	(220)	0	(220)	0	66,368	0	0	0	2,200	07/25/2019	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		09/01/2014	Paydown		18,374	18,374	18,376	18,327	0	46	0	46	0	18,374	0	0	0	575	11/25/2033	1FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2014	Paydown		32,212	53,709	37,293	37,328	0	(5,116)	0	(5,116)	0	32,212	0	0	0	2,093	09/25/2036	3FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/02/2014	Litigation Settlement		1,021,943	1	0	0	0	0	0	0	0	0	0	1,021,943	1,021,943	0	09/25/2036	3FM
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		07/20/2014	Paydown		29,224	29,224	29,224	29,224	0	0	0	0	0	29,224	0	0	0	103	09/20/2014	1FE
74456Q-AN-6	PUBLIC SVC EL & GAS 5.000% 08/15/14		08/15/2014	Maturity		4,500,000	4,500,000	4,527,855	4,501,927	0	(1,927)	0	(1,927)	0	4,500,000	0	0	0	225,000	08/15/2014	1FE
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		09/01/2014	Paydown		27,462	27,462	19,958	20,137	0	7,325	0	7,325	0	27,462	0	0	0	1,079	11/25/2035	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		09/02/2014	Litigation Settlement		39,916	1	0	0	0	0	0	0	0	0	0	39,916	39,916	0	11/25/2035	1FM
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		07/23/2014	Call 100.0000		6,746,000	6,746,000	7,949,011	7,693,962	0	(84,640)	0	(84,640)	0	7,609,322	0	(863,322)	(863,322)	1,874,309	09/02/2019	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2014	Paydown		36,892	36,892	36,783	36,789	0	104	0	104	0	36,892	0	0	0	1,239	09/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2014	Paydown		27,711	27,711	19,182	18,058	0	9,653	0	9,653	0	27,711	0	0	0	1,066	03/25/2036	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/02/2014	Litigation Settlement		95,797	2	0	0	0	0	0	0	0	0	0	95,797	95,797	0	03/25/2036	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2014	Paydown		175,785	190,130	177,477	177,454	0	(1,669)	0	(1,669)	0	175,785	0	0	0	6,918	10/25/2035	2FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/02/2014	Litigation Settlement		91,806	2	0	0	0	0	0	0	0	0	0	91,806	91,806	0	10/25/2035	2FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2014	Call 100.0000		510,000	510,000	532,409	523,304	0	(1,481)	0	(1,481)	0	521,824	0	(11,824)	(11,824)	114,249	03/01/2019	1FE
N4445#-AB-2	IMTECH CAPITAL PP 7.250% 12/15/21	F	07/01/2014	PRIVATE PLACEMENT		2,731,663	3,030,890	3,030,890	3,000,000	0	0	0	0	0	3,030,890	0	(299,227)	(299,227)	141,575	12/15/2021	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						65,555,678	59,681,125	60,700,251	59,641,490	0	(778)	296	(1,074)	0	60,700,976	0	4,854,702	4,854,702	5,097,399	XXX	XXX
8399997. Total - Bonds - Part 4						78,795,099	73,020,066	74,877,336	71,270,279	0	(724,564)	296	(724,860)	0	74,100,496	0	4,694,603	4,694,603	5,514,390	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						78,795,099	73,020,066	74,877,336	71,270,279	0	(724,564)	296	(724,860)	0	74,100,496	0	4,694,603	4,694,603	5,514,390	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
31428X-10-6	FEDEX CORP		09/26/2014	CSFB-CSA-EQUITY	7,119.000	1,125,244		556,706	1,023,499	(466,793)	0	0	(466,793)	0	556,706	0	568,538	568,538	3,560		L
594918-10-4	MICROSOFT CORP		07/17/2014	BNY CONVERG-SOFT	66,830.000	2,991,184		1,550,175	2,500,110	(949,935)	0	0	(949,935)	0	1,550,175	0	1,441,009	1,441,009	37,425		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,116,428	XXX	2,106,881	3,523,609	(1,416,728)	0	0	(1,416,728)	0	2,106,881	0	2,009,547	2,009,547	40,985	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,116,428	XXX	2,106,881	3,523,609	(1,416,728)	0	0	(1,416,728)	0	2,106,881	0	2,009,547	2,009,547	40,985	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						4,116,428	XXX	2,106,881	3,523,609	(1,416,728)	0	0	(1,416,728)	0	2,106,881	0	2,009,547	2,009,547	40,985	XXX	XXX

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)
9899999. Total - Preferred and Common Stocks						4,116,428	XXX	2,106,881	3,523,609	(1,416,728)	0	0	(1,416,728)	0	2,106,881	0	2,009,547	2,009,547	40,985	XXX	XXX
9999999 - Totals						82,911,527	XXX	76,984,217	74,793,888	(1,416,728)	(724,564)	296	(2,141,588)	0	76,207,377	0	6,704,150	6,704,150	5,555,375	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014	661		1,709.00	32,762			114,056		114,056	31,246						100/99
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014	932		1,713.00	84,321			239,057		239,057	84,432						100/99
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014	1,057		1,811.00	51,490			79,843		79,843	24,238						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/13/2013	12/15/2014	1,137		1,788.00	57,109			142,231		142,231	47,369						100/101
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015	281		1,848.00		14,924		21,296		21,296	6,372						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015	831		1,864.00		37,632		50,662		50,662	13,030						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	360		1,839.00		19,307		34,727		34,727	15,420						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	630		1,854.00		28,839		51,446		51,446	22,607						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/14/2014	03/13/2015	199		1,841.00		12,291		20,664		20,664	8,373						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/03/2014	03/13/2015	497		1,856.00		27,916		43,293		43,293	15,377						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	370		1,843.00		21,359		38,297		38,297	16,938						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	1,027		1,858.00		51,002		91,918		91,918	40,916						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	321		1,871.00		17,790		45,824		45,824	28,034						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	708		1,886.00		33,523		54,278		54,278	20,756						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/13/2014	06/15/2015	362		1,936.00		19,670		19,559		19,559	(111)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/13/2014	06/15/2015	530		1,952.00		24,304		23,088		23,088	(1,216)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	319		1,973.00		16,724		11,055		11,055	(5,669)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	386		1,990.00		16,941		10,182		10,182	(6,759)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	390		1,955.00		22,564		21,773		21,773	(791)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	721		1,971.00		35,499		33,544		33,544	(1,955)						100/100

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	177		1,984.00		10,278		7,572		7,572	(2,707)						100/100
S&P500 OTC OPTION S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	681		2,001.00		33,490		23,772		23,772	(9,718)						100/99
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,835		1,798.00	185,130			323,897		323,897	116,665						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,557		1,816.00	142,520			242,191		242,191	82,990						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/13/2013	12/15/2014	943		1,775.00	89,415			188,556		188,556	63,072						100/101
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/28/2014	12/15/2014	1,743		1,793.00	97,065	48,391		320,154		320,154	133,867						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	273		1,848.00		26,158		38,551		38,551	12,394						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	695		1,867.00		60,010		87,840		87,840	27,830						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	220		1,839.00		20,620		34,090		34,090	13,470						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	399		1,857.00		33,704		56,137		56,137	22,433						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	113		1,841.00		11,091		17,615		17,615	6,525						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	6,921		1,860.00		643,292		963,922		963,922	320,630						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	347		1,843.00		34,292		55,124		55,124	20,832						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	618		1,861.00		55,141		89,722		89,722	34,580						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	289		1,871.00		28,589		26,015		26,015	(2,574)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	951		1,890.00		84,830		123,417		123,417	38,587						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	270		1,936.00		26,122		28,271		28,271	2,149						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	12,047		1,956.00		1,044,447		1,125,407		1,125,407	80,960						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	236		1,973.00		22,747		21,302		21,302	(1,445)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	393		1,993.00		33,735		31,330		31,330	(2,405)						100/100

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	474		1,955.00		46,392		50,211		50,211	3,818						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	1,539		1,975.00		130,783		146,129		146,129	15,346						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	379		1,984.00		38,938		35,914		35,914	(3,024)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	1,532		2,004.00		141,309		129,808		129,808	(11,501)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										739,812	2,974,644	0	5,313,740	XXX	5,313,740	1,321,381	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										739,812	2,974,644	0	5,313,740	XXX	5,313,740	1,321,381	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										739,812	2,974,644	0	5,313,740	XXX	5,313,740	1,321,381	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										739,812	2,974,644	0	5,313,740	XXX	5,313,740	1,321,381	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014	932		1,913.00	(18,668)			(59,111)		(59,111)	(12,400)						100/99
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,557		2,023.00	(32,760)			(15,862)		(15,862)	15,947						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014	1,835		2,050.00	(31,020)			(7,297)		(7,297)	20,717						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/28/2014	12/15/2014	1,743		1,997.00	(16,665)	(3,232)		(53,109)		(53,109)	(15,256)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/13/2013	12/15/2014	943		2,024.00	(9,517)			(17,566)		(17,566)	4,868						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	695		2,079.00		(11,051)		(6,654)		(6,654)	4,397						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015	273		2,107.00		(3,226)		(1,405)		(1,405)	1,820						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	399		2,068.00		(5,433)		(7,262)		(7,262)	(1,828)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2014	02/13/2015	220		2,096.00		(2,126)		(2,496)		(2,496)	(370)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	6,921		2,071.00		(125,926)		(145,554)		(145,554)	(19,628)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/14/2014	03/13/2015	113		2,099.00		(1,057)		(1,548)		(1,548)	(491)						100/100

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S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015	618		2,073.00		(10,353)		(16,598)		(16,598)	(6,246)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015	347		2,101.00		(4,298)		(6,527)		(6,527)	(2,229)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	951		2,105.00		(16,122)		(21,442)		(21,442)	(5,320)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	289		2,133.00		(3,635)		(4,562)		(4,562)	(927)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	12,047		2,178.00		(158,097)		(138,484)		(138,484)	19,613						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	270		2,207.00		(2,423)		(2,125)		(2,125)	298						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	393		2,220.00		(4,891)		(3,669)		(3,669)	1,223						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	236		2,250.00		(2,053)		(1,505)		(1,505)	548						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	1,539		2,199.00		(10,760)		(23,074)		(23,074)	(12,314)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	474		2,229.00		(2,248)		(5,110)		(5,110)	(2,862)						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	1,532		2,232.00		(20,968)		(19,631)		(19,631)	1,338						100/100
S&P500 OTC OPTION S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	379		2,262.00		(3,533)		(3,517)		(3,517)	16						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(108,630)	(391,432)	0	(564,108)	XXX	(564,108)	(9,086)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(108,630)	(391,432)	0	(564,108)	XXX	(564,108)	(9,086)	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										(108,630)	(391,432)	0	(564,108)	XXX	(564,108)	(9,086)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(108,630)	(391,432)	0	(564,108)	XXX	(564,108)	(9,086)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		79,330,000	3 Month LIBOR / (2.85)			(1,555,063)			(3,693,308)					810,468		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,555,063)	0	XXX	(3,693,308)	0	0	0	0	810,468	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,555,063)	0	XXX	(3,693,308)	0	0	0	0	810,468	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,555,063)	0	XXX	(3,693,308)	0	0	0	0	810,468	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(1,555,063)	0	XXX	(3,693,308)	0	0	0	0	810,468	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,555,063)	0	XXX	(3,693,308)	0	0	0	0	810,468	XXX	XXX
1409999. Subtotal - Hedging Other										631,182	2,583,212	0	4,749,632	XXX	4,749,632	1,312,295	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										631,182	2,583,212	(1,555,063)	4,749,632	XXX	1,056,324	1,312,295	0	0	0	810,468	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		
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		73,869	(5,174)	68,695	73,869	(5,174)	68,695		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	Y		4,287,219	(471,863)	3,815,356	4,287,219	(471,863)	3,815,356		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		952,652	(87,071)	865,581	952,652	(87,071)	865,581		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(3,693,308)	0	810,468	810,468
0299999. Total NAIC 1 Designation				0	5,313,740	(564,108)	4,749,632	5,313,740	(4,257,416)	4,749,632	810,468	810,468
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Totals				0	5,313,740	(564,108)	4,749,632	5,313,740	(4,257,416)	4,749,632	810,468	810,468

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			1,100,112	1,100,112	10/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,100,112	1,100,112	XXX
9999999 - Totals				1,100,112	1,100,112	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (4,494,097) Book/Adjusted Carrying Value $ (4,494,097)
2. Average balance for the year to date Fair Value $ 10,794,596 Book/Adjusted Carrying Value $ 10,794,596
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 908,716 NAIC 2 $ 191,397 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	3,700,000	3,700,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				3,700,000	3,700,000	XXX
0599999. Total - U.S. Government Bonds				3,700,000	3,700,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
666467-FG-5	NORTHLAKE IL VRDN Adj % Due 12/1/2034 Sched		1FE	2,155,000	2,155,000	12/01/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,155,000	2,155,000	XXX
45505R-BT-1	INDIANA ST FIN AUTH ECON Adj % Due 12/1/2037 MJSD3		2AM	1,500,000	1,500,000	12/01/2037
708692-BG-2	PENNSYLVANIA ST ECON DEV FING Adj % Due 8/1/2045 FMAN1		1FE	800,072	800,000	08/01/2045
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	900,000	900,000	06/01/2044
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,200,072	3,200,000	XXX
3199999. Total - U.S. Special Revenues Bonds				5,355,072	5,355,000	XXX
03523T-AM-0	ANHEUSER-BUSCH 4 1/8% Due 1/15/2015 JJ15		1FE	2,122,369	2,122,496	01/15/2015
136385-AF-8	CANADIAN NATL RESOURCES 4.9% Due 12/1/2014 JD1		2FE	461,428	461,345	12/01/2014
209615-CA-9	CONSOLIDATED NATURAL GAS 5% Due 12/1/2014 JD1		2FE	250,515	251,889	12/01/2014
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-17		1FE	1,400,000	1,400,000	07/17/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	499,781	500,219	03/11/2016
305915-AD-2	FALCONBRIDGE LTD 5 3/8% Due 6/1/2015 JD1		2FE	412,309	411,885	06/01/2015
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	1,418,574	1,418,698	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	304,147	304,167	02/01/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	2,272,411	2,272,243	06/30/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	656,425	656,065	01/20/2015
59157B-AH-5	METLIFE INSTITUTIONAL FD 0.3% Due 4/2/2015 A02		1FE	603,766	603,979	04/02/2015
61747Y-CK-9	MORGAN STANLEY CORP 4.2% Due 11/20/2014 MN20		1FE	743,432	746,621	11/20/2014
65334H-AD-4	NEXEN INC 5.2% Due 3/10/2015 MS10		1FE	357,207	357,316	03/10/2015
653522-DQ-2	NIAGRA MOHAWK 3.553% Due 10/1/2014 A01		1FE	1,200,000	1,200,000	10/01/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				12,702,363	12,706,923	XXX
04364B-AA-5	ACER ABS 0.45% Due 3/10/2015 Mo-10		1FE	257,162	257,162	03/10/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				257,162	257,162	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				12,959,525	12,964,085	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				18,557,363	18,561,923	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				3,457,234	3,457,162	XXX
6599999. Total Bonds				22,014,597	22,019,085	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
06417H-FT-8	BANK OF NOVA SCOTIA Flt % Due 2/25/2015 FMAN25			2,300,101	2,300,000	02/25/2015
13606Y-3P-9	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			899,915	900,000	03/20/2015
136385-AQ-4	CANADIAN NATL RESOURCES CORP 1.45% Due 11/14/2014 MN14			500,301	500,609	11/14/2014
26441Y-AS-6	DUKE REALTY CORP 7 3/8% Due 2/15/2015 FA15			1,255,026	1,255,101	02/15/2015
316175-40-5	FIDELITY INST MM FUND PRIME			50,832	50,832	
40428H-PG-1	HSBC USA INC CORP 2 3/8% Due 2/13/2015 FA13			1,863,905	1,864,011	02/13/2015
69354B-BT-8	PNC BANK CP 0.31% Due 1/16/2015 At Mat			3,600,000	3,600,000	01/16/2015
853254-AF-7	STANDARD CHARTERED 3.85% Due 4/27/2015 A027			2,037,620	2,038,599	04/27/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				12,507,700	12,509,153	XXX
000000-00-0	Huntington National Bank Money Market Account			1,706,063	1,706,063	
000000-00-0	BB&T Bank Money Market Account			1,703,037	1,703,037	
9099999. Total - Cash (Schedule E Part 1 type)				3,409,100	3,409,100	XXX
000000-00-0	AMERICAN WATER CAP CP 0.22% Due 10/1/2014 At Mat			2,699,901	2,699,901	10/01/2014
000000-00-0	CENTENNIAL ENERGY CP 0.27% Due 10/1/2014 At Mat			3,999,940	3,999,940	10/01/2014
000000-00-0	EIX CP 0.23% Due 10/1/2014 At Mat			3,999,796	3,999,796	10/01/2014
000000-00-0	ENBRIDGE ENERGY PARTNERS CP 0.35% Due 10/27/2014 At Mat			1,398,761	1,398,761	10/27/2014
000000-00-0	GLENCORE CP 0.35% Due 10/15/2014 At Mat			2,798,448	2,798,448	10/15/2014
000000-00-0	MARRIOTT CP 0.27% Due 10/3/2014 At Mat			3,598,947	3,598,947	10/03/2014
000000-00-0	MARRIOTT CP 0.28% Due 10/21/2014 At Mat			3,898,756	3,898,756	10/21/2014
000000-00-0	NATIONAL GRID CP 0.26% Due 10/2/2014 At Mat			3,999,798	3,999,798	10/02/2014
000000-00-0	NEXTERA ENERGY CAP 0.24% Due 10/2/2014 At Mat			3,999,733	3,999,733	10/02/2014
000000-00-0	NOBLE CORP CP 0.35% Due 10/15/2014 At Mat			999,504	999,504	10/15/2014
000000-00-0	NOBLE CORP CP 0.35% Due 10/16/2014 At Mat			2,998,338	2,998,338	10/16/2014
000000-00-0	NOWEST CP 0.33% Due 10/10/2014 At Mat			999,533	999,533	10/10/2014
000000-00-0	SOUTH CAROLINA FUEL CO CP 0.23% Due 10/7/2014 At Mat			3,999,336	3,999,336	10/07/2014
000000-00-0	SPECTRA ENGERGY CAP CP 0 1/4% Due 10/7/2014 At Mat			3,999,667	3,999,667	10/07/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				43,390,457	43,390,457	XXX
9999999 - Totals				81,321,854	81,327,794	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 43,184,600 Book/Adjusted Carrying Value $ 43,192,119
2. Average balance for the year to date Fair Value $ 67,683,268 Book/Adjusted Carrying Value $ 67,587,037

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of New York Mellon	New York, NY					308,777	(1,585,997)	4,018,643	XXX
Huntington Bank	Columbus, OH					2,705,318	2,705,808	1,706,063	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					2,702,025	2,702,608	1,703,037	XXX
Northern Trust	Chicago, IL					384,740	384,740	434,743	XXX
US Bank	Cincinnati, OH					(519,100)	(310,323)	(319,493)	XXX
PNC Bank	Cincinnati, OH					(5,421,062)	(6,740,135)	(5,668,047)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			237,161	228,586	212,261	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	397,859	(2,614,713)	2,087,207	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	397,859	(2,614,713)	2,087,207	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	397,859	(2,614,713)	2,087,207	XXX

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

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	2,699,901	99	0
CENTENNIAL ENERGY CP		09/29/2014	0.270	10/01/2014	3,999,940	60	0
EIX CP		09/23/2014	0.230	10/01/2014	3,999,796	204	0
ENBRIDGE ENERGY PARTNERS CP		07/28/2014	0.350	10/27/2014	1,398,761	885	0
GLENCORE CP		08/19/2014	0.350	10/15/2014	2,798,448	1,171	0
MARRIOTT CP		08/25/2014	0.270	10/03/2014	3,598,947	999	0
MARRIOTT CP		09/10/2014	0.280	10/21/2014	3,898,756	637	0
NATIONAL GRID CP		09/25/2014	0.260	10/02/2014	3,999,798	173	0
NEXTERA ENERGY CAP		09/22/2014	0.240	10/02/2014	3,999,733	240	0
NOBLE CORP CP		08/25/2014	0.357	10/14/2014	999,504	367	0
NOBLE CORP CP		08/20/2014	0.350	10/16/2014	2,998,338	1,225	0
NOWEST CP		08/20/2014	0.330	10/10/2014	999,533	385	0
SOUTH CAROLINA FUEL CO CP		09/11/2014	0.230	10/07/2014	3,999,336	511	0
SPECTRA ENGERGY CAP CP		09/25/2014	0.250	10/07/2014	3,999,667	167	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					43,390,458	7,123	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					43,390,458	7,123	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					43,390,458	7,123	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					43,390,458	7,123	0
8699999 - Total Cash Equivalents					43,390,458	7,123	0