LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 70483 Employer's ID Number 31-0487145

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

Country of Domicile United States of America

Incorporated/Organized 02/23/1888 Commenced Business 04/30/1888

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

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Bradley J. Hunkler (Name), 513-629-2980 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO	John Finn Barrett		
Secretary and Counsel	Donald Joseph Wuebbling		

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

John Finn Barrett	Donald Joseph Wuebbling	Bradley Joseph Hunkler
Chairman of Board, President & CEO	Secretary and Counsel	VP, Chief Accounting Officer

Subscribed and sworn to before me this 24th day of April, 2015

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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,488,578,879	0	3,488,578,879	3,431,372,367
2.	Stocks:				
	2.1 Preferred stocks	27,305,833	0	27,305,833	26,967,500
	2.2 Common stocks	3,571,328,238	187,281	3,571,140,957	3,555,864,273
3.	Mortgage loans on real estate:				
	3.1 First liens	20,151,243	0	20,151,243	16,854,538
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	27,660,348	0	27,660,348	27,374,691
	4.2 Properties held for the production of income (less $ encumbrances)	3,193,318	0	3,193,318	3,598,252
	4.3 Properties held for sale (less $ encumbrances)			0	
5.	Cash ($ 14,417,621), cash equivalents ($ 120,981,909) and short-term investments ($ 42,997,527)	178,397,057	0	178,397,057	103,786,030
6.	Contract loans (including $ premium notes)	170,621,519	0	170,621,519	171,738,741
7.	Derivatives	17,709,191	0	17,709,191	25,364,700
8.	Other invested assets	1,169,450,738	86,462,148	1,082,988,590	1,028,193,901
9.	Receivables for securities	1,934,980	0	1,934,980	81,293,539
10.	Securities lending reinvested collateral assets	39,216,254	0	39,216,254	118,951,386
11.	Aggregate write-ins for invested assets	43,512,108	0	43,512,108	122,438,897
12.	Subtotals, cash and invested assets (Lines 1 to 11)	8,759,059,706	86,649,429	8,672,410,277	8,713,798,815
13.	Title plants less $ charged off (for Title insurers only)			0	
14.	Investment income due and accrued	50,957,730	0	50,957,730	46,443,416
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,758,664	0	2,758,664	2,924,152
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	48,328,626		48,328,626	49,463,322
	15.3 Accrued retrospective premiums			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	172,532	0	172,532	183,899
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts	18,711,600	0	18,711,600	17,524,816
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon	3,274,532	0	3,274,532	0
18.2	Net deferred tax asset	64,673,922	0	64,673,922	62,339,055
19.	Guaranty funds receivable or on deposit	1,617,973	0	1,617,973	1,638,458
20.	Electronic data processing equipment and software	15,392,932	11,147,074	4,245,858	4,633,991
21.	Furniture and equipment, including health care delivery assets ($)	6,665,573	6,665,573	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates	45,294,558	13,695,793	31,598,765	19,927,434
24.	Health care ($) and other amounts receivable	847,905	354,334	493,571	600,143
25.	Aggregate write-ins for other than invested assets	6,832,022	6,799,783	32,239	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,024,588,275	125,311,986	8,899,276,289	8,919,477,501
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,018,936,870	0	1,018,936,870	998,798,086
28.	Total (Lines 26 and 27)	10,043,525,145	125,311,986	9,918,213,159	9,918,275,587
	DETAILS OF WRITE-INS				
1101.	Receivable for Collateral on Derivatives	43,512,108		43,512,108	122,438,897
1102.				0	
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)	43,512,108	0	43,512,108	122,438,897
2501.	Prepaid Expense	6,832,022	6,799,783	32,239	
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,832,022	6,799,783	32,239	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,630,346,344 less $ included in Line 6.3 (including $ Modco Reserve)	2,630,346,344	2,642,900,383
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	229,279,463	228,318,129
3.	Liability for deposit-type contracts (including $ Modco Reserve)	238,346,954	240,364,483
4.	Contract claims:		
	4.1 Life	66,607,316	63,281,545
	4.2 Accident and health	3,469,249	3,507,682
5.	Policyholders' dividends $ 240,000 and coupons $ due and unpaid	240,000	260,001
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	33,851,413	930,876
	6.2 Dividends not yet apportioned (including $ Modco)	10,046,994	40,109,753
	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 $ 128,437 accident and health premiums	5,646,739	5,104,377
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	6,241,532	6,616,511
	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 $ 443,858 ceded	443,858	435,095
	9.4 Interest Maintenance Reserve	39,096,523	34,892,763
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,646,024 , accident and health $ 178,878 and deposit-type contract funds $	2,824,902	1,252,402
11.	Commissions and expense allowances payable on reinsurance assumed	347,753	353,243
12.	General expenses due or accrued	241,293,502	242,274,899
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(20,559)	(22,780)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,093,825	4,166,094
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		6,528,771
15.2	Net deferred tax liability		
16.	Unearned investment income	3,317,212	3,317,212
17.	Amounts withheld or retained by company as agent or trustee	553,419	896,369
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	5,496,650	4,553,898
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	198,757,077	192,153,492
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	336,577,724	345,397,768
	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		0
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	44,864,204	72,400,617
	24.09 Payable for securities	549,257	79,609,985
	24.10 Payable for securities lending	283,697,983	259,001,464
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	153,822,771	146,662,596
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,538,792,105	4,625,267,628
27.	From Separate Accounts Statement	1,018,936,870	998,798,086
28.	Total liabilities (Lines 26 and 27)	5,557,728,975	5,624,065,714
29.	Common capital stock	1,000,000	1,000,000
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	55,002,515	55,002,515
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	4,304,481,669	4,238,207,358
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)	4,359,484,184	4,293,209,873
38.	Totals of Lines 29, 30 and 37	4,360,484,184	4,294,209,873
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,918,213,159	9,918,275,587
	DETAILS OF WRITE-INS		
2501.	Pension Liability	140,773,684	141,501,537
2502.	Uncashed Drafts and Checks Pending Escheatment to a State	2,612,427	2,711,228
2503.	Interest on Policy and Contract Funds	836,660	1,876,660
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,600,000	573,171
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	153,822,771	146,662,596
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	60,373,559	62,504,215	263,212,338
2.	Considerations for supplementary contracts with life contingencies			87,719
3.	Net investment income	69,014,205	78,301,728	685,561,290
4.	Amortization of Interest Maintenance Reserve (IMR)	648,131	732,459	2,818,886
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			227,561
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			0
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	29,765	41,218	755,304
9.	Totals (Lines 1 to 8.3)	130,065,660	141,579,620	952,663,098
10.	Death benefits	49,793,213	36,025,199	152,472,714
11.	Matured endowments (excluding guaranteed annual pure endowments)	250,130	3,071,512	6,846,159
12.	Annuity benefits	24,425,981	24,195,864	95,124,598
13.	Disability benefits and benefits under accident and health contracts	4,300,745	4,480,685	19,006,982
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	18,391,951	20,995,475	81,811,206
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,820,759	2,363,238	15,720,083
18.	Payments on supplementary contracts with life contingencies	137,034	153,296	578,360
19.	Increase in aggregate reserves for life and accident and health contracts	(11,584,228)	1,449,231	532,528
20.	Totals (Lines 10 to 19)	90,535,585	92,734,500	372,092,630
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,624,090	6,802,595	27,456,551
22.	Commissions and expense allowances on reinsurance assumed	344,546	359,724	1,589,550
23.	General insurance expenses	29,021,030	27,338,882	117,036,962
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,320,029	4,338,066	17,173,061
25.	Increase in loading on deferred and uncollected premiums	(1,022,801)	(1,069,131)	(1,072,811)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(12,550,521)	(12,376,328)	(50,283,551)
27.	Aggregate write-ins for deductions	(2,203,221)	(3,633,278)	(21,775,467)
28.	Totals (Lines 20 to 27)	115,068,737	114,495,030	462,216,925
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	14,996,923	27,084,590	490,446,173
30.	Dividends to policyholders	14,819,057	14,121,982	57,433,564
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	177,866	12,962,608	433,012,609
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	4,080,939	9,290,978	35,578,001
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)	(3,903,073)	3,671,630	397,434,608
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (4,914,158) (excluding taxes of $ 2,612,557 transferred to the IMR)	(9,856,147)	39,335,679	122,027,111
35.	Net income (Line 33 plus Line 34)	(13,759,220)	43,007,309	519,461,719
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,294,209,873	4,211,010,903	4,211,010,903
37.	Net income (Line 35)	(13,759,220)	43,007,309	519,461,719
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 921,206	62,114,312	13,638,194	(212,164,991)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	6,747,366	7,607,339	4,904,507
41.	Change in nonadmitted assets	(4,132,021)	(11,442,326)	13,305,571
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			0
44.	Change in asset valuation reserve	8,820,044	(23,728,060)	(33,396,737)
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		
	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			(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	6,483,830	5,377,388	(108,911,099)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	66,274,311	34,459,844	83,198,970
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,360,484,184	4,245,470,747	4,294,209,873
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	29,765	41,218	755,304
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)	29,765	41,218	755,304
2701.	Reserve Adjustment on Reinsurance Assumed - Integrity	(18,711,601)	(20,463,638)	(75,403,316)
2702.	Benefits for Employees and Agents not Included Elsewhere	16,260,108	16,610,967	50,947,344
2703.	Securities Lending Interest Expense	233,958	133,648	581,791
2798.	Summary of remaining write-ins for Line 27 from overflow page	14,314	85,745	2,098,714
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(2,203,221)	(3,633,278)	(21,775,467)
5301.	Change in Unrecognized Pension Liabliity, Net of Tax	6,654,363	5,378,152	(91,682,236)
5302.	Change in Unrecognized Other Post Retirement Employee Benefits Liability, Net of Tax	(170,533)	(764)	(14,908,525)
5303.	Change in Unrecognized SERP Liability, Net of Tax	0		(2,320,338)
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)	6,483,830	5,377,388	(108,911,099)

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	63,238,906	60,433,237	264,929,704
2.	Net investment income	59,447,083	64,319,333	428,421,809
3.	Miscellaneous income	29,765	41,218	982,865
4.	Total (Lines 1 to 3)	122,715,754	124,793,788	694,334,378
5.	Benefit and loss related payments	99,195,801	87,190,643	376,188,772
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(12,552,742)	(13,251,455)	(51,156,401)
7.	Commissions, expenses paid and aggregate write-ins for deductions	20,233,609	29,269,472	84,281,420
8.	Dividends paid to policyholders	11,981,280	11,477,403	57,551,298
9.	Federal and foreign income taxes paid (recovered) net of $ (2,300,667) tax on capital gains (losses)	11,582,641	(4,555,268)	90,216,508
10.	Total (Lines 5 through 9)	130,440,589	110,130,795	557,081,597
11.	Net cash from operations (Line 4 minus Line 10)	(7,724,835)	14,662,993	137,252,781
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	169,924,888	141,088,570	724,949,324
	12.2 Stocks	146,541,988	263,135,269	1,065,984,030
	12.3 Mortgage loans	10,993,978	235,644	966,757
	12.4 Real estate	0	0	0
	12.5 Other invested assets	15,594,243	50,416,750	137,027,875
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,839	(6,512)	(25,084)
	12.7 Miscellaneous proceeds	273,715,482	45,147,815	80,090,325
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	616,772,418	500,017,536	2,008,993,227
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	220,555,625	129,124,504	722,392,916
	13.2 Stocks	114,682,155	396,013,738	1,022,947,063
	13.3 Mortgage loans	14,290,683	0	0
	13.4 Real estate	342,872	404,186	1,988,930
	13.5 Other invested assets	53,611,371	26,051,747	185,210,909
	13.6 Miscellaneous applications	79,060,728	12,965,026	291,955,716
	13.7 Total investments acquired (Lines 13.1 to 13.6)	482,543,434	564,559,201	2,224,495,534
14.	Net increase (or decrease) in contract loans and premium notes	(1,117,222)	(1,945,474)	(2,548,809)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	135,346,205	(62,596,191)	(212,953,498)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,017,529)	(893,113)	(3,233,514)
	16.5 Dividends to stockholders	0	0	100,000,000
	16.6 Other cash provided (applied)	(50,992,814)	(14,216,345)	57,706,269
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(53,010,343)	(15,109,458)	(45,527,245)
	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)	74,611,027	(63,042,657)	(121,227,962)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	103,786,030	225,013,992	225,013,992
	19.2 End of period (Line 18 plus Line 19.1)	178,397,057	161,971,335	103,786,030

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	43,364	45,540	13,216,113
2.	Ordinary life insurance	56,133,106	55,677,631	219,823,107
3.	Ordinary individual annuities	19,827	10,458	29,753
4.	Credit life (group and individual)			0
5.	Group life insurance	794,257	2,010,290	4,740,028
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	6,937,358	7,008,591	28,015,813
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	63,927,912	64,752,510	265,824,814
12.	Deposit-type contracts	0		0
13.	Total	63,927,912	64,752,510	265,824,814
	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. A Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of The Western and Southern 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 following NAIC SAP or 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	2015	2014
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	(13,759,220)	519,461,719
(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	(13,759,220)	519,461,719
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	4,360,484,184	4,294,209,873
(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	4,360,484,184	4,294,209,873

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

C. Accounting Policy. No Changes.

2. Accounting Changes and Correction of Errors

The company made the following accounting change in 2015: No Change.

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) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2015, 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 Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2015, 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
Total	XXX	XXX	0	XXX	XXX	XXX

(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 March 31, 2015:

a.The aggregate amount of unrealized losses:

1. Less than 12 Months 1,360,692
2. 12 Months or Longer 1,757,750

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

1. Less than 12 Months 186,222,663
2. 12 Months or Longer 75,831,695

(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:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. 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;
d. 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;
e. 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;
f. 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) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $282.9 million and $98.1 million in the general and separate accounts, respectively.

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.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	17,709,192	0	17,709,192

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(44,864,205)	0	(44,864,205)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

K. Structured Notes. No Change.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt. No Change.

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

A. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	2015	2014	2015	2014	2015	2014
(4) Components of net periodic benefit cost						
a. Service cost	5,332,697	16,174,620	231,096	878,202		
b. Interest cost	10,376,312	41,109,971	2,086,801	9,413,012		
c. Expected return on plan assets	(16,436,863)	(64,415,701)	0			
d. Transition asset or obligation	0		0			
e. Gains and losses	10,492,304	30,244,681	6,304	(25,005)		
f. Prior service cost or credit	(254,822)	(1,019,285)	(268,663)	(1,074,447)		
g. Gain or loss recognized due to a settlement or curtailment	0		0			
h. Total net periodic benefit cost	9,509,628	22,094,286	2,055,538	9,191,762	0	0

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

14. Liabilities, Contingencies, and Assessments

The Company is currently being audited on behalf of multiple state treasurers and controllers concerning the identification, reporting and escheatment of unclaimed insurance policy benefits and other allegedly abandoned funds. The audits focus on identifying unreported death claims, matured annuities and retained asset accounts,

and the use of the Social Security Death Master File to identify deceased insurance policy, annuity contract, and retained asset account holders. The Company has reached an agreement with numerous states regarding this audit activity that will result in outreach and payments to beneficiaries, escheatment of funds deemed abandoned under state laws, and accelerated escheatment of funds deemed abandoned pursuant to agreements with regulators. In 2014, the Company made payments under these agreements and released a portion of the liability it had previously recorded due to lower losses than had been estimated. As of December 31, 2014, the Company had a liability of $5 million remaining for estimated future payments as a result of these audits.

15. Leases. No Change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

(4) For securitizations, asset-backed financing arrangements and similar transfers accounted 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 March 31, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Common stock: Industrial & miscellaneous	1,508,459,353	0	0	1,508,459,353
Common stock: Mutual funds	68,303,754	0	0	68,303,754
Derivative assets: Interest rate contracts		744,191	0	744,191
Derivative assets: Options, purchased	0	16,965,001	0	16,965,001
Separate account assets	688,384,592	250,610,817	79,941,461	1,018,936,870
Total assets at fair value	2,265,147,698	268,320,009	79,941,461	2,613,409,169

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Interest rate contracts	0	(44,791,995)	0	(44,791,995)
Derivative liabilities: Options, written	0	(72,210)	0	(72,210)
Total liabilities at fair value	0	(44,864,205)	0	(44,864,205)

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three months ended at March 31, 2015

Description for each class of asset or liability	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Separate account assets*	74,892,681	0	0	2,413,794	0	4,865,655	0	0	(2,230,669)	79,941,461
Total Assets	74,892,681	0	0	2,413,794	0	4,865,655	0	0	(2,230,669)	79,941,461

* Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate accounts.

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

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

The fair values of common stock and mutual funds have been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts include debt securities, common stock, mutual funds, private equity and private debt fund investments. The fair values of debt securities in the separate accounts have been determined through the use of third-party pricing services utilizing market observable inputs. The fair values of common stock and mutual funds in the separate accounts have been determined using the same methodologies as common stock and mutual funds in the general account. The fair values of private equity and fixed income funds in the separate accounts have been determined utilizing the net asset values of the funds.

B. Not applicable.

C. The carrying amounts and fair value 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	4,003,798,851	3,488,578,879	80,032,328	3,906,802,373	16,964,150	
Common stock: Unaffiliated	1,508,459,353	1,508,459,353	1,508,459,353	0	0	
Common stock: Mutual funds	68,303,754	68,303,754	68,303,754	0	0	
Preferred stock	31,828,792	27,305,833	0	31,828,792	0	
Mortgage loans	20,700,779	20,151,243	0	0	20,700,779	
Cash, cash equivalents, & short-term investments	178,386,918	178,397,056	178,386,918	0	0	
Other invested assets: Surplus notes	16,133,940	12,921,350	0	16,133,940	0	
Securities lending reinvested collateral assets	39,216,254	39,216,254	39,216,254	0	0	
Derivative assets	17,709,192	17,709,192	0	17,709,192	0	
Separate account assets	1,018,936,870	1,018,936,870	688,384,592	250,610,817	79,941,461	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(5,626,263)	(5,388,000)	0	0	(5,626,263)	
Derivative liabilities	(44,864,205)	(44,864,205)	0	(44,864,205)	0	
Securities lending liability	(283,697,983)	(283,697,983)	0	(283,697,983)	0	

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

Debt Securities and Surplus Notes

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities 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 and interest rate swaps, are determined through the use of third-party pricing services or models utilizing market observable inputs.

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, equity securities, mutual funds, private equity, and private debt fund investments. 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.

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

(1)Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? ..... Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

AMOUNT

a.Permanent ACA Risk Adjustment Program

Assets

1. Premium adjustments receivable due to ACA Risk Adjustment .....

Liabilities

2. Risk adjustment user fees payable for ACA Risk Adjustment .....
3. Premium adjustments payable due to ACA Risk Adjustment .....

Operations (Revenue & Expense)

4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment .....
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid) .....

b.Transitional ACA Reinsurance Program

Assets

1. Amounts recoverable for claims paid due to ACA Reinsurance .....
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability) .....
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance .....

Liabilities

4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium .....
5. Ceded reinsurance premiums payable due to ACA Reinsurance .....
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance .....

Operations (Revenue & Expense)

7. Ceded reinsurance premiums due to ACA Reinsurance .....
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments .....
9. ACA Reinsurance contributions – not reported as ceded premium .....

c.Temporary ACA Risk Corridors Program

Assets

1. Accrued retrospective premium due to ACA Risk Corridors .....

Liabilities

2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors .....

Operations (Revenue & Expense)

3. Effect of ACA Risk Corridors on net premium income (paid/received) .....
4. Effect of ACA Risk Corridors on change in reserves for rate credits .....

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 – 3)	Prior Year Accrued Less Payments (Col 2 – 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balance from Prior Years (Col 2 – 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					0	0			A	0	0
2. Premium adjustments (payable)					0	0			B	0	0
3. Subtotal ACA Permanent Risk Adjustment Program	0	0	0	0	0	0	0	0		0	0
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					0	0			C	0	0
2. Amounts recoverable for claims unpaid (contra liability)					0	0			D	0	0
3. Amounts receivable relating to uninsured plans					0	0			E	0	0
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium					0	0			F	0	0
5. Ceded reinsurance premiums payable					0	0			G	0	0
6. Liability for amounts held under uninsured plans					0	0			H	0	0
7. Subtotal ACA Transitional Reinsurance Program	0	0	0	0	0	0	0	0		0	0
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					0	0			I	0	0
2. Reserve for rate credits or policy experience rating refunds					0	0			J	0	0
3. Subtotal ACA Risk Corridors Program	0	0	0	0	0	0	0	0		0	0
d. Total for ACA Risk Sharing Provisions	0	0	0	0	0	0	0	0		0	0

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

NOTES TO FINANCIAL STATEMENTS

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 Consideration Deferred and Uncollected. No Change.

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 26,207

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: ..... $ 350,767,101

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	$ 1,937,949,705	$ 1,994,565,131
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 837,557,082	$ 876,510,186
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,775,506,787	$ 2,871,075,317
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.	$ 282,884,567
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 282,911,422
16.3	Total payable for securities lending reported on the liability page.	$ 283,697,983

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
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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 [X] No [ ]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
	MORGAN STANLEY	02/19/2015	POSTED SECURITIES FOR MARGIN

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
109905	ADVANTUS CAPITAL MANAGEMENT, INC	400 ROBERT STREET NORTH, ST PAUL, MN 55101-2098
112753	GOLDENTREE ASSET MANAGEMENT LP	300 PARK AVENUE NY NY 10022

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	$	20,021,860
	1.14 Total Mortgages in Good Standing	$	20,021,860
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	129,383
	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)	$	20,151,243
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		86.700 %
	2.2 A&H cost containment percent		2.500 %
	2.3 A&H expense percent excluding cost containment expenses		71.500 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

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	60,837	0	10,213		71,050	
2. Alaska	AK	N	29,008	0	775		29,783	
3. Arizona	AZ	L	287,451	0	12,607		300,058	
4. Arkansas	AR	L	33,323	0	3,511		36,834	
5. California	CA	L	2,630,986	0	126,547		2,757,533	
6. Colorado	CO	L	51,419	0	2,616		54,035	
7. Connecticut	CT	N	15,791	0	630		16,421	
8. Delaware	DE	L	12,814	0	817		13,631	
9. District of Columbia	DC	L	57,512	0	3,766		61,278	
10. Florida	FL	L	2,154,337	0	411,567		2,565,904	
11. Georgia	GA	L	327,686	0	32,979		360,665	
12. Hawaii	HI	L	8,445	0	201		8,646	
13. Idaho	ID	L	6,250	0	51		6,301	
14. Illinois	IL	L	5,638,765	100	347,268		5,986,133	
15. Indiana	IN	L	3,955,701	(8)	794,515		4,750,208	
16. Iowa	IA	L	49,679	0	3,361		53,040	
17. Kansas	KS	L	209,770	0	55,997		265,767	
18. Kentucky	KY	L	1,500,639	6,500	404,166		1,911,305	
19. Louisiana	LA	L	1,785,219	0	88,315		1,873,534	
20. Maine	ME	N	1,525	0	119		1,644	
21. Maryland	MD	L	672,742	0	20,593		693,335	
22. Massachusetts	MA	N	12,118	0	1,531		13,649	
23. Michigan	MI	L	1,761,655	59	234,764		1,996,478	
24. Minnesota	MN	L	367,524	0	10,300		377,824	
25. Mississippi	MS	L	38,652	0	2,677		41,329	
26. Missouri	MO	L	1,197,510	60	165,233		1,362,803	
27. Montana	MT	L	3,335	0	249		3,584	
28. Nebraska	NE	L	5,052	0	257		5,309	
29. Nevada	NV	L	58,264	0	2,711		60,975	
30. New Hampshire	NH	N	2,565	0	496		3,061	
31. New Jersey	NJ	L	39,344	0	3,282		42,626	
32. New Mexico	NM	L	8,719	0	1,510		10,229	
33. New York	NY	N	46,073	0	4,677		50,750	
34. North Carolina	NC	L	4,412,219	0	1,115,710		5,527,929	
35. North Dakota	ND	L	1,356	0	30		1,386	
36. Ohio	OH	L	13,159,993	6,429	2,006,418		15,172,840	
37. Oklahoma	OK	L	45,333	0	4,583		49,916	
38. Oregon	OR	L	27,142	0	2,104		29,246	
39. Pennsylvania	PA	L	2,656,607	3,000	285,067		2,944,674	
40. Rhode Island	RI	L	2,423	0	43		2,466	
41. South Carolina	SC	L	395,328	500	56,892		452,720	
42. South Dakota	SD	L	4,272	0	444		4,716	
43. Tennessee	TN	L	435,258	0	160,262		595,520	
44. Texas	TX	L	1,532,744	2,000	183,319		1,718,063	
45. Utah	UT	L	12,412	0	32		12,444	
46. Vermont	VT	N	1,277	0	0		1,277	
47. Virginia	VA	L	175,743	0	30,675		206,418	
48. Washington	WA	L	44,896	0	2,756		47,652	
49. West Virginia	WV	L	1,176,788	0	326,459		1,503,247	
50. Wisconsin	WI	L	472,359	0	13,529		485,888	
51. Wyoming	WY	L	2,322	0	261		2,583	
52. American Samoa	AS	N	0	0	0		0	
53. Guam	GU	N	0	0	0		0	
54. Puerto Rico	PR	N	4,515	0	87		4,602	
55. U.S. Virgin Islands	VI	N	236	0	0		236	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N	14	0			14	
58. Aggregate Other Aliens	OT	XXX	27,050	0	312	0	27,362	0
59. Subtotal		(a) 44	47,620,997	18,640	6,937,284	0	54,576,921	0
90. Reporting entity contributions for employee benefits plans		XXX	794,257				794,257	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	7,908,636	1,187			7,909,823	
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	646,837		74		646,911	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	56,970,727	19,827	6,937,358	0	63,927,912	0
96. Plus Reinsurance Assumed		XXX	267,121	289,004			556,125	
97 Totals (All Business)		XXX	57,237,848	308,831	6,937,358	0	64,484,037	0
98. Less Reinsurance Ceded		XXX	343,277		983,558		1,326,835	
99. Totals (All Business) less Reinsurance Ceded		XXX	56,894,571	308,831	5,953,800	0	63,157,202	0
DETAILS OF WRITE-INS								
58001. Other Foreign		XXX	27,050		312		27,362	
58002.		XXX					0	
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	27,050	0	312	0	27,362	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 - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & 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, INC., OH (NON-INSURER)		31-1301863

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 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	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
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 HIdings, 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	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	DS	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	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	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	DS	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	58.630	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	38.320	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	37.460	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	30.990	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	77.790	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	1.280	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	32.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.270	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	DS	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	63.720	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 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	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.600	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	4.550	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	99.500	WS Mutual Holding Co	
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	Ownership	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	15.160	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	Ownership	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	Ownership	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	2.640	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	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	DS	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	DS	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	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 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	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	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
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	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	RE	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	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	12.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	DS	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	UDP	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	DS	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	DS	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	DS	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	67.730	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	

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

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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	DS	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Payable for Collateral on Derivatives	9,600,000	573,171
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,600,000	573,171

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Reserve Adjustment on Reinsurance Assumed - Lafayette	(8,477)	22,654	(49,409)
2705.	Miscellaneous Expense	22,791	63,091	2,148,123
2706.				
2797.	Summary of remaining write-ins for Line 27 from overflow page	14,314	85,745	2,098,714

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.				
5397.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0

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	30,972,943	30,542,420
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	342,872	1,988,930
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	462,149	1,558,407
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	30,853,666	30,972,943
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	30,853,666	30,972,943

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	16,854,538	17,821,295
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	14,290,683	0
	2.2 Additional investment made after acquisition		0
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	10,993,978	966,757
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	20,151,243	16,854,538
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	20,151,243	16,854,538
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	20,151,243	16,854,538

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	1,110,918,418	971,001,287
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	880,209	72,986,160
	2.2 Additional investment made after acquisition	52,731,163	112,224,749
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	237	0
5.	Unrealized valuation increase (decrease)	20,517,315	105,666,988
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	15,594,243	137,027,875
8.	Deduct amortization of premium and depreciation	2,368	6,834
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		13,926,056
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,169,450,731	1,110,918,418
12.	Deduct total nonadmitted amounts	86,462,148	82,724,525
13.	Statement value at end of current period (Line 11 minus Line 12)	1,082,988,583	1,028,193,893

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	7,014,391,430	6,892,210,186
2.	Cost of bonds and stocks acquired	335,237,780	1,954,396,557
3.	Accrual of discount	754,453	2,590,748
4.	Unrealized valuation increase (decrease)	27,918,408	(233,695,301)
5.	Total gain (loss) on disposals	26,937,371	204,415,674
6.	Deduct consideration for bonds and stocks disposed of	316,466,859	1,790,933,354
7.	Deduct amortization of premium	1,559,624	6,748,840
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	7,844,240
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,087,212,959	7,014,391,430
11.	Deduct total nonadmitted amounts	187,283	187,280
12.	Statement value at end of current period (Line 10 minus Line 11)	7,087,025,676	7,014,204,150

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	2,406,249,322	970,030,386	947,205,264	35,883,867	2,464,958,311			2,406,249,322
2.	NAIC 2 (a)	913,786,119	2,159,516,283	2,070,177,316	(41,565,553)	961,559,533			913,786,119
3.	NAIC 3 (a)	137,162,038	7,810,288	3,940,515	4,680,713	145,712,524			137,162,038
4.	NAIC 4 (a)	72,848,173	6,097,764	5,905,686	26,376	73,066,627			72,848,173
5.	NAIC 5 (a)	3,638,016	0	421,002	(1,254)	3,215,760			3,638,016
6.	NAIC 6 (a)	4,048,495	4	0	(2,938)	4,045,561			4,048,495
7.	Total Bonds	3,537,732,163	3,143,454,725	3,027,649,783	(978,789)	3,652,558,316	0	0	3,537,732,163
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0			
9.	NAIC 2	23,853,515	471,041	91,894	0	24,232,662			23,853,515
10.	NAIC 3	2,153,300	0	40,815	0	2,112,485			2,153,300
11.	NAIC 4	960,685	0	0	0	960,685			960,685
12.	NAIC 5	0	0	0	0	0			
13.	NAIC 6	0	0	0	0	0			
14.	Total Preferred Stock	26,967,500	471,041	132,709	0	27,305,832	0	0	26,967,500
15.	Total Bonds and Preferred Stock	3,564,699,663	3,143,925,766	3,027,782,492	(978,789)	3,679,864,148	0	0	3,564,699,663

(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 $ 138,526,574 ; NAIC 2 $ 25,452,861 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	42,997,527	XXX	43,172,894	120,723	12,500

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	92,960,466	197,015,234
2.	Cost of short-term investments acquired	240,394,722	1,651,600,580
3.	Accrual of discount		52
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		942
6.	Deduct consideration received on disposals	290,245,141	1,755,457,331
7.	Deduct amortization of premium	112,520	199,011
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)	42,997,527	92,960,466
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	42,997,527	92,960,466

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)	(47,035,888)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	20,459,906
4.	Total gain (loss) on termination recognized	(34,245,067)
5.	Considerations received/(paid) on terminations	(33,666,067)
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(27,154,982)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(27,154,982)

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

N O N E

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

N O N E

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	(27,155,013)	
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)		(27,155,013)
4.	Part D, Section 1, Column 5	17,709,192	
5.	Part D, Section 1, Column 6	(44,864,205)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(27,155,013)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(27,155,013)
10.	Part D, Section 1, Column 8	17,709,192	
11.	Part D, Section 1, Column 9	(44,864,205)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	8,445,372	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	8,445,372	
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	13,399,327	22,297,732
2.	Cost of cash equivalents acquired	2,682,504,379	7,524,922,996
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	4,506	14,672
6.	Deduct consideration received on disposals	2,574,926,305	7,533,836,073
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	120,981,907	13,399,327
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	120,981,907	13,399,327

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			15,586,704	288,408
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,658,168	38,320
CRE 01563 05 WS OCCUPY	CINCINNATI	OH	07/17/1990	FRANCIS MILLER			234,854	172
CRE 01570 05 WS OCCUPY	CINCINNATI	OH	11/03/1992	CITY OF CINCINNATI			4,995,674	15,677
CRE 01585 45 APARTMENT	CINCINNATI	OH	08/27/1997	JUDITH STEVENS-REIS			321,548	295
0199999. Acquired by Purchase					0	0	22,796,948	342,872
0399999 - Totals					0	0	22,796,948	342,872

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0044694	Kansas City	MO		03/31/2015	14.000	14,290,683	0	99,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						14,290,683	0	99,000,000
0899999. Total Mortgages in good standing						14,290,683	0	99,000,000
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						14,290,683	0	99,000,000

E02

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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0044667	Lakeland	FL		08/05/1999	01/15/2015	10,810,302	0	0	0	0	0	0	10,810,302	10,810,302	0	0	0
0199999. Mortgages closed by repayment						10,810,302	0	0	0	0	0	0	10,810,302	10,810,302	0	0	0
0044579	Lexington	KY		10/02/1987		2,827,553	0	0	0	0	0	0	0	59,156	0	0	0
0044666	Miami	FL		07/30/1999		2,578,234	0	0	0	0	0	0	0	117,051	0	0	0
0044682	Cincinnati	OH		12/01/2011		28,525	0	0	0	0	0	0	0	220	0	0	0
0044683	Cincinnati	OH		12/01/2011		44,337	0	0	0	0	0	0	0	478	0	0	0
0044684	Cincinnati	OH		12/01/2011		8,686	0	0	0	0	0	0	0	72	0	0	0
0044685	Cincinnati	OH		12/01/2011		19,632	0	0	0	0	0	0	0	201	0	0	0
0044686	Cincinnati	OH		12/01/2011		24,807	0	0	0	0	0	0	0	217	0	0	0
0044687	Cincinnati	OH		12/01/2011		12,083	0	0	0	0	0	0	0	145	0	0	0
0044688	Cincinnati	OH		12/01/2011		27,941	0	0	0	0	0	0	0	265	0	0	0
0044689	Cincinnati	OH		12/01/2011		340,729	0	0	0	0	0	0	0	3,543	0	0	0
0044690	Covington	KY		12/01/2011		81,923	0	0	0	0	0	0	0	1,423	0	0	0
0044692	Cincinnati	OH		12/01/2011		49,787	0	0	0	0	0	0	0	903	0	0	0
0299999. Mortgages with partial repayments						6,044,237	0	0	0	0	0	0	0	183,674	0	0	0
0599999 - Totals						16,854,539	0	0	0	0	0	0	10,810,302	10,993,976	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
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	Additional Investment	Percentage of Ownership
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013			623,095		13,058,669	6.640
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012			352,876		2,792,212	0.460
	ABRY VI LP	BOSTON	MA	ABRY VI LP		03/26/2008			2,162		329,072	0.180
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		6,533		255,609	0.070
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013			2,776,765		6,516,615	2.500
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		03/14/2006	2		3,472		113,345	0.460
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		05/05/2006	3		33,498		(20,756)	0.290
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3		4,032		(1,706)	0.080
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2		252,564		1,263,292	0.740
	CINTRIFUSE Early Stage Capital Fund I LLC	CINCINNATI	OH	CINTRIFUSE Early Stage Capital Fund I LLC		12/31/2012	1		200,440		4,110,013	8.780
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013			858,000		10,274,948	7.340
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007			18,640		2,765,763	0.970
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011			48,176		5,100,187	1.310
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		04/12/2007	1		75,000		37,500	0.710
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1		334,547		1,363,495	0.050
	ENERGY FUND XV	LA	CA	ENERGY FUND XV		12/10/2010	2		1,800,000		6,230,932	1.050
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV		12/27/2013	3		1,300,000		4,450,000	1.400
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP		06/17/2008	3		625,000		5,800,934	0.580
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI		12/16/2011			272,324		4,554,802	0.640
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3		10,268		332,261	0.070
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013			1,666,745		8,589,977	2.800
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1		765,090		6,384,306	0.570
	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P		04/05/2005	3		7,313		403,474	0.300
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1		96,940		1,020,480	0.200
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2		3,624,000		0	2.420
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3		2,692		383,612	0.020
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010			468,006		1,510,952	0.590
	SOLAMERE CAPITAL FUND II-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE		06/20/2014			650,000		8,225,000	5.960
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment		11/03/2014			59,957		1,821,576	2.900
	Summit Partners Summit Partners II	CAYMAN ISLANDS	CYM	Summit Partners Summit Partners II		11/25/2014			2,100,000		15,760,000	3.270
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	880,209			9,119,791	1.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								880,209	19,038,136	0	122,546,356	XXX
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3		2,025,561		23,065,927	30.990
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3		190,050		1,380,000	4.550
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		12/17/2013	3		1,140,000		24,540,000	63.020
1699999. Joint Venture Interests - Common Stock - Affiliated								0	3,355,611	0	48,985,927	XXX
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC		12/01/2006		0	30,337,416		104,404,644	100.000
	-	-		-	-							
1899999. Joint Venture Interests - Real Estate - Affiliated								0	30,337,416	0	104,404,644	XXX
4499999. Total - Unaffiliated								880,209	19,038,136	0	122,546,356	XXX
4599999. Total - Affiliated								0	33,693,027	0	153,390,571	XXX
4699999 - Totals								880,209	52,731,163	0	275,936,927	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	02/26/2015	17,651					0		17,651	17,651			0	
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	02/03/2015	288,363					0		288,363	288,363			0	
	ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	02/09/2015	8,010					0		8,010	8,010			0	3,874
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	03/20/2015	21,853					0		21,853	21,853			0	550,396
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	03/06/2015	183,842					0		183,842	183,842			0	23,793
	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008	01/07/2015	34,720					0		34,720	34,720			0	237,564
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	03/04/2015	173,498					0		173,498	173,498			0	37,614
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	03/13/2015	169,968					0		169,968	169,968			0	
	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	03/13/2015	425,629					0		425,629	425,629			0	217,234
	BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP	07/14/2014	02/03/2015	662,017					0		662,017	662,017			0	
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006	02/10/2015	63,432					0		63,432	63,432			0	
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.	05/05/2006	02/10/2015	72,091					0		72,091	72,091			0	
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	03/18/2015	46,180					0		46,180	46,180			0	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	03/11/2015	257,930					0		257,930	257,930			0	41,326
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	02/12/2015	108,990					0		108,990	108,990			0	
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	12/10/2010	02/10/2015	264,439					0		264,439	264,439			0	
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	03/19/2015	89,959					0		89,959	89,959			0	
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	03/16/2015	691,875					0		691,875	691,875			0	298,125
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	03/31/2015	802,439					0		802,439	802,439			0	
	LANDMARK PRIVATE EQ FUND VIII LP	SIMSBURY	CT	LANDMARK PRIVATE EQ FUND VIII LP	12/09/1998	01/08/2015	14,628					0		14,628	14,628			0	
	OCM EUROPEAN OPP FUND II LP	CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP	10/09/2008	01/30/2015	542,551					0		542,551	542,551			0	
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	02/06/2015	91,547					0		91,547	91,547			0	92,937
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	03/13/2015	12,560					0		12,560	12,560			0	151,399
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	02/06/2015	123,628					0		123,628	123,628			0	161,052
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	03/27/2015	120,334					0		120,334	120,334			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							5,288,134	0	0	0	0	0	0	5,288,134	5,288,134	0	0	0	1,815,314
	FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008	01/16/2015	907,900					0		907,900	907,900			0	
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	01/26/2015	765,000					0		765,000	765,000			0	
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	02/26/2015	974,998					0		974,998	974,998			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	03/02/2015	350,800					0		350,800	350,800			0	
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	02/23/2015	1,575,000					0		1,575,000	1,575,000			0	
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	03/31/2015	1,125,000					0		1,125,000	1,125,000			0	
1699999. Joint Venture Interests - Common Stock - Affiliated							5,698,698	0	0	0	0	0	0	5,698,698	5,698,698	0	0	0	0
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	Cash Return Dist.	12/01/2006	03/30/2015	308,085,866					0		4,359,569	4,359,569			0	3,594,356
000000-00-0	CINCINNATI EQUITY FUND, LTD.	CINCINNATI	OH	Cash Return Dist.	04/24/1997	01/28/2015	1,215,986					0		5,451	5,451			0	
000000-00-0	WSLR HOLDINGS, LLC	CINCINNATI	OH	Cash Return Dist.	04/27/2007	01/16/2015	670,188					0		242,391	242,391			0	16,214
1899999. Joint Venture Interests - Real Estate - Affiliated							309,972,040	0	0	0	0	0	0	4,607,411	4,607,411	0	0	0	3,610,570
4499999. Total - Unaffiliated							5,288,134	0	0	0	0	0	0	5,288,134	5,288,134	0	0	0	1,815,314
4599999. Total - Affiliated							315,670,738	0	0	0	0	0	0	10,306,109	10,306,109	0	0	0	3,610,570
4699999 - Totals							320,958,872	0	0	0	0	0	0	15,594,243	15,594,243	0	0	0	5,425,884

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		01/01/2015	Interest Capitalization		88,432	88,432	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		01/01/2015	Interest Capitalization		7,123	7,123	0	1
690353-D9-5	OPIC 0.110% 10/10/25		03/11/2015	MERRILL LYNCH-NY---FX INC		4,000,000	4,000,000	0	1
912828-H7-8	U S TREASURY 0.500% 01/31/17		02/25/2015	MORGAN STANLEY FIXED INC		65,265,813	65,400,000	20,206	1
0599999. Subtotal - Bonds - U.S. Governments						69,361,368	69,495,555	20,206	XXX
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	01/29/2015	BMO CAPITAL MARKETS		7,566,825	7,500,000	32,063	1FE
1099999. Subtotal - Bonds - All Other Governments						7,566,825	7,500,000	32,063	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2015	Interest Capitalization		38,763	38,763	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2015	Interest Capitalization		18,175	18,175	0	1
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		03/01/2015	Interest Capitalization		67,574	67,574	0	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		02/27/2015	J P MORGAN SEC FIXED INC		4,400,000	4,400,000	0	2AM
56052F-BD-6	MESHSG MULTIFAMILY HSG 3.950% 11/15/40		02/04/2015	CITIGROUP GLOBAL MKTS		1,520,000	1,520,000	0	1FE
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 4.272% 11/01/30		03/06/2015	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	0	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	SUNTRUST		5,700,000	5,700,000	0	2AM
3199999. Subtotal - Bonds - U.S. Special Revenues						15,744,512	15,744,512	0	XXX
00190N-AB-5	PODS LLC 5.250% 02/02/22		02/09/2015	GOLDENTREE-BANK LOANS		89,550	90,000	0	4FE
00430W-AF-6	ACCELLENT INC. 4.500% 03/12/21		01/09/2015	GOLDENTREE-BANK LOANS		634	634	1	4FE
00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		01/30/2015	GOLDENTREE-BANK LOANS		40,121	40,222	0	4FE
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		02/25/2015	CREDIT SUISSE FIRST BOSTON		4,000,000	4,000,000	0	2FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		02/26/2015	GOLDMAN SACHS		4	37,452,000	0	6Z
03968M-AD-7	ARDAGH HOLDINGS USA INC 4.000% 12/17/19		02/26/2015	GOLDENTREE-BANK LOANS		470,250	475,000	0	4FE
05538B-AH-8	B/E AEROSPACE INC 4.000% 12/16/21		01/07/2015	GOLDENTREE-BANK LOANS		452,725	455,000	0	3FE
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/15		02/11/2015	GUGGENHEIM CAPITAL MARKETS		5,235,516	5,200,000	179,408	2FE
09061A-AS-3	BIOMET INC 3.674% 07/25/17		01/20/2015	GOLDENTREE-BANK LOANS		219,450	220,000	0	4FE
12189L-AW-1	BURLINGTON NORTH SANTA FE 4.150% 04/01/45		03/04/2015	J P MORGAN SEC FIXED INC		4,983,650	5,000,000	0	2FE
12512Y-AD-3	CDW LLC 3.250% 04/29/20		03/13/2015	GOLDENTREE-BANK LOANS		459,550	465,000	0	3FE
12543K-AK-0	CHS/COMMUNITY HEALTH SYSTEMS 4.250% 01/27/21		01/20/2015	GOLDENTREE-BANK LOANS		679,150	680,000	0	3FE
17302W-AA-6	CITGO HOLDING INC 10.750% 02/15/20		02/09/2015	GOLDENTREE-BANK LOANS		684,511	720,000	0	4FE
25459H-BL-8	DIRECTV HLDS/FN 4.450% 04/01/24		02/19/2015	ADVANTUS CAPITAL MANAGEMENT		532,835	500,000	8,838	2FE
25674D-AC-7	DOLLAR TREE INC 4.500% 03/09/22		03/13/2015	GOLDENTREE-BANK LOANS		631,825	635,000	0	3FE
26779U-AE-7	DYNACAST INTERNATIONAL LLC 5.250% 01/28/22		02/10/2015	GOLDENTREE-BANK LOANS		341,550	345,000	0	4FE
29336U-AB-3	ENLINK MIDSTREAM PARTNER 4.400% 04/01/24		02/19/2015	ADVANTUS CAPITAL MANAGEMENT		527,765	500,000	8,739	2FE
33818X-AD-2	FITNESS INTERNATIONAL LLC 5.500% 07/01/20		01/06/2015	GOLDENTREE-BANK LOANS		232	232	0	4FE
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC 3.500% 10/26/20		01/15/2015	GOLDENTREE-BANK LOANS		454,250	460,000	0	3FE
44969C-AT-7	IMS HEALTH INC 3.500% 03/17/21		01/07/2015	GOLDENTREE-BANK LOANS		555,750	570,000	0	3FE
46118X-AB-5	INTRAWEST OPERATIONS GROUP INC 5.500% 12/09/20		01/08/2015	GOLDENTREE-BANK LOANS		326,692	328,333	0	4FE
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		03/24/2015	BARCLAYS		12,634,562	12,600,000	11,025	1FE
49456B-AJ-0	KINDER MORGAN 5.050% 02/15/46		02/23/2015	RBC/DAIN		8,980,560	9,000,000	0	2FE
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.320% 01/01/33		03/19/2015	ZIEGLER SECURITIES		7,400,000	7,400,000	1,117	1FE
553ESC-BC-7	MOMENTIVE PERFORMANCE 8.875% 10/15/20		03/20/2015	GOLDENTREE-BANK LOANS		0	382,000	0	6
554276-AL-9	MACDERMID INC (PLATFORM SPECIA 4.750% 06/07/20		03/03/2015	GOLDENTREE-BANK LOANS		173,250	175,000	0	4FE
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS 4.200% 03/15/45		02/25/2015	J P MORGAN SEC FIXED INC		1,999,300	2,000,000	0	2FE
565849-AK-2	MARATHON OIL CORP 2.800% 11/01/22		01/21/2015	Cantor Fitzgerald Fixed		7,488,800	8,000,000	52,889	2FE
586054-AC-2	MEMORIAL SLOAN-KETTERING 4.200% 07/01/55		02/04/2015	GOLDMAN SACHS		2,142,196	2,150,000	0	1FE
59217G-BM-0	MET LIFE GLOB 0.453% 07/14/16		01/07/2015	US BANCORP		2,800,000	2,800,000	0	1FE
60877U-BE-6	MOMENTIVE PERFORMANCE 3.880% 10/24/21		03/20/2015	GOLDENTREE-BANK LOANS		339,830	382,000	6,093	4FE
69888D-AK-9	PAR PHARMACEUTICAL 4.250% 09/28/19		03/02/2015	GOLDENTREE-BANK LOANS		457,700	460,000	0	4FE
71677H-AB-1	PETSMART INC 5.000% 03/11/22		03/16/2015	GOLDENTREE-BANK LOANS		457,700	460,000	0	3FE
72650R-BE-1	PLAINS ALL AMER PIPELINE 4.700% 06/15/44		03/24/2015	BARCLAYS		2,058,440	2,000,000	26,633	2FE
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR 3.500% 12/11/20		01/07/2015	GOLDENTREE-BANK LOANS		218,900	220,000	0	2FE
76016V-AC-7	RENTPATH INC 6.250% 12/17/21		01/05/2015	GOLDENTREE-BANK LOANS		318,500	325,000	0	4FE
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		03/30/2015	GOLDENTREE-BANK LOANS		1,425	1,425	0	3FE
78571Y-AQ-3	SABRE GLBL INC 4.000% 02/19/19		03/25/2015	GOLDENTREE-BANK LOANS		458,606	460,000	0	4FE
832696-AN-8	SMUCKER JM CO 4.375% 03/15/45		03/16/2015	BANK of AMERICA SEC		3,008,010	3,000,000	0	2FE
85527P-AB-5	HANSON BUILDING PRODUCTS NA 6.500% 03/13/22		03/24/2015	GOLDENTREE-BANK LOANS		346,125	355,000	0	4FE
85769E-AG-6	STATION CASINOS LLC 4.250% 03/02/20		02/09/2015	GOLDENTREE-BANK LOANS		222,188	225,000	0	4FE
86853T-AP-8	SUPERVALU INC 4.500% 03/21/19		03/20/2015	GOLDENTREE-BANK LOANS		413,963	415,000	0	3FE
87650Q-AN-2	TASC INC/VA 7.000% 05/23/20		03/05/2015	GOLDENTREE-BANK LOANS		427,200	445,000	0	3FE
896516-AA-9	TRINITY 4.125% 12/01/45		02/05/2015	GOLDMAN SACHS		1,398,614	1,400,000	0	1FE
92343V-CW-2	VERIZON COMMUNICATIONS 4.522% 09/15/48		03/13/2015	Taxable Exchange		13,209,880	13,687,000	0	2FE
92860R-AB-2	VOGUE INTERNATIONAL LLC 5.750% 02/14/20		03/10/2015	GOLDENTREE-BANK LOANS		253,725	255,000	0	4FE
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		03/16/2015	BANK of AMERICA SEC		2,601,000	2,601,000	0	3FE

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

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9413PA-A1-2	VALEANT PHARMACEUTICALS INTERN 3.500% 08/05/20		01/21/2015	GOLDENTREE-BANK LOANS		675,750	680,000	0	3FE
949746-RN-3	WELLS FARGO & CO 5.875% 12/31/49		01/15/2015	WELLS FARGO		15,000,000	15,000,000	0	2FE
98424U-AB-1	YP LLC (YP HOLDINGS) 8.000% 06/04/18		01/07/2015	GOLDENTREE-BANK LOANS		225,000	225,000	0	4FE
30216B-FE-7	Export Development Canada (EDC 0.110% 02/10/16	A	02/04/2015	BMO CAPITAL MARKETS		2,900,000	2,900,000	0	1FE
89114Q-AX-6	TORONTO DOMINION BANK 0.511% 01/06/17	A	01/08/2015	TD SECURITIES		2,800,000	2,800,000	0	1FE
00507U-AU-5	ACTAVIS FUNDING SCS 4.750% 03/15/45	F	03/06/2015	Various		10,507,685	10,500,000	0	2FE
02154C-AD-5	ALTICE FINANCING SA 6.625% 02/15/23	F	02/04/2015	GOLDENTREE-BANK LOANS		455,000	455,000	0	4FE
0421UA-B7-9	AURIS LUXEMBOURG (SIEMENS) 5.500% 12/18/21	F	01/23/2015	GOLDENTREE-BANK LOANS		450,450	455,000	0	4FE
055650-BN-7	BP CAPITAL MARKETS 3.125% 10/01/15	F	02/27/2015	CREDIT SUISSE FIRST BOSTON		2,333,787	2,300,000	30,547	1FE
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	01/06/2015	SUSQUEHANNA		1,814,364	1,800,000	30,638	2FE
82773W-AD-4	HAMILTON SUNDSTRAND(SILVER II) 4.000% 12/13/19	F	03/04/2015	GOLDENTREE-BANK LOANS		224,400	240,000	0	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						127,882,920	166,689,846	355,928	XXX
8399997. Total - Bonds - Part 3						220,555,625	259,429,913	408,197	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						220,555,625	259,429,913	408,197	XXX
49446R-74-5	KIMCO REALTY CORP PFD		03/12/2015	ADVANTUS CAPITAL MANAGEMENT	10,100.000	248,890	0.00	0	P2LFE
637417-80-9	NATL RETAIL PROPERTIES PREFERRED		03/09/2015	ADVANTUS CAPITAL MANAGEMENT	2,500.000	61,625	0.00	0	P2LFE
69360J-66-9	PS BUSINESS PARKS INC PREFERRED		03/09/2015	ADVANTUS CAPITAL MANAGEMENT	6,500.000	160,526	0.00	0	P2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						471,041	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						471,041	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						471,041	XXX	0	XXX
00206R-10-2	AT&T INC		01/22/2015	ADVANTUS CAPITAL MANAGEMENT	2,000.000	67,570		0	L
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/02/2015	Stock Dividend	18,456.000	0		0	L
008492-10-0	AGREE REALTY CORP REIT		03/11/2015	ADVANTUS CAPITAL MANAGEMENT	900.000	29,185		0	L
018522-30-0	ALLETE INC COMMON		03/18/2015	ADVANTUS CAPITAL MANAGEMENT	2,000.000	106,853		0	L
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		01/28/2015	ADVANTUS CAPITAL MANAGEMENT	3,400.000	74,677		0	L
049392-10-3	ATLAS PIPELINE PARTNERS LP		03/03/2015	Various	10,004.000	243,710		0	L
118230-10-1	BUCKEYE PARTNERS MLP		01/09/2015	ADVANTUS CAPITAL MANAGEMENT	600.000	43,466		0	L
124830-10-0	CBL & ASSOCIATES PROPERTIES REIT		03/30/2015	ADVANTUS CAPITAL MANAGEMENT	4,900.000	96,895		0	L
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		03/27/2015	ADVANTUS CAPITAL MANAGEMENT	2,600.000	30,212		0	L
15189T-10-7	CENTERPOINT ENERGY		02/27/2015	ADVANTUS CAPITAL MANAGEMENT	19,400.000	438,454		0	L
156700-10-6	CENTURYLINK INC		03/30/2015	ADVANTUS CAPITAL MANAGEMENT	7,400.000	271,591		0	L
16208T-10-2	CHATHAM LODGING TRUST REIT		03/26/2015	ADVANTUS CAPITAL MANAGEMENT	10,000.000	298,917		0	L
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		02/27/2015	Various	17,000.000	519,755		0	L
165240-10-2	CHESAPEAKE LODGING TRUST REIT		03/26/2015	ADVANTUS CAPITAL MANAGEMENT	13,200.000	466,088		0	L
19624R-10-6	COLONY FINANCIAL INC REIT		03/05/2015	ADVANTUS CAPITAL MANAGEMENT	2,600.000	64,972		0	L
198281-10-7	COLUMBIA PIPELINE PARTNERS L LIMITED PARTNERS		02/06/2015	ADVANTUS CAPITAL MANAGEMENT	34,200.000	786,600		0	L
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		01/21/2015	ADVANTUS CAPITAL MANAGEMENT	4,000.000	100,668		0	L
20825C-10-4	CONOCOPHILLIPS		03/19/2015	ADVANTUS CAPITAL MANAGEMENT	4,500.000	283,652		0	L
226378-10-7	CRESTWOOD MIDSTREAM PART		02/23/2015	UBS WARBURG	30,000.000	401,061		0	L
25746U-10-9	DOMINION RESOURCES		03/13/2015	ADVANTUS CAPITAL MANAGEMENT	3,735.000	283,383		0	L
26441C-20-4	DUKE ENERGY		03/27/2015	ADVANTUS CAPITAL MANAGEMENT	2,000.000	151,484		0	L
266130-10-6	DUPONT FABROS TECHNOLOGY REIT		03/16/2015	ADVANTUS CAPITAL MANAGEMENT	8,400.000	267,880		0	L
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/11/2015	HOWARD WEIL	6,000.000	467,060		0	L
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		02/06/2015	ADVANTUS CAPITAL MANAGEMENT	34,300.000	514,500		0	L
28140H-20-3	EDUCATION REALTY TRUST INC REIT		03/04/2015	ADVANTUS CAPITAL MANAGEMENT	2,930.000	102,091		0	L
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		03/31/2015	ADVANTUS CAPITAL MANAGEMENT	6,794.000	401,924		0	L
29273V-10-0	ENERGY TRANSFER EQUITY LP		01/21/2015	BNY CONVERG-SOFT	8,000.000	429,389		0	L
29336T-10-0	ENLINK MIDSTREAM LLC		02/18/2015	Various	11,000.000	382,162		0	L
29336U-10-7	ENLINK MISTREAM PARTNER LP		03/25/2015	Various	36,000.000	919,448		0	L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		03/24/2015	Various	22,967.000	781,350		0	L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/17/2015	Taxable Exchange	13,000.000	343,900		0	L
35906A-10-8	FRONTIER COMMUNICATIONS		01/30/2015	ADVANTUS CAPITAL MANAGEMENT	49,000.000	333,704		0	L
40414L-10-9	HCP INC REIT		01/21/2015	ADVANTUS CAPITAL MANAGEMENT	1,700.000	77,863		0	L
406216-10-1	HALLIBURTON COMPANY		03/16/2015	BNY CONVERG-SOFT	119,832.000	5,068,759		0	L
42217K-10-6	HEALTH CARE REIT REIT		03/17/2015	ADVANTUS CAPITAL MANAGEMENT	1,700.000	128,854		0	L
427825-10-4	HERSHA HOSPITALITY TRUST REIT		03/11/2015	ADVANTUS CAPITAL MANAGEMENT	18,900.000	123,543		0	L
428337-10-9	HI-CRUSH PARTNERS LP LIMITED PARTNERS		02/18/2015	UBS WARBURG	11,000.000	412,899		0	L
481165-10-8	JOY GLOBAL INC		03/05/2015	ROBERT W. BAIRD	8,548.000	340,522		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
49456B-10-1	KINDER MORGAN		01/28/2015	ADVANTUS CAPITAL MANAGEMENT	300.000	12,375		0	L
49803T-30-0	KITE REALTY GROUP TRUST REIT		03/03/2015	ADVANTUS CAPITAL MANAGEMENT	700.000	19,880		0	L
517942-10-8	LASALLE HOTEL PROPERTIES REIT		03/26/2015	ADVANTUS CAPITAL MANAGEMENT	3,700.000	143,048		0	L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO COMMON		03/27/2015	ADVANTUS CAPITAL MANAGEMENT	8,100.000	645,390		0	L
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER		01/26/2015	ADVANTUS CAPITAL MANAGEMENT	1,700.000	109,144		0	L
594918-10-4	MICROSOFT CORP		03/12/2015	BNY CONVERG-SOFT	115,697.000	4,780,843		0	L
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		03/09/2015	ADVANTUS CAPITAL MANAGEMENT	1,788.000	130,462		0	L
609207-10-5	MONDELEZ INTERNATIONAL INC		02/26/2015	INSTINET	34,989.000	1,286,602		0	L
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		03/27/2015	Various	54,000.000	1,490,873		0	L
63633D-10-4	NATL HEALTH INV REIT		03/24/2015	ADVANTUS CAPITAL MANAGEMENT	1,600.000	114,901		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		03/18/2015	BNY CONVERG-SOFT	38,190.000	1,940,941		0	L
681936-10-0	OMEGA HEALTHCARE REIT		03/10/2015	ADVANTUS CAPITAL MANAGEMENT	3,600.000	144,489		0	L
68557N-10-3	ORBITAL ATK		02/10/2015	Tax Free Exchange	179,996.000	12,304,266		0	L
69351T-10-6	PPL CORPORATION		03/09/2015	ADVANTUS CAPITAL MANAGEMENT	8,144.000	284,230		0	L
70159Q-10-4	PARKWAY PROPERTIES INC REIT		01/14/2015	ADVANTUS CAPITAL MANAGEMENT	5,100.000	93,370		0	L
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		02/12/2015	ADVANTUS CAPITAL MANAGEMENT	3,400.000	88,913		0	L
71943U-10-4	PHYSICIANS REALTY TRUST REIT		03/18/2015	ADVANTUS CAPITAL MANAGEMENT	20,300.000	333,989		0	L
726503-10-5	PLAINS ALL AMER PIPELINE LP		01/26/2015	ADVANTUS CAPITAL MANAGEMENT	1,500.000	75,528		0	L
729251-10-8	PLUM CREEK TIMBER CO REIT		01/02/2015	ADVANTUS CAPITAL MANAGEMENT	400.000	17,174		0	L
742718-10-9	PROCTER & GAMBLE CO		02/02/2015	BNY CONVERG-SOFT	34,581.000	2,909,642		0	L
74965L-10-1	RLJ LODGING TRUST REIT		02/02/2015	ADVANTUS CAPITAL MANAGEMENT	1,100.000	37,611		0	L
75885Y-10-7	REGENCY ENERGY PARTNERS LP		02/25/2015	Various	21,000.000	510,769		0	L
759509-10-2	RELIANCE STEEL & ALUMINUM		02/03/2015	BNY CONVERG-SOFT	14,957.000	811,253		0	L
777149-10-5	ROSE ROCK MIDSTREAM LP		02/09/2015	UBS WARBURG	6,000.000	252,449		0	L
806857-10-8	SCHLUMBERGER LTD		03/18/2015	BNY CONVERG-SOFT	125,540.000	10,452,845		0	L
81618T-10-0	SELECT INCOME REIT		02/24/2015	ADVANTUS CAPITAL MANAGEMENT	1,500.000	37,005		0	L
83416T-10-0	SOLARCITY CORP		03/11/2015	PRIVATE EQUITY DIST	5,119.000	257,930		0	L
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		02/05/2015	ADVANTUS CAPITAL MANAGEMENT	2,887.000	66,197		0	L
85254J-10-2	STAG INDUSTRIAL INC REIT		03/09/2015	ADVANTUS CAPITAL MANAGEMENT	1,400.000	31,710		0	L
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/02/2015	Various	20,000.000	721,974		0	L
86764L-10-8	SUNOCO LOGISTICS PARTNERS		03/11/2015	Various	20,000.000	805,028		0	L
872375-10-0	TECO ENERGY INC		03/11/2015	ADVANTUS CAPITAL MANAGEMENT	3,800.000	74,615		0	L
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER		03/03/2015	Taxable Exchange	344,329.400	15,685,070		0	L
88104R-10-0	TERRAFORM POWER INC - A COMMON		02/13/2015	ADVANTUS CAPITAL MANAGEMENT	4,100.000	125,564		0	L
90184L-10-2	TWITTER INC		02/12/2015	PRIVATE EQUITY DIST	2,273.000	108,990		0	L
92276F-10-0	VENTAS INC REIT		03/13/2015	ADVANTUS CAPITAL MANAGEMENT	9,400.000	705,240		0	L
92343V-10-4	VERIZON COMMUNICATIONS		01/23/2015	ADVANTUS CAPITAL MANAGEMENT	1,300.000	61,318		0	L
928377-10-0	VISTA OUTDOOR		03/10/2015	S. C. BERNSTEIN	10,115.000	397,906		0	L
928377-10-0	VISTA OUTDOOR		02/10/2015	Spin Off	359,992.000	6,570,823		0	L
92939N-10-2	WASHINGTON PRIME GROUP REIT		03/25/2015	ADVANTUS CAPITAL MANAGEMENT	8,800.000	151,078		0	L
92939N-10-2	WASHINGTON PRIME GROUP REIT		01/16/2015	Tax Free Exchange	52,465.000	903,927		0	L
939647-10-3	WASHINGTON PRIME GROUP REIT		01/06/2015	ADVANTUS CAPITAL MANAGEMENT	4,700.000	81,883		0	L
95082P-10-5	WESCO INTERNATIONAL INC		03/17/2015	BNY CONVERG-SOFT	36,437.000	2,510,571		0	L
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		02/18/2015	Morgan Stanley	6,000.000	284,942		0	L
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		02/06/2015	Tax Free Exchange	318,456.000	13,202,364		0	L
983919-10-1	XILINX INC		01/30/2015	BNY CONVERG-SOFT	29,376.000	1,134,660		0	L
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	F	03/10/2015	Various	51,866.000	4,244,620		0	L
636274-30-0	NATL GRID PLC RECEIPTS	F	02/09/2015	BNY CONVERG-SOFT	33,858.000	2,303,952		0	L
G16252-10-1	BROOKFIELD INFRASTRUCTURE PA LP	F	03/09/2015	ADVANTUS CAPITAL MANAGEMENT	2,600.000	109,879		0	L
Y2687W-10-8	GASLOG PARTNERS LP	F	02/18/2015	Various	49,000.000	1,174,495		0	L
Y62132-10-8	NAVIGATOR HOLDINGS LTD	F	02/26/2015	Various	95,000.000	1,812,511		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						108,410,280	XXX	0	XXX
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		03/31/2015	Various	3,385,066.440	3,385,066		0	L
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		03/27/2015	TOUCHSTONE SECURITIES	7,963.929	83,675		0	L
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		03/27/2015	TOUCHSTONE SECURITIES	10,871.992	96,582		0	L
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		03/27/2015	TOUCHSTONE SECURITIES	20,304.255	730,380		0	L
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		03/27/2015	TOUCHSTONE SECURITIES	24,108.697	235,056		0	L
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		03/27/2015	TOUCHSTONE SECURITIES	14,956.106	383,261		0	L
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		03/23/2015	TOUCHSTONE SECURITIES	14,483.570	422,755		0	L
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		03/27/2015	TOUCHSTONE SECURITIES	20,174.551	384,540		0	L
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		03/27/2015	TOUCHSTONE SECURITIES	2,508.892	43,000		0	L
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		03/27/2015	TOUCHSTONE SECURITIES	3,318.239	36,519		0	L

SCHEDULE D - PART 3

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

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9299999. Subtotal - Common Stocks - Mutual Funds						5,800,834	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						114,211,114	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						114,211,114	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						114,682,155	XXX	0	XXX
9999999 - Totals						335,237,780	XXX	408,197	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/01/2015	Paydown		84,939	84,939	92,169	88,486	0	(3,803)	0	(3,803)	0	84,939	0	0	0	942	04/01/2034	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2015	Paydown		25,722	25,722	27,566	26,572	0	(880)	0	(880)	0	25,722	0	0	0	214	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2015	Paydown		19,439	19,439	19,464	19,459	0	(20)	0	(20)	0	19,439	0	0	0	86	01/15/2033	1
36202K-N5-0	G2 # 8512 3.500% 06/20/19		03/01/2015	Paydown		955	955	987	902	0	53	0	53	0	955	0	0	0	6	06/20/2019	1
36202K-UV-5	G2 # 8696 1.625% 09/20/25		03/01/2015	Paydown		474	474	487	445	0	29	0	29	0	474	0	0	0	1	09/20/2025	1
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		03/01/2015	Paydown		360	360	322	332	0	28	0	28	0	360	0	0	0	4	01/15/2024	1
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		03/01/2015	Paydown		10,746	10,746	9,631	9,910	0	836	0	836	0	10,746	0	0	0	125	02/15/2024	1
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		03/01/2015	Paydown		364	364	327	336	0	28	0	28	0	364	0	0	0	4	12/15/2023	1
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		03/01/2015	Paydown		1,478	1,478	1,325	1,364	0	114	0	114	0	1,478	0	0	0	22	11/15/2023	1
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		03/01/2015	Paydown		512	512	437	456	0	56	0	56	0	512	0	0	0	5	11/15/2023	1
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		03/01/2015	Paydown		398	398	356	367	0	31	0	31	0	398	0	0	0	4	02/15/2024	1
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		03/01/2015	Paydown		696	696	594	619	0	77	0	77	0	696	0	0	0	9	01/15/2024	1
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		03/01/2015	Paydown		729	729	653	673	0	56	0	56	0	729	0	0	0	8	12/15/2023	1
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		03/01/2015	Paydown		341	341	295	306	0	35	0	35	0	341	0	0	0	3	01/15/2024	1
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		03/01/2015	Paydown		9,725	9,725	8,375	8,696	0	1,029	0	1,029	0	9,725	0	0	0	76	04/15/2024	1
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		03/01/2015	Paydown		5,408	5,408	4,687	4,864	0	544	0	544	0	5,408	0	0	0	59	01/15/2024	1
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		03/01/2015	Paydown		357	357	320	329	0	28	0	28	0	357	0	0	0	4	05/15/2024	1
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		03/01/2015	Paydown		401	401	360	370	0	31	0	31	0	401	0	0	0	4	12/15/2023	1
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		03/01/2015	Paydown		170	170	152	157	0	13	0	13	0	170	0	0	0	2	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		03/01/2015	Paydown		955	955	856	881	0	74	0	74	0	955	0	0	0	11	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		03/01/2015	Paydown		717	717	642	661	0	55	0	55	0	717	0	0	0	10	11/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		03/01/2015	Paydown		956	956	826	859	0	97	0	97	0	956	0	0	0	10	12/15/2023	1
36203W-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		03/01/2015	Paydown		329	329	295	303	0	26	0	26	0	329	0	0	0	3	02/15/2024	1
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		03/01/2015	Paydown		162	162	145	150	0	13	0	13	0	162	0	0	0	2	12/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		03/01/2015	Paydown		600	600	538	554	0	46	0	46	0	600	0	0	0	7	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		03/01/2015	Paydown		403	403	361	372	0	31	0	31	0	403	0	0	0	4	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		03/01/2015	Paydown		1,387	1,387	1,199	1,244	0	143	0	143	0	1,387	0	0	0	15	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		03/01/2015	Paydown		661	661	565	589	0	73	0	73	0	661	0	0	0	7	12/15/2023	1
36204H-QF-0	GNMA # 370454 6.500% 12/15/23		03/01/2015	Paydown		146	146	130	134	0	11	0	11	0	146	0	0	0	2	12/15/2023	1
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		03/01/2015	Paydown		2,705	2,705	2,424	2,496	0	209	0	209	0	2,705	0	0	0	29	12/15/2023	1
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		03/01/2015	Paydown		607	607	544	560	0	47	0	47	0	607	0	0	0	7	12/15/2023	1
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		03/01/2015	Paydown		844	844	757	779	0	65	0	65	0	844	0	0	0	9	12/15/2023	1
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		03/01/2015	Paydown		680	680	589	611	0	68	0	68	0	680	0	0	0	7	01/15/2024	1
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		03/01/2015	Paydown		1,496	1,496	1,294	1,344	0	153	0	153	0	1,496	0	0	0	16	01/15/2024	1
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		03/01/2015	Paydown		582	582	505	524	0	59	0	59	0	582	0	0	0	6	01/15/2024	1
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		03/01/2015	Paydown		2,434	2,434	2,105	2,185	0	249	0	249	0	2,434	0	0	0	26	02/15/2024	1
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		03/01/2015	Paydown		421	421	377	388	0	33	0	33	0	421	0	0	0	5	03/15/2024	1
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		03/01/2015	Paydown		3,611	3,611	3,129	3,247	0	364	0	364	0	3,611	0	0	0	39	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		03/01/2015	Paydown		1,122	1,122	971	1,008	0	115	0	115	0	1,122	0	0	0	12	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		03/01/2015	Paydown		1,131	1,131	980	1,018	0	114	0	114	0	1,131	0	0	0	12	01/15/2024	1
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		03/01/2015	Paydown		402	402	360	371	0	31	0	31	0	402	0	0	0	4	01/15/2024	1
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		03/01/2015	Paydown		1,742	1,742	1,561	1,607	0	135	0	135	0	1,742	0	0	0	12	01/15/2024	1
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		03/01/2015	Paydown		4,958	4,958	4,236	4,408	0	550	0	550	0	4,958	0	0	0	73	03/15/2024	1
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		03/01/2015	Paydown		486	486	420	436	0	50	0	50	0	486	0	0	0	5	01/15/2024	1
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		03/01/2015	Paydown		1,875	1,875	1,615	1,679	0	196	0	196	0	1,875	0	0	0	20	01/15/2024	1
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		03/01/2015	Paydown		99	99	85	89	0	10	0	10	0	99	0	0	0	1	12/15/2023	1
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		03/01/2015	Paydown		2,344	2,344	2,018	2,096	0	248	0	248	0	2,344	0	0	0	25	04/15/2024	1
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		03/01/2015	Paydown		1,231	1,231	1,067	1,107	0	125	0	125	0	1,231	0	0	0	13	03/15/2024	1
36205B-EE-8	GNMA 30 YR # 385433 6.500% 02/15/24		03/01/2015	Paydown		8,236	8,236	7,121	7,392	0	843	0	843	0	8,236	0	0	0	125	02/15/2024	1
36205B-EF-5	GNMA 30 YR # 385434 6.500% 02/15/24		03/01/2015	Paydown		1,290	1,290	1,115	1,158	0	132	0	132	0	1,290	0	0	0	14	02/15/2024	1
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		03/01/2015	Paydown		850	850	727	756	0	94	0	94	0	850	0	0	0	9	03/15/2024	1
36205B-LD-2	GNMA 30 YR # 385624 7.500% 05/15/24		03/01/2015	Paydown		235	235	226	228	0	7	0	7	0	235	0	0	0	3	05/15/2024	1
36205D-C7-1	GNMA 30 YR # 387194 6.500% 02/15/24		03/01/2015	Paydown		1,310	1,310	1,133	1,176	0	134	0	134	0	1,310	0	0	0	14	02/15/2024	1
36205J-Q2-4	GNMA 30 YR # 392073 6.500% 04/15/24		03/01/2015	Paydown		586	586	501	521	0	65	0	65	0	586	0	0	0	6	04/15/2024	1
36205J-QF-5	GNMA 30 YR # 392054 6.500% 04/15/24		03/01/2015	Paydown		270	270	231	240	0	30	0	30	0	270	0	0	0	3	04/15/2024	1
36207N-04-3	GNMA # 436723 7.500% 11/15/26		03/01/2015	Paydown		3,336	3,336	3,462	3,437	0	(100)	0	(100)	0	3,336	0	0	0	42	11/15/2026	1
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		03/01/2015	Paydown		2,921	2,921	2,990	2,980	0	(59)	0	(59)	0	2,921	0	0	0	34	09/15/2028	1
362165-AQ-5	GNMA 30 YR # 183715 9.000% 11/15/16		03/01/2015	Paydown		371	371	361	368	0	3	0	3	0	371	0	0	0	6	11/15/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		03/01/2015	Paydown		69	69	69	69	0	0	0	0	0	69	0	0	0	1	09/15/2018	1
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		03/01/2015	Paydown		314	314	317	315	0	(1)	0	(1)	0	314	0	0	0	5	11/15/2018	1
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		03/01/2015	Paydown		261	261	223	232	0	29	0	29	0	261	0	0	0	3	12/15/2023	1
362180-EN-7	GNMA 30 YR # 236941 9.500% 05/15/18		02/01/2015	Paydown		1,042	1,042	1,013	1,028	0	13	0	13	0	1,042	0	0	0	14	05/15/2018	1
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		03/01/2015	Paydown		1,059	1,059	1,031	1,047	0	11	0	11	0	1,059	0	0	0	18	08/15/2017	1
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		03/01/2015	Paydown		743	743	720	732	0	11	0	11	0	743	0	0	0	12	09/15/2017	1
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		03/01/2015	Paydown		278	278	285	281	0	(3)	0	(3)	0	278	0	0	0	5	10/15/2018	1
36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		03/01/2015	Paydown		673	673	644	660	0	13	0	13	0	673	0	0	0	10	05/15/2018	1
36219P-MW-2	GNMA 30 YR # 255173 10.500% 06/15/19		03/01/2015	Paydown		533	533	524	528	0	6	0	6	0	533	0	0	0	9	06/15/2019	1
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		03/01/2015	Paydown		240	240	236	238	0	3	0	3	0	240	0	0	0	4	03/15/2019	1
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		03/01/2015	Paydown		86	86	87	86	0	0	0	0	0	86	0	0	0	1	11/15/2018	1
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		03/01/2015	Paydown		213	213	212	212	0	1	0	1	0	213	0	0	0	4	09/15/2018	1
36219Y-Q7-4	GNMA 30 YR # 263378 10.000% 10/15/18		03/01/2015	Paydown		84	84	83	83	0	0	0	0	0	84	0	0	0	1	10/15/2018	1
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		03/01/2015	Paydown		508	508	470	485	0	23	0	23	0	508	0	0	0	8	06/15/2019	1
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		03/01/2015	Paydown		220	220	214	217	0	3	0	3	0	220	0	0	0	3	02/15/2020	1
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		03/01/2015	Paydown		356	356	343	347	0	9	0	9	0	356	0	0	0	4	01/15/2022	1
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		03/01/2015	Paydown		1,191	1,191	1,146	1,160	0	31	0	31	0	1,191	0	0	0	15	05/15/2022	1
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		03/01/2015	Paydown		754	754	675	696	0	58	0	58	0	754	0	0	0	8	11/15/2023	1
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		03/01/2015	Paydown		269	269	277	254	0	15	0	15	0	269	0	0	0	1	12/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		03/01/2015	Paydown		1,562	1,562	1,591	1,445	0	117	0	117	0	1,562	0	0	0	2	02/20/2028	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2015	Paydown		35,112	35,112	34,656	34,824	0	288	0	288	0	35,112	0	0	0	367	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		03/01/2015	Paydown		212,146	212,146	212,146	212,146	0	0	0	0	0	212,146	0	0	0	1,840	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		03/01/2015	Paydown		65,558	65,558	64,872	64,895	0	663	0	663	0	65,558	0	0	0	870	09/16/2042	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.589% 02/16/44		03/01/2015	Paydown		51,862	51,862	50,049	50,148	0	1,714	0	1,714	0	51,862	0	0	0	484	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		03/01/2015	Paydown		128,228	128,228	123,137	126,713	0	1,515	0	1,515	0	128,228	0	0	0	677	11/16/2042	1
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		03/01/2015	Paydown		700,391	700,391	723,122	709,384	0	(8,992)	0	(8,992)	0	700,391	0	0	0	6,817	02/20/2061	1
0599999. Subtotal - Bonds - U.S. Governments						1,421,457	1,421,457	1,435,110	1,422,824	0	(1,649)	0	(1,649)	0	1,421,457	0	0	0	13,409	XXX	XXX
60416Q-FT-6	MN HSG FIN AGY 2.600% 09/01/42		03/01/2015	Paydown		107,359	107,359	107,359	107,359	0	0	0	0	0	107,359	0	0	0	503	09/01/2042	1
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						107,359	107,359	107,359	107,359	0	0	0	0	0	107,359	0	0	0	503	XXX	XXX
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		03/01/2015	Paydown		135,902	135,902	139,915	138,999	0	(3,097)	0	(3,097)	0	135,902	0	0	0	1,152	06/01/2023	1
3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		03/01/2015	Paydown		107,916	107,916	112,207	111,240	0	(3,325)	0	(3,325)	0	107,916	0	0	0	853	07/01/2023	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2015	Paydown		735	735	732	732	0	4	0	4	0	735	0	0	0	7	08/01/2035	1
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		03/01/2015	Paydown		135,326	135,326	138,075	137,523	0	(2,197)	0	(2,197)	0	135,326	0	0	0	1,012	07/01/2024	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2015	Paydown		379,354	379,354	388,245	386,472	0	(7,118)	0	(7,118)	0	379,354	0	0	0	2,748	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2015	Paydown		218,363	218,363	223,131	222,177	0	(3,814)	0	(3,814)	0	218,363	0	0	0	1,492	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2015	Paydown		211,290	211,290	216,060	215,109	0	(3,819)	0	(3,819)	0	211,290	0	0	0	1,350	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2015	Paydown		40,681	40,681	42,232	41,976	0	(1,294)	0	(1,294)	0	40,681	0	0	0	307	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2015	Paydown		97,013	97,013	102,834	102,082	0	(5,069)	0	(5,069)	0	97,013	0	0	0	657	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		03/01/2015	Paydown		92,949	92,949	98,555	97,831	0	(4,882)	0	(4,882)	0	92,949	0	0	0	709	05/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/01/2015	Paydown		165,840	165,840	161,124	161,797	0	4,043	0	4,043	0	165,840	0	0	0	820	01/01/2026	1
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		03/01/2015	Paydown		2,702	2,702	2,665	2,667	0	35	0	35	0	2,702	0	0	0	39	02/01/2021	1
31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		03/01/2015	Paydown		242	242	236	238	0	4	0	4	0	242	0	0	0	4	12/01/2021	1
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		03/01/2015	Paydown		184	184	184	184	0	0	0	0	0	184	0	0	0	3	11/01/2020	1
31295V-EF-3	FHLMC # A00134 9.500% 12/01/20		03/01/2015	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	12/01/2020	1
31295V-EH-9	FHLMC # A00136 9.500% 12/01/20		03/01/2015	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2020	1
31295V-EJ-5	FHLMC # A00137 9.500% 12/01/20		03/01/2015	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	1	12/01/2020	1
31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		03/01/2015	Paydown		278	278	271	274	0	5	0	5	0	278	0	0	0	4	05/01/2021	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		03/01/2015	Paydown		110,118	110,118	115,771	115,475	0	(5,357)	0	(5,357)	0	110,118	0	0	0	645	03/01/2033	1
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		03/01/2015	Paydown		261	261	264	260	0	0	0	0	0	261	0	0	0	4	12/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2015	Paydown		600	600	609	601	0	0	0	0	0	600	0	0	0	6	07/01/2019	1
313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		03/01/2015	Paydown		44	44	43	43	0	1	0	1	0	44	0	0	0	1	07/01/2019	1
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		03/01/2015	Paydown		145	145	143	144	0	2	0	2	0	145	0	0	0	2	05/01/2020	1
313602-YQ-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		03/01/2015	Paydown		1,639	1,639	1,577	1,620	0	19	0	19	0	1,639	0	0	0	25	07/25/2019	1
313614-4B-2	FNMA # 050318 10.000% 07/01/20		03/01/2015	Paydown		219	219	219	218	0	1	0	1	0	219	0	0	0	4	07/01/2020	1
313615-A3-0	FNMA # 050426 9.500% 04/01/21		03/01/2015	Paydown		439	439	437	437	0	2	0	2	0	439	0	0	0	7	04/01/2021	1
313615-HN-9	FNMA # 050637 8.000% 12/01/22		03/01/2015	Paydown		1,114	1,114	1,110	1,110	0	4	0	4	0	1,114	0	0	0	12	12/01/2022	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2015	Paydown		2,008,944	2,008,944	2,003,841	2,003,759	0	5,185	0	5,185	0	2,008,944	0	0	0	4,945	01/25/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		03/01/2015	Paydown		81,996	81,996	82,868	82,703	0	(707)	0	(707)	0	81,996	0	0	0	800	04/01/2028	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		03/01/2015	Paydown		27,740	27,740	26,527	26,682	0	1,058	0	1,058	0	27,740	0	0	0	92	04/15/2039	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2015	Paydown		161,590	161,590	150,518	152,086	0	9,504	0	9,504	0	161,590	0	0	0	411	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2015	Paydown		3,543	3,543	3,516	3,517	0	26	0	26	0	3,543	0	0	0	21	05/15/2044	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		03/01/2015	Paydown		47,932	47,932	47,984	47,905	0	27	0	27	0	47,932	0	0	0	257	12/01/2017	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2015	Paydown		368,342	368,342	357,808	358,933	0	9,409	0	9,409	0	368,342	0	0	0	1,929	01/01/2027	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2015	Paydown		118,834	118,834	118,704	118,700	0	134	0	134	0	118,834	0	0	0	694	08/01/2033	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2015	Paydown		232,084	232,084	222,579	227,692	0	4,392	0	4,392	0	232,084	0	0	0	2,115	03/25/2033	1
31392X-ZY-7	FHR 2528 HN 5.000% 11/15/17		03/01/2015	Paydown		15,895	15,895	16,911	16,363	0	(467)	0	(467)	0	15,895	0	0	0	137	11/15/2017	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2015	Paydown		123,964	123,964	133,348	128,712	0	(4,748)	0	(4,748)	0	123,964	0	0	0	1,221	11/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2015	Paydown		424,525	424,525	412,066	419,017	0	5,508	0	5,508	0	424,525	0	0	0	4,318	04/15/2033	1
31397F-L9-1	FHR 3284 CA 5.000% 10/15/21		03/01/2015	Paydown		13,859	13,859	14,783	13,982	0	(123)	0	(123)	0	13,859	0	0	0	110	10/15/2021	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2015	Paydown		107,587	107,587	109,167	108,353	0	(766)	0	(766)	0	107,587	0	0	0	628	03/25/2037	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		03/01/2015	Paydown		100,514	100,514	103,686	100,743	0	(229)	0	(229)	0	100,514	0	0	0	693	03/25/2027	1
31398K-VT-4	FHR 3599 A 4.000% 02/15/23		03/01/2015	Paydown		127,864	127,864	132,738	128,128	0	(265)	0	(265)	0	127,864	0	0	0	912	02/15/2023	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2015	Paydown		121,735	121,735	123,771	122,921	0	(1,186)	0	(1,186)	0	121,735	0	0	0	606	12/15/2024	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2015	Paydown		363,128	363,128	347,468	356,153	0	6,975	0	6,975	0	363,128	0	0	0	2,555	02/25/2025	1
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		03/01/2015	Paydown		137,677	137,677	135,018	135,490	0	2,187	0	2,187	0	137,677	0	0	0	1,139	04/01/2023	1
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		03/01/2015	Paydown		105,404	105,404	103,368	103,721	0	1,683	0	1,683	0	105,404	0	0	0	1,017	06/01/2023	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2015	Paydown		12,224	12,224	12,384	12,375	0	(151)	0	(151)	0	12,224	0	0	0	72	01/01/2038	1
31414D-UF-1	FNMA # 963282 5.000% 05/01/23		03/01/2015	Paydown		79,257	79,257	82,117	81,455	0	(2,199)	0	(2,199)	0	79,257	0	0	0	709	05/01/2023	1
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		03/01/2015	Paydown		54,280	54,280	53,232	53,413	0	867	0	867	0	54,280	0	0	0	533	06/01/2023	1
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		03/01/2015	Paydown		86,609	86,609	84,936	85,226	0	1,383	0	1,383	0	86,609	0	0	0	523	06/01/2023	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2015	Paydown		113,671	113,671	118,644	117,585	0	(3,914)	0	(3,914)	0	113,671	0	0	0	917	11/01/2023	1
31414N-B4-5	FNMA #970859 5.000% 12/01/23		03/01/2015	Paydown		109,350	109,350	113,792	112,849	0	(3,499)	0	(3,499)	0	109,350	0	0	0	832	12/01/2023	1
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		03/01/2015	Paydown		41,753	41,753	43,449	43,064	0	(1,311)	0	(1,311)	0	41,753	0	0	0	456	06/01/2023	1
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		03/01/2015	Paydown		49,572	49,572	51,616	51,152	0	(1,580)	0	(1,580)	0	49,572	0	0	0	299	06/01/2023	1
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		03/01/2015	Paydown		13,104	13,104	13,637	13,519	0	(414)	0	(414)	0	13,104	0	0	0	112	08/01/2023	1
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		03/01/2015	Paydown		36,674	36,674	35,966	36,086	0	588	0	588	0	36,674	0	0	0	361	08/01/2023	1
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		03/01/2015	Paydown		62,664	62,664	65,209	64,669	0	(2,005)	0	(2,005)	0	62,664	0	0	0	549	12/01/2023	1
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		03/01/2015	Paydown		90,422	90,422	92,640	92,157	0	(1,736)	0	(1,736)	0	90,422	0	0	0	578	05/01/2024	1
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		03/01/2015	Paydown		62,332	62,332	63,111	62,927	0	(596)	0	(596)	0	62,332	0	0	0	378	06/01/2024	1
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		03/01/2015	Paydown		118,401	118,401	118,045	118,052	0	349	0	349	0	118,401	0	0	0	724	08/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		03/01/2015	Paydown		269,055	269,055	267,289	267,342	0	1,713	0	1,713	0	269,055	0	0	0	1,442	08/01/2032	1
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		03/01/2015	Paydown		620,163	620,163	619,581	619,377	0	785	0	785	0	620,163	0	0	0	4,324	09/01/2024	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		03/01/2015	Paydown		339,759	339,759	347,085	345,616	0	(5,857)	0	(5,857)	0	339,759	0	0	0	1,962	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2015	Paydown		432,341	432,341	437,021	435,953	0	(3,612)	0	(3,612)	0	432,341	0	0	0	2,993	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2015	Paydown		63,646	63,646	65,475	65,106	0	(1,460)	0	(1,460)	0	63,646	0	0	0	409	08/01/2024	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		03/01/2015	Paydown		194,945	194,945	200,268	200,041	0	(5,096)	0	(5,096)	0	194,945	0	0	0	1,029	07/01/2042	1
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		02/27/2015	BANK OF NEW YORK		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	2,992	05/01/2034	2AM
605350-LY-4	MISSISSIPPI ST HOME CORP SF MT 2.750% 12/01/32		03/01/2015	Redemption 100.0000		114,447	114,447	114,447	114,447	0	0	0	0	0	114,447	0	0	0	538	12/01/2032	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	Redemption 100.0000		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	2,344	06/01/2044	2AM
92812U-M2-1	VHDA 2014-A CMB 2013-C A 4.250% 10/25/43		03/25/2015	Redemption 100.0000		20,607	20,607	20,607	20,607	0	0	0	0	0	20,607	0	0	0	167	10/25/2043	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						14,681,881	14,681,881	14,713,953	14,707,881	0	(26,000)	0	(26,000)	0	14,681,881	0	0	0	61,707	XXX	XXX
00190N-AB-5	PODS LLC 5.250% 02/02/22		03/09/2015	GOLDENTREE-BANK LOANS		90,000	90,000	89,550	0	0	4	0	4	0	89,554	0	446	446	85	02/02/2022	4FE
00430W-AF-6	ACCELLENT INC. 4.500% 03/12/21		01/09/2015	GOLDENTREE-BANK LOANS		243,422	252,251	251,229	250,661	0	3	0	3	0	251,298	0	(7,876)	(7,876)	2,396	03/12/2021	4FE
00430W-AF-6	ACCELLENT INC. 4.500% 03/12/21		01/02/2015	Redemption 100.0000		634	634	631	631	0	2	0	2	0	634	0	0	0	0	03/12/2021	4FE
00485G-AB-4	ACOSTA HOLDCO INC 5.000% 09/26/21		01/30/2015	Redemption 100.0000		1,963	1,963	1,948	1,948	0	14	0	14	0	1,963	0	0	0	8	09/26/2021	4FE
00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		01/02/2015	Redemption 100.0000		3,024	3,024	3,017	3,017	0	7	0	7	0	3,024	0	0	0	0	07/23/2021	4FE
00769E-AT-7	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		01/30/2015	GOLDENTREE-BANK LOANS		40,121	40,222	40,222	40,222	0	0	0	0	0	40,222	0	(101)	(101)	147	07/23/2021	4FE

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)
	ADVANTAGE SALES & MARKETING 4.250% 07/23/21			Redemption 100.0000																	
00769E-AT-7			01/02/2015			101	101	101	101	0	0	0	0	0	101	0	0	0	0	07/23/2021	4FE
010392-EP-9	ALABAMA POWER CO 5.650% 03/15/35		03/16/2015	Call 100.0000		11,000,000	11,000,000	9,962,920	10,084,640	0	5,861	0	5,861	0	10,090,500	0	909,500	909,500	312,476	03/15/2035	1FE
01310T-AH-2	ALBERTSON'S HOLDING LLC 5.500% 08/25/21		02/09/2015	GOLDENTREE-BANK LOANS		180,000	180,000	177,300	177,400	0	35	0	35	0	177,435	0	2,565	2,565	1,508	08/25/2021	3FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2015	Paydown		50,271	58,928	49,861	57,407	0	(7,136)	0	(7,136)	0	50,271	0	0	0	671	01/25/2037	1FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2015	Paydown		84,667	84,667	84,416	84,233	0	434	0	434	0	84,667	0	0	0	611	09/25/2035	1FM
03523T-AM-0	ANHEUSER-BUSCH 4.125% 01/15/15		01/15/2015	Maturity		4,500,000	4,500,000	4,576,950	4,506,489	0	(6,489)	0	(6,489)	0	4,500,000	0	0	0	92,813	01/15/2015	1FE
				MORGAN STANLEY FIXED INC																	
037411-BC-8	APACHE CORP 4.250% 01/15/44		03/11/2015			4,772,550	5,000,000	4,247,450	4,247,782	0	2,114	0	2,114	0	4,249,896	0	522,654	522,654	142,257	01/15/2044	1FE
				Redemption 100.0000																	
03759D-AB-4	APEX TOOL GROUP 4.500% 01/31/20		01/02/2015			1,188	1,188	1,168	1,170	0	18	0	18	0	1,188	0	0	0	0	01/31/2020	4FE
05538B-AH-8	B/E AEROSPACE INC 4.000% 12/16/21		02/11/2015	GOLDENTREE-BANK LOANS		115,288	115,000	114,425	0	0	7	0	7	0	114,432	0	856	856	319	12/16/2021	3FE
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2015	Paydown		290,287	290,287	289,334	290,143	0	143	0	143	0	290,287	0	0	0	1,875	09/25/2035	2FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2015	Paydown		210,216	210,216	208,484	209,021	0	1,195	0	1,195	0	210,216	0	0	0	2,342	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2015	Paydown		70,459	70,459	68,989	69,622	0	837	0	837	0	70,459	0	0	0	666	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2015	Paydown		162,723	162,723	154,841	158,597	0	4,125	0	4,125	0	162,723	0	0	0	1,681	08/25/2035	1FM
05947U-2R-8	BACM 2005-5 A4 5.115% 10/10/45		03/01/2015	Paydown		2,179,766	2,179,766	2,161,702	2,175,689	0	4,077	0	4,077	0	2,179,766	0	0	0	24,766	10/10/2045	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		01/02/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	105	07/10/2045	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2015	Paydown		100,734	100,734	96,240	98,072	0	2,662	0	2,662	0	100,734	0	0	0	872	11/25/2033	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2015	Paydown		156,302	138,966	128,253	152,416	0	3,885	0	3,885	0	156,302	0	0	0	1,288	03/25/2035	4FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2015	Paydown		1,042,742	1,044,767	1,033,693	1,083,066	0	(40,325)	0	(40,325)	0	1,042,742	0	0	0	9,998	12/25/2035	3FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2015	Paydown		149,641	149,641	125,281	136,372	0	13,269	0	13,269	0	149,641	0	0	0	825	09/25/2034	1FM
07388Y-AD-4	BSCMS 2007-PW16 AAB 5.707% 06/11/40		03/01/2015	Paydown		302,909	302,909	321,557	306,689	0	(3,779)	0	(3,779)	0	302,909	0	0	0	3,272	06/11/2040	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		03/01/2015	Paydown		11,253	11,253	6,583	4,606	0	6,647	0	6,647	0	11,253	0	0	0	45	01/25/2037	1FM
12513X-AD-4	CD 2006-CD2 AAB 5.329% 01/15/46		01/01/2015	Paydown		673,414	673,414	688,934	672,583	0	831	0	831	0	673,414	0	0	0	30,298	01/15/2046	1FM
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		03/01/2015	Paydown		15,132	15,132	15,316	15,170	0	(38)	0	(38)	0	15,132	0	0	0	101	04/15/2044	1FM
	CHS/COMMUNITY HEALTH SYSTEMS 4.250%			Redemption 100.0000																	
12543K-AK-0	01/27/21		01/20/2015			1,713	1,713	1,711	0	0	2	0	2	0	1,713	0	0	0	3	01/27/2021	3FE
126673-W2-4	CWL 2005-6 M1 0.666% 12/25/35		03/25/2015	Paydown		130,770	130,770	128,849	130,648	0	122	0	122	0	130,770	0	0	0	148	12/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2015	Paydown		56,340	56,340	54,105	53,916	0	2,425	0	2,425	0	56,340	0	0	0	498	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2015	Paydown		62,195	69,888	63,218	69,176	0	(6,980)	0	(6,980)	0	62,195	0	0	0	648	07/25/2035	1FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		03/01/2015	Paydown		296,596	333,281	316,881	350,142	0	(53,546)	0	(53,546)	0	296,596	0	0	0	3,089	07/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2015	Paydown		113,387	113,387	106,269	105,099	0	8,288	0	8,288	0	113,387	0	0	0	1,034	08/25/2035	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2015	Paydown		120,116	122,039	111,191	135,057	0	(14,941)	0	(14,941)	0	120,116	0	0	0	1,339	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2015	Paydown		44,663	49,323	46,191	50,977	0	(6,314)	0	(6,314)	0	44,663	0	0	0	384	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2015	Paydown		21,751	31,047	25,213	28,767	0	(7,016)	0	(7,016)	0	21,751	0	0	0	354	05/25/2036	3FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		02/01/2015	Paydown		10,134	10,134	7,365	7,527	0	2,607	0	2,607	0	10,134	0	0	0	70	11/25/2035	1FM
12668G-AF-9	CWL 2006-S9 A6 5.588% 08/25/36		03/01/2015	Paydown		73,253	73,253	57,549	60,544	0	12,709	0	12,709	0	73,253	0	0	0	717	08/25/2036	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2015	Paydown		59,958	60,797	57,123	56,737	0	3,221	0	3,221	0	59,958	0	0	0	552	11/25/2035	1FM
	CAESARS ENTERTAINMENT RESORT 7.000%																				
12768G-AB-7	10/11/20		03/11/2015	GOLDENTREE-BANK LOANS		957,430	1,001,984	1,001,748	1,001,760	0	6	0	6	0	1,001,765	0	(44,335)	(44,335)	10,927	10/11/2020	4FE
	CAESARS ENTERTAINMENT RESORT 7.000%			Redemption 100.0000																	
12768G-AB-7	10/11/20		01/02/2015			3,129	3,129	3,129	3,129	0	0	0	0	0	3,129	0	0	0	0	10/11/2020	4FE
	CAESARS GROWTH PROPERTIES HOLD 6.250%			Redemption 100.0000																	
12768Q-AB-5	05/08/21		01/02/2015			3,125	3,125	3,133	3,132	0	(7)	0	(7)	0	3,125	0	0	0	0	05/08/2021	4FE
131347-BY-1	CALPINE CORP 7.875% 01/15/23		02/10/2015	GOLDENTREE-BANK LOANS		352,013	315,000	344,138	343,828	0	(900)	0	(900)	0	342,928	0	9,085	9,085	14,315	01/15/2023	3FE
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		03/16/2015	CITIGROUP GLOBAL MKTS		3,205,290	3,000,000	2,978,940	2,979,061	0	60	0	60	0	2,979,121	0	226,169	226,169	44,433	05/15/2044	1FE
14912L-2M-2	CATERPILLAR FINANCE SERV 4.750% 02/17/15		02/17/2015	Maturity		2,000,000	2,000,000	1,994,260	1,999,694	0	307	0	307	0	2,000,000	0	0	0	47,500	02/17/2015	1FE
17302W-AA-6	CITGO HOLDING INC 10.750% 02/15/20		02/26/2015	GOLDENTREE-BANK LOANS		497,620	493,000	468,700	0	0	100	0	100	0	468,800	0	28,820	28,820	2,466	02/15/2020	4FE
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		03/01/2015	Paydown		317,868	309,697	285,273	315,969	0	1,899	0	1,899	0	317,868	0	0	0	3,908	04/25/2036	2FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2015	Paydown		114,532	114,532	115,785	115,785	0	(1,253)	0	(1,253)	0	114,532	0	0	0	790	06/25/2044	1FM
212015-AN-1	CONTINENTAL RESOURCES 3.800% 06/01/24		03/11/2015	BARCLAYS		9,255,800	10,000,000	8,492,280	8,496,138	0	24,840	0	24,840	0	8,520,978	0	734,822	734,822	110,833	06/01/2024	2FE
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2015	Paydown		49,114	49,849	46,830	51,998	0	(2,884)	0	(2,884)	0	49,114	0	0	0	549	06/25/2035	2FM
225470-VY-6	CSMC 2006-1 11P3 5.500% 01/25/36		03/01/2015	Paydown		53,922	53,922	51,900	52,087	0	1,835	0	1,835	0	53,922	0	0	0	407	01/25/2036	1FM
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		01/09/2015	SUNTRUST		3,337,455	3,300,000	3,346,761	3,345,348	0	(2,623)	0	(2,623)	0	3,342,725	0	(5,270)	(5,270)	8,544	08/15/2015	1FE
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		03/01/2015	Paydown		145,768	145,768	147,220	146,603	0	(835)	0	(835)	0	145,768	0	0	0	906	01/10/2021	1FM
				Redemption 100.0000																	
24702N-AB-6	DELL INTERNATIONAL LLC 4.250% 04/29/20		01/30/2015			1,675	1,675	1,671	1,671	0	4	0	4	0	1,675	0	0	0	6	04/29/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2015	Paydown		122,773	122,773	112,276	111,832	0	10,941	0	10,941	0	122,773	0	0	0	994	02/25/2036	2FM
25674D-AC-7	DOLLAR TREE INC 4.500% 03/09/22		03/17/2015	GOLDENTREE-BANK LOANS		115,575	115,000	114,425	0	0	1	0	1	0	114,426	0	1,149	1,149	0	03/09/2022	3FE
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) 5.000% 11/09/19		02/10/2015	GOLDENTREE-BANK LOANS		335,000	335,000	334,581	334,596	0	8	0	8	0	334,603	0	397	397	3,023	11/09/2019	4FE
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) 5.000% 11/09/19		01/02/2015	Redemption 100.0000		2,569	2,569	2,566	2,566	0	3	0	3	0	2,569	0	0	0	0	11/09/2019	4FE
29088U-AC-1	EMERALD EXPOSITIONS HOLDING 4.750% 06/17/20		01/01/2015	Redemption 100.0000		27,342	27,342	27,342	27,342	0	0	0	0	0	27,342	0	0	0	9	06/17/2020	4FE
29089C-AD-8	EMERALD PERFORMANCE MATERIALS 4.500% 07/30/21		01/02/2015	Redemption 100.0000		3,125	3,125	3,109	3,110	0	15	0	15	0	3,125	0	0	0	0	07/30/2021	4FE
29266M-AF-6	IBERDROLA FINANCE 6.750% 07/15/36		02/26/2015	J P MORGAN SEC FIXED INC		4,374,503	3,280,000	4,007,176	4,001,983	0	(3,398)	0	(3,398)	0	3,998,586	0	375,918	375,918	140,220	07/15/2036	2FE
29410B-AB-4	ENVISION ACQUISITION CO LLC 5.750% 11/04/20		01/01/2015	Redemption 100.0000		3,149	3,149	3,133	3,134	0	15	0	15	0	3,149	0	0	0	14	11/04/2020	4FE
313551-AV-5	FEDERAL-MOGUL HOLDINGS CORP 4.750% 04/15/21		01/02/2015	Redemption 100.0000		1,710	1,710	1,698	1,698	0	13	0	13	0	1,710	0	0	0	7	04/15/2021	4FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2015	Paydown		122,761	122,761	116,832	116,767	0	5,995	0	5,995	0	122,761	0	0	0	1,031	08/25/2035	2FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2015	Paydown		48,013	48,013	45,599	44,998	0	3,015	0	3,015	0	48,013	0	0	0	409	08/25/2035	3FM
33818X-AD-2	FITNESS INTERNATIONAL LLC 5.500% 07/01/20		02/23/2015	GOLDENTREE-BANK LOANS		234,505	242,600	240,176	240,111	0	32	0	32	0	240,376	0	(5,871)	(5,871)	1,310	07/01/2020	4FE
33818X-AD-2	FITNESS INTERNATIONAL LLC 5.500% 07/01/20		01/01/2015	Redemption 100.0000		2,295	2,295	2,272	2,274	0	21	0	21	0	2,295	0	0	0	0	07/01/2020	4FE
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		03/01/2015	Paydown		296,413	296,413	303,736	303,730	0	(7,316)	0	(7,316)	0	296,413	0	0	0	2,810	09/25/2034	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2015	Paydown		62,710	62,710	59,741	60,915	0	1,795	0	1,795	0	62,710	0	0	0	438	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2015	Paydown		98,425	98,425	98,471	98,146	0	279	0	279	0	98,425	0	0	0	844	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2015	Paydown		22,480	22,480	21,398	22,011	0	469	0	469	0	22,480	0	0	0	133	09/25/2035	1FM
36740U-AB-8	GATES GLOBAL LLC 4.250% 07/03/21		01/01/2015	Redemption 100.0000		3,125	3,125	3,094	3,096	0	29	0	29	0	3,125	0	0	0	0	07/03/2021	4FE
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		01/15/2015	Maturity		4,500,000	4,500,000	4,625,978	4,508,031	0	(8,031)	0	(8,031)	0	4,500,000	0	0	0	115,313	01/15/2015	1FE
39152E-AB-9	GREAT WOLF RESORTS INC 5.750% 08/06/20		01/01/2015	Redemption 100.0000		1,165	1,165	1,153	1,153	0	12	0	12	0	1,165	0	0	0	1	08/06/2020	4FE
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		02/01/2015	Maturity		2,300,000	2,300,000	2,309,806	2,303,806	0	(3,806)	0	(3,806)	0	2,300,000	0	0	0	58,075	02/01/2015	2FE
40415R-AQ-8	HD SUPPLY INC 5.250% 12/15/21		01/14/2015	GOLDENTREE-BANK LOANS		320,075	310,000	310,000	310,000	0	0	0	0	0	310,000	0	10,075	10,075	1,808	12/15/2021	4FE
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC 3.500% 10/26/20		03/25/2015	Redemption 100.0000		22,549	22,549	22,267	0	0	282	0	282	0	22,549	0	0	0	55	10/26/2020	3FE
44969C-AT-7	IMS HEALTH INC 3.500% 03/17/21		01/07/2015	Redemption 100.0000		1,432	1,432	1,396	0	0	36	0	36	0	1,432	0	0	0	1	03/17/2021	3FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2015	Paydown		62,121	44,380	39,599	44,876	0	17,245	0	17,245	0	62,121	0	0	0	500	02/25/2036	3FM
46118X-AB-5	INTRAWEST OPERATIONS GROUP INC 5.500% 12/09/20		01/08/2015	Redemption 100.0000		827	827	823	0	0	4	0	4	0	827	0	0	0	0	12/09/2020	4FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2015	Paydown		35,153	35,153	35,134	35,134	0	19	0	19	0	35,153	0	0	0	220	03/15/2063	1FE
466247-JU-8	JPMMT 2004-2 4A4 5.500% 11/25/34		03/01/2015	Paydown		11,139	11,139	11,180	11,140	0	(1)	0	(1)	0	11,139	0	0	0	102	11/25/2034	2FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		03/01/2015	Paydown		263,255	263,278	242,117	238,863	0	24,393	0	24,393	0	263,255	0	0	0	2,091	01/25/2036	3FM
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/20/2015	Maturity		12,900,000	12,900,000	13,080,336	12,922,536	0	(22,536)	0	(22,536)	0	12,900,000	0	0	0	238,650	01/20/2015	1FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2015	Paydown		52,789	52,789	33,934	32,246	0	20,544	0	20,544	0	52,789	0	0	0	374	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2015	Paydown		29,094	29,094	19,246	18,286	0	10,809	0	10,809	0	29,094	0	0	0	206	07/25/2036	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		03/01/2015	Paydown		26,787	26,787	26,828	26,774	0	13	0	13	0	26,787	0	0	0	190	07/15/2046	1FM
49306B-NR-0	KEY BANK NA 5.091% 03/26/15		03/26/2015	Maturity		3,200,000	3,200,000	3,259,488	3,234,870	0	(34,870)	0	(34,870)	0	3,200,000	0	0	0	81,456	03/26/2015	1FE
50209R-AC-8	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		02/11/2015	GOLDENTREE-BANK LOANS		427,411	432,821	431,739	431,804	0	20	0	20	0	431,825	0	(4,414)	(4,414)	3,750	10/25/2019	4FE
50209R-AC-8	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		01/01/2015	Redemption 100.0000		2,216	2,216	2,210	2,211	0	5	0	5	0	2,216	0	0	0	0	10/25/2019	4FE
50209R-AF-1	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		02/11/2015	GOLDENTREE-BANK LOANS		16,964	17,179	17,136	17,138	0	1	0	1	0	17,139	0	(175)	(175)	149	10/25/2019	4FE
50209R-AF-1	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		01/01/2015	Redemption 100.0000		89	89	88	88	0	0	0	0	0	89	0	0	0	0	10/25/2019	4FE
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		03/01/2015	Paydown		71,346	67,237	55,482	56,787	0	14,559	0	14,559	0	71,346	0	0	0	622	01/25/2037	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2015	Paydown		3	2,989	2,349	7,788	0	(7,785)	0	(7,785)	0	3	0	0	0	69	11/25/2036	5FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52729K-AL-0	LEVEL 3 FINANCING INC 4.500% 01/31/22		02/23/2015	GOLDENTREE-BANK LOANS		120,300	120,000	119,100	119,116	0	15	0	15	0	119,131	0	1,169	1,169	774	01/31/2022	3FE
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.320% 01/01/33		01/02/2015	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	103	01/01/2033	1FE
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		03/09/2015	GOLDENTREE-BANK LOANS		373,125	375,000	358,125	358,194	0	361	0	361	0	358,555	0	14,570	14,570	3,938	11/19/2021	4FE
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		03/20/2015	Redemption 100.0000		41,176	41,176	39,324	39,331	0	1,845	0	1,845	0	41,176	0	0	0	432	11/19/2021	4FE
55323C-AB-3	METALDYNE TL B 1L 4.250% 10/20/21		03/13/2015	GOLDENTREE-BANK LOANS		120,300	120,000	119,400	119,406	0	14	0	14	0	119,420	0	880	880	851	10/20/2021	3FE
55323C-AB-3	METALDYNE TL B 1L 4.250% 10/20/21		03/20/2015	Redemption 100.0000		4,216	4,216	4,195	4,195	0	21	0	21	0	4,216	0	0	0	44	10/20/2021	3FE
55328H-AB-7	MULTIPLAN TL B 1L 3.750% 03/31/21		03/24/2015	Redemption 100.0000		3,125	3,125	3,016	3,017	0	108	0	108	0	3,125	0	0	0	25	03/31/2021	4FE
589331-AK-3	MERCK & CO INC 4.750% 03/01/15		03/01/2015	Maturity		5,000,000	5,000,000	4,785,740	4,994,457	0	5,544	0	5,544	0	5,000,000	0	0	0	118,750	03/01/2015	1FE
59022H-MJ-3	MLMT 2005-CKI1 A6 5.288% 11/12/37		03/01/2015	Paydown		342,017	342,017	343,967	341,840	0	176	0	176	0	342,017	0	0	0	1,684	11/12/2037	1FM
59217G-BM-0	MET LIFE GLOB 0.453% 07/14/16		03/18/2015	US BANCORP		800,360	800,000	800,000	0	0	0	0	0	0	800,000	0	360	360	684	07/14/2016	1FE
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		03/01/2015	Paydown		244,069	244,069	245,824	243,694	0	376	0	376	0	244,069	0	0	0	2,289	10/12/2052	1FM
61745M-6G-3	MSC 2005-HQ6 A4A 4.989% 08/13/42		03/01/2015	Paydown		934,744	934,744	918,970	932,550	0	2,195	0	2,195	0	934,744	0	0	0	4,912	08/13/2042	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	03/01/2015	Paydown		42,654	42,654	28,888	27,680	0	14,975	0	14,975	0	42,654	0	0	0	171	10/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2015	Paydown		200,297	200,297	127,263	119,609	0	80,688	0	80,688	0	200,297	0	0	0	1,850	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2015	Paydown		9,332	9,332	6,820	6,534	0	2,798	0	2,798	0	9,332	0	0	0	68	01/25/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2015	Paydown		63,450	63,450	61,863	61,874	0	1,575	0	1,575	0	63,450	0	0	0	391	07/25/2043	1FM
64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		01/15/2015	Redemption 100.0000		273,727	273,727	273,727	273,727	0	0	0	0	0	273,727	0	0	0	7,022	01/15/2020	1FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2015	Paydown		193,791	193,791	161,154	153,658	0	40,132	0	40,132	0	193,791	0	0	0	1,728	03/25/2047	1FM
65557Q-AB-8	NORD ANGLIA EDUCATION FINANCE 4.500% 03/31/21		02/27/2015	Redemption 100.0000		3,038	3,038	3,038	3,038	0	0	0	0	0	3,038	0	0	0	22	03/31/2021	4FE
68233D-AL-1	ONCOR ELECTRIC DELIVERY 6.375% 01/15/15		01/15/2015	Maturity		1,000,000	1,000,000	1,098,530	1,000,423	0	(423)	0	(423)	0	1,000,000	0	0	0	31,875	01/15/2015	2FE
6901LA-B3-6	BURGER KING 4.500% 10/27/21		02/09/2015	GOLDENTREE-BANK LOANS		255,319	255,000	252,450	252,490	0	33	0	33	0	252,523	0	2,795	2,795	1,976	10/27/2021	4FE
6901LA-B3-6	BURGER KING 4.500% 10/27/21		03/12/2015	Redemption 100.0000		2,847	2,847	2,818	2,819	0	28	0	28	0	2,847	0	0	0	38	10/27/2021	4FE
70966V-AB-2	PENTON BUSINESS MEDIA INC/KS 5.500% 10/03/19		01/01/2015	Redemption 100.0000		1,080	1,080	1,074	1,074	0	5	0	5	0	1,080	0	0	0	0	10/03/2019	4FE
71677H-AB-1	PETSMART INC 5.000% 03/11/22		03/23/2015	GOLDENTREE-BANK LOANS		114,713	114,000	113,430	0	0	1	0	1	0	113,431	0	1,281	1,281	0	03/11/2022	3FE
744560-BC-9	PUBLIC SVC EL & GAS 2.375% 05/15/23		03/26/2015	WELLS FARGO		2,481,580	2,540,000	2,384,557	2,404,532	0	3,560	0	3,560	0	2,408,092	0	73,488	73,488	22,789	05/15/2023	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2015	Paydown		6,521	9,189	7,688	8,762	0	(2,241)	0	(2,241)	0	6,521	0	0	0	95	06/25/2036	4FM
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR 3.500% 12/11/20		01/07/2015	GOLDENTREE-BANK LOANS		219,450	220,000	218,900	0	0	0	0	0	0	218,900	0	550	550	0	12/11/2020	2FE
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		03/01/2015	Paydown		1,909	1,909	1,165	1,097	0	812	0	812	0	1,909	0	0	0	18	04/25/2037	2FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2015	Paydown		10,577	10,577	6,455	6,059	0	4,519	0	4,519	0	10,577	0	0	0	100	04/25/2037	3FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2015	Paydown		347,257	417,373	377,831	431,212	0	(83,955)	0	(83,955)	0	347,257	0	0	0	4,393	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2015	Paydown		21,989	29,178	24,044	27,960	0	(5,971)	0	(5,971)	0	21,989	0	0	0	309	03/25/2036	3FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2015	Paydown		96,941	142,392	98,865	132,418	0	(35,477)	0	(35,477)	0	96,941	0	0	0	2,240	09/25/2036	3FM
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		01/01/2015	Redemption 100.0000		2,788	2,788	2,746	2,750	0	38	0	38	0	2,788	0	0	0	0	06/20/2019	4FE
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/26/2015	Call 100.0000		744,000	744,000	795,708	769,353	0	(1,274)	0	(1,274)	0	768,080	0	(24,080)	(24,080)	145,955	03/01/2019	1FE
78412F-AP-9	SESI LLC 7.125% 12/15/21		03/11/2015	STERNE AGEE LEACH		6,090,000	6,000,000	5,340,000	5,341,970	0	13,146	0	13,146	0	5,355,116	0	734,884	734,884	106,281	12/15/2021	2FE
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		03/30/2015	GOLDENTREE-BANK LOANS		571,425	570,000	560,025	560,054	0	285	0	285	0	560,339	0	11,086	11,086	4,893	10/01/2021	3FE
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		03/27/2015	Redemption 100.0000		2,575	2,575	2,530	2,530	0	45	0	45	0	2,575	0	0	0	29	10/01/2021	3FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2015	Paydown		225,883	225,883	221,966	221,995	0	3,888	0	3,888	0	225,883	0	0	0	1,345	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2015	Paydown		218,699	218,699	212,685	213,005	0	5,694	0	5,694	0	218,699	0	0	0	1,275	09/25/2043	1FM
85769E-AG-6	STATION CASINOS LLC 4.250% 03/02/20		03/16/2015	Redemption 100.0000		18,751	18,751	18,500	592	0	251	0	251	0	18,751	0	0	0	84	03/02/2020	4FE
863579-AM-0	SARM SER 2004-12 CL 1A2 2.523% 09/25/34		03/01/2015	Paydown		9,248	9,248	8,167	8,352	0	896	0	896	0	9,248	0	0	0	39	09/25/2034	1FM
863579-CB-2	SARM SER 2004-14 CL 1A 2.461% 10/25/34		03/01/2015	Paydown		57,237	57,237	48,887	49,242	0	7,995	0	7,995	0	57,237	0	0	0	285	10/25/2034	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.049% 09/25/33		03/01/2015	Paydown		463,921	463,921	463,776	462,765	0	1,157	0	1,157	0	463,921	0	0	0	3,453	09/25/2033	1FM

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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)
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2015	Paydown		28,998	26,872	25,042	26,579	0	2,419	0	2,419	0	28,998	0	0	0	258	10/25/2035	4FM
86853T-AP-8	SUPERVALU INC 4.500% 03/21/19		03/20/2015	Redemption 100.0000		705	705	703	0	0	2	0	2	0	705	0	0	0	0	03/21/2019	3FE
87242H-AB-3	TGI FRIDAY'S INC 5.250% 07/15/20		03/10/2015	Redemption 100.0000		891,733	891,733	887,275	887,550	0	4,184	0	4,184	0	891,733	0	0	0	4,192	07/15/2020	4FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2015	Paydown		71,506	71,506	81,958	81,385	0	(9,879)	0	(9,879)	0	71,506	0	0	0	630	07/15/2059	1FE
88723A-AB-4	TIME INC 4.250% 04/24/21		01/01/2015	Redemption 100.0000		1,090	1,090	1,092	1,092	0	(1)	0	(1)	0	1,090	0	0	0	0	04/24/2021	3FE
92343V-AP-9	VERIZON COMMUNICATIONS 6.900% 04/15/38		03/13/2015	Taxable Exchange		13,209,880	10,000,000	9,872,400	9,882,214	0	982	0	982	0	9,883,196	0	3,326,684	3,326,684	283,667	04/15/2038	2FE
92553P-AW-2	VIACOM INC-CLASS B 5.250% 04/01/44		02/24/2015	BARCLAYS		1,062,280	1,000,000	998,310	998,285	0	37	0	37	0	998,321	0	63,959	63,959	21,292	04/01/2044	2FE
92911V-AC-0	VOUVRAY US FINANCE LLC 5.000% 06/27/21		01/01/2015	Redemption 100.0000		1,563	1,563	1,555	1,555	0	7	0	7	0	1,563	0	0	0	0	06/27/2021	4FE
92911V-AE-6	VOUVRAY US FINANCE LLC 8.500% 12/27/21		02/18/2015	GOLDENTREE-BANK LOANS		416,500	425,000	420,750	420,949	0	53	0	53	0	421,002	0	(4,502)	(4,502)	6,501	12/27/2021	5FE
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		03/01/2015	Paydown		39,468	37,578	36,009	40,700	0	(1,232)	0	(1,232)	0	39,468	0	0	0	373	08/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		03/01/2015	Paydown		24,047	56,553	23,741	(7,848)	0	31,895	0	31,895	0	24,047	0	0	0	225	04/25/2047	1FM
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		03/01/2015	Paydown		397,658	397,658	397,658	397,658	0	0	0	0	0	397,658	0	0	0	1,999	01/20/2025	1FE
98424U-AB-1	YP LLC (YP HOLDINGS) 8.000% 06/04/18		03/09/2015	Redemption 100.0000		11,250	11,250	11,250	0	0	0	0	0	0	11,250	0	0	0	82	06/04/2018	4FE
98920U-AF-1	Zebra Technologies Corp 4.750% 10/27/21		03/16/2015	Redemption 100.0000		7,614	7,614	7,557	7,558	0	56	0	56	0	7,614	0	0	0	89	10/27/2021	3FE
BL1368-28-3	PREFERRED PROPPANTS 6.750% 07/27/20		01/01/2015	Redemption 100.0000		3,188	3,188	3,168	3,168	0	19	0	19	0	3,188	0	0	0	0	07/27/2020	4FE
G2412K-AB-2	COOPER GAY CGSC 5.000% 04/16/20		01/01/2015			2,588	2,588	2,510	2,517	0	71	0	71	0	2,588	0	0	0	0	04/16/2020	4FE
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A	03/11/2015	STIFEL NICHOLAS		4,569,850	5,000,000	4,316,200	4,316,478	0	2,607	0	2,607	0	4,319,086	0	250,764	250,764	111,868	09/15/2042	2FE
29250N-AA-3	ENBRIDGE INC 4.900% 03/01/15	A	03/01/2015	Maturity		7,000,000	7,000,000	6,913,530	6,997,119	0	2,881	0	2,881	0	7,000,000	0	0	0	171,500	03/01/2015	1FE
3328TA-D4-6	ESSAR STEEL ALGOMA INC 7.500% 08/16/19	A	01/01/2015	Redemption 100.0000		1,713	1,713	1,678	1,679	0	34	0	34	0	1,713	0	0	0	0	08/16/2019	4FE
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	03/10/2015	Maturity		900,000	900,000	930,033	908,163	0	(8,163)	0	(8,163)	0	900,000	0	0	0	23,400	03/10/2015	1FE
89114Q-AV-0	TORONTO DOMINION BANK 2.250% 11/05/19	A	01/21/2015	TD SECURITIES		13,185,570	13,000,000	12,976,730	12,977,237	0	256	0	256	0	12,977,493	0	208,077	208,077	64,250	11/05/2019	1FE
89114Q-AX-6	TORONTO DOMINION BANK 0.511% 01/06/17	A	03/18/2015	GOLDMAN SACHS		2,802,646	2,800,000	2,800,000	0	0	0	0	0	0	2,800,000	0	2,646	2,646	2,759	01/06/2017	1FE
02154C-AD-5	ALTICE FINANCING SA 6.625% 02/15/23	F	02/27/2015	GOLDENTREE-BANK LOANS		472,615	455,000	455,000	0	0	0	0	0	0	455,000	0	17,615	17,615	1,866	02/15/2023	4FE
22546Q-AE-7	CREDIT SUISS NEW YORK 3.500% 03/23/15	F	03/23/2015	Maturity		6,400,000	6,400,000	6,488,256	6,445,511	0	(45,511)	0	(45,511)	0	6,400,000	0	0	0	112,000	03/23/2015	1FE
3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	F	01/30/2015	Redemption 100.0000		1,138	1,138	1,115	1,115	0	22	0	22	0	1,138	0	0	0	6	04/28/2021	4FE
3462MA-B9-9	EXPRO FINSERVICES SARL 5.750% 09/02/21	F	01/01/2015	Redemption 100.0000		3,175	3,175	3,127	3,129	0	46	0	46	0	3,175	0	0	0	0	09/02/2021	4FE
6434NA-C9-0	OSG INTERNATIONAL INC 5.750% 08/05/19	F	01/01/2015	Redemption 100.0000		3,188	3,188	3,156	3,158	0	30	0	30	0	3,188	0	0	0	0	08/05/2019	4FE
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	03/15/2015	Maturity		1,800,000	1,800,000	1,814,364	0	0	(14,364)	0	(14,364)	0	1,800,000	0	0	0	48,375	03/15/2015	2FE
8433WA-C8-1	SYNCREON GROUP BV 5.250% 10/28/20	F	01/01/2015	Redemption 100.0000		1,147	1,147	1,140	1,140	0	7	0	7	0	1,147	0	0	0	0	10/28/2020	4FE
9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG 6.000% 09/02/21	F	02/09/2015	GOLDENTREE-BANK LOANS		410,513	410,000	404,875	405,055	0	63	0	63	0	405,118	0	5,394	5,394	4,382	09/02/2021	4FE
9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG 6.000% 09/02/21	F	02/27/2015	Redemption 100.0000		2,825	2,825	2,790	2,791	0	34	0	34	0	2,825	0	0	0	30	09/02/2021	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						153,714,191	150,472,879	146,129,925	139,223,691	0	2,749	0	2,749	0	146,272,155	0	7,442,034	7,442,034	2,873,673	XXX	XXX
8399997. Total - Bonds - Part 4						169,924,888	166,683,576	162,386,347	155,461,755	0	(24,900)	0	(24,900)	0	162,482,852	0	7,442,034	7,442,034	2,949,292	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						169,924,888	166,683,576	162,386,347	155,461,755	0	(24,900)	0	(24,900)	0	162,482,852	0	7,442,034	7,442,034	2,949,292	XXX	XXX
637417-60-1	NATL RETAIL PROPERTIES PREFERRED		03/05/2015	ADVANTUS CAPITAL MANAGEMENT	2,500.000	66,947	0.00	57,375	57,375	0	0	0	0	0	57,375	0	9,572	9,572	1,035		P2LFE
756109-80-7	REALTY INCOME CORP PRD		01/14/2015	ADVANTUS CAPITAL MANAGEMENT	1,420.000	38,181	0.00	34,519	34,519	0	0	0	0	0	34,519	0	3,662	3,662	196		P2LFE
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED		02/05/2015	ADVANTUS CAPITAL MANAGEMENT	460.000	12,622	0.00	10,815	10,815	0	0	0	0	0	10,815	0	1,808	1,808	0		P3L

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)
917286-80-9	URSTADT BIDDLE PROPS INC PREFERRED		02/24/2015	ADVANTUS CAPITAL MANAGEMENT	1,200.000	32,866	0.00	30,000	30,000	0	0	0	0	0	30,000	0	2,866	2,866	529		P3L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						150,616	XXX	132,709	132,709	0	0	0	0	0	132,709	0	17,908	17,908	1,760	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						150,616	XXX	132,709	132,709	0	0	0	0	0	132,709	0	17,908	17,908	1,760	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						150,616	XXX	132,709	132,709	0	0	0	0	0	132,709	0	17,908	17,908	1,760	XXX	XXX
00206R-10-2	AT&T INC		03/17/2015	ADVANTUS CAPITAL MANAGEMENT	5,400.000	177,908		191,094	181,386	9,708	0	0	9,708	0	191,094	0	(13,186)	(13,186)	2,538		L
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/06/2015	Tax Free Exchange	318,456.000	13,202,364		13,202,364	16,260,000	(3,057,636)	0	0	(3,057,636)	0	13,202,364	0	0	0	0		L
008492-10-0	AGREE REALTY CORP REIT		02/06/2015	ADVANTUS CAPITAL MANAGEMENT	1,100.000	39,296		34,120	34,199	(79)	0	0	(79)	0	34,120	0	5,176	5,176	495		L
018522-30-0	ALLETE INC COMMON		02/23/2015	ADVANTUS CAPITAL MANAGEMENT	700.000	38,831		38,288	0	0	0	0	0	0	38,288	0	543	543	152		L
018804-10-4	ALLIANT TECHSYSTEMS		02/10/2015	Tax Free Exchange	179,996.000	12,304,266		12,304,266	20,924,535	(8,620,269)	0	0	(8,620,269)	0	12,304,266	0	0	0	57,599		L
036752-10-3	ANTHEM INC		03/16/2015	BNY CONVERG-SOFT	49,773.000	6,987,625		2,874,925	6,254,973	(3,380,048)	0	0	(3,380,048)	0	2,874,925	0	4,112,700	4,112,700	5,282		L
04930A-10-4	ATLAS ENERGY LP		02/09/2015	BNY CONVERG-SOFT	216,400.000	6,548,338		7,561,705	6,740,860	820,845	0	0	820,845	0	7,561,705	0	(1,013,367)	(1,013,367)	112,528		L
049392-10-3	ATLAS PIPELINE PARTNERS LP		03/03/2015	Various	4.000	742,140		0	0	0	0	0	0	0	0	0	742,140	742,140	0		L
049392-10-3	ATLAS PIPELINE PARTNERS LP		03/03/2015	Taxable Exchange	589,000.000	15,685,070		13,486,794	15,783,540	(2,540,456)	0	0	(2,540,456)	0	13,486,794	0	2,198,276	2,198,276	376,960		L
05381L-10-1	AVIV REIT INC REIT		01/22/2015	ADVANTUS CAPITAL MANAGEMENT	15,389.000	575,169		370,875	530,613	(159,738)	0	0	(159,738)	0	370,875	0	204,294	204,294	0		L
09063H-10-7	BIOMED REALTY TRUST INC REIT		03/26/2015	ADVANTUS CAPITAL MANAGEMENT	10,500.000	230,940		225,626	226,170	(544)	0	0	(544)	0	225,626	0	5,314	5,314	2,730		L
101121-10-1	BOSTON PROPERTIES INC REIT		01/22/2015	ADVANTUS CAPITAL MANAGEMENT	900.000	126,842		118,785	115,821	2,964	0	0	2,964	0	118,785	0	8,058	8,058	4,635		L
105368-20-3	BRANDYWINE REALTY TRUST REIT		02/11/2015	ADVANTUS CAPITAL MANAGEMENT	5,700.000	92,848		82,666	91,086	(8,420)	0	0	(8,420)	0	82,666	0	10,182	10,182	855		L
126650-10-0	CVS CORP		02/04/2015	BNY CONVERG-SOFT	27,755.000	2,794,542		2,513,776	2,673,084	(159,308)	0	0	(159,308)	0	2,513,776	0	280,766	280,766	9,714		L
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		02/13/2015	ADVANTUS CAPITAL MANAGEMENT	6,700.000	77,917		78,813	75,844	2,969	0	0	2,969	0	78,813	0	(897)	(897)	0		L
166764-10-0	CHEVRON CORPORATION		03/10/2015	BNY CONVERG-SOFT	46,563.000	4,832,000		5,015,692	5,223,437	(207,745)	0	0	(207,745)	0	5,015,692	0	(183,692)	(183,692)	49,822		L
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		02/20/2015	ADVANTUS CAPITAL MANAGEMENT	5,400.000	138,864		139,516	136,890	2,626	0	0	2,626	0	139,516	0	(652)	(652)	0		L
226378-10-7	CRESTWOOD MIDSTREAM PART		03/26/2015	Various	44,227.000	649,507		1,074,261	671,366	402,896	0	0	402,896	0	1,074,261	0	(424,754)	(424,754)	18,133		L
231021-10-6	CUMMINS ENGINE		02/03/2015	BNY CONVERG-SOFT	31,200.000	4,535,790		4,442,337	4,498,104	(55,767)	0	0	(55,767)	0	4,442,337	0	93,453	93,453	0		L
23311P-10-0	DCP MIDSTREAM PARTNERS LP		03/10/2015	Various	95,000.000	3,675,261		2,488,973	4,315,850	(1,826,877)	0	0	(1,826,877)	0	2,488,973	0	1,186,288	1,186,288	57,720		L
244199-10-5	DEERE & COMPANY		02/03/2015	BNY CONVERG-SOFT	76,800.000	6,797,349		6,748,109	6,794,496	(46,387)	0	0	(46,387)	0	6,748,109	0	49,240	49,240	46,080		L
25179M-10-3	DEVON ENERGY CORPORATION		02/04/2015	BNY CONVERG-SOFT	16,000.000	1,021,645		1,039,770	979,360	60,410	0	0	60,410	0	1,039,770	0	(18,125)	(18,125)	0		L
253868-10-3	DIGITAL REALTY TRUST INC REIT		01/27/2015	ADVANTUS CAPITAL MANAGEMENT	2,600.000	189,291		165,058	172,380	(7,322)	0	0	(7,322)	0	165,058	0	24,232	24,232	2,158		L
26884U-10-9	EPR PROPERTIES REIT		03/23/2015	ADVANTUS CAPITAL MANAGEMENT	8,885.000	538,861		473,878	512,043	(38,165)	0	0	(38,165)	0	473,878	0	64,983	64,983	7,787		L
28140H-20-3	EDUCATION REALTY TRUST INC REIT		01/23/2015	ADVANTUS CAPITAL MANAGEMENT	5,300.000	200,860		165,344	193,927	(28,583)	0	0	(28,583)	0	165,344	0	35,515	35,515	0		L
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		01/21/2015	ADVANTUS CAPITAL MANAGEMENT	9,789.000	182,076		195,780	189,809	5,971	0	0	5,971	0	195,780	0	(13,704)	(13,704)	0		L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/11/2015	UBS WARBURG	13,000.000	443,614		445,534	469,560	(24,026)	0	0	(24,026)	0	445,534	0	(1,920)	(1,920)	4,810		L
30068C-10-9	EXCEL TRUST INC REIT		03/30/2015	ADVANTUS CAPITAL MANAGEMENT	21,201.000	290,785		277,354	283,881	(6,527)	0	0	(6,527)	0	277,354	0	13,431	13,431	3,710		L
35906A-10-8	FRONTIER COMMUNICATIONS		02/17/2015	ADVANTUS CAPITAL MANAGEMENT	3,400.000	28,457		23,290	0	0	0	0	0	0	23,290	0	5,168	5,168	0		L
371927-10-4	GENESIS ENERGY L.P.		03/25/2015	Various	24,800.000	1,113,552		1,305,390	1,052,016	253,374	0	0	253,374	0	1,305,390	0	(191,838)	(191,838)	11,782		L
40414L-10-9	HCP INC REIT		02/11/2015	ADVANTUS CAPITAL MANAGEMENT	11,500.000	490,403		457,103	431,494	(52,254)	0	0	(52,254)	0	457,103	0	33,300	33,300	6,498		L
431284-10-8	HIGHWOODS PROPERTY		02/11/2015	ADVANTUS CAPITAL MANAGEMENT	8,000.000	378,679		313,192	354,240	(41,048)	0	0	(41,048)	0	313,192	0	65,487	65,487	0		L

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)
437306-10-3	HOME PROPERTIES INC REIT		03/16/2015	ADVANTUS CAPITAL MANAGEMENT	1,900.000	128,478		100,903	124,640	(23,737)	0	0	(23,737)	0	100,903	0	27,575	27,575	1,216		L
478366-10-7	JOHNSON CONTROLS		02/05/2015	BNY CONVERG-SOFT	69,200.000	3,340,003		3,508,772	3,345,128	163,644	0	0	163,644	0	3,508,772	0	(168,770)	(168,770)	17,992		L
49456B-10-1	KINDER MORGAN		02/03/2015	UBS WARBURG	5,000.000	206,773		185,499	211,550	(26,051)	0	0	(26,051)	0	185,499	0	21,274	21,274	2,250		L
49803T-30-0	KITE REALTY GROUP TRUST REIT		01/22/2015	ADVANTUS CAPITAL MANAGEMENT	600.000	18,245		15,676	17,244	(1,568)	0	0	(1,568)	0	15,676	0	2,569	2,569	156		L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO COMMON		02/06/2015	ADVANTUS CAPITAL MANAGEMENT	600.000	45,975		42,442	42,654	(212)	0	0	(212)	0	42,442	0	3,533	3,533	0		L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		01/20/2015	OPPENHEIMER & CO	6,000.000	469,797		406,862	495,960	(89,098)	0	0	(89,098)	0	406,862	0	62,935	62,935	0		L
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER		02/25/2015	CITIGROUP GLOBAL-VAR,	5,000.000	324,855		369,065	335,950	33,115	0	0	33,115	0	369,065	0	(44,210)	(44,210)	4,500		L
573331-10-5	MARTIN MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/27/2015	Various	18,000.000	590,109		783,111	483,840	299,271	0	0	299,271	0	783,111	0	(193,002)	(193,002)	14,625		L
580135-10-1	McDONALDS		02/27/2015	Various	30,431.000	3,004,513		2,670,651	2,851,385	(180,734)	0	0	(180,734)	0	2,670,651	0	333,862	333,862	9,886		L
63633D-10-4	NATL HEALTH INV REIT		02/06/2015	ADVANTUS CAPITAL MANAGEMENT	400.000	29,003		28,088	6,996	(273)	0	0	(273)	0	28,088	0	915	915	77		L
678049-10-7	OILTANKING PARTNERS LP		02/10/2015	Various	69,000.000	3,044,677		957,455	3,214,020	(2,256,565)	0	0	(2,256,565)	0	957,455	0	2,087,222	2,087,222	16,530		L
678049-10-7	OILTANKING PARTNERS LP		02/17/2015	Taxable Exchange	10,000.000	343,900		116,892	465,800	(348,908)	0	0	(348,908)	0	116,892	0	227,008	227,008	2,850		L
68557N-10-3	ORBITAL ATK		03/20/2015	Various	179,996.000	13,337,799		5,733,444	0	0	0	0	0	0	5,733,444	0	7,604,356	7,604,356	0		L
68557N-10-3	ORBITAL ATK		02/10/2015	Spin Off	0.000	6,570,823		6,570,823	0	0	0	0	0	0	6,570,823	0	0	0	0		L
69360J-10-7	PS BUSINESS PARKS INC REIT		01/22/2015	ADVANTUS CAPITAL MANAGEMENT	1,412.000	118,517		113,969	112,310	1,659	0	0	1,659	0	113,969	0	4,548	4,548	0		L
70159Q-10-4	PARKWAY PROPERTIES INC REIT		03/13/2015	ADVANTUS CAPITAL MANAGEMENT	1,800.000	30,350		35,988	33,102	2,886	0	0	2,886	0	35,988	0	(5,638)	(5,638)	338		L
723484-10-1	PINNACLE WEST CAP CORP		02/17/2015	ADVANTUS CAPITAL MANAGEMENT	2,700.000	190,747		143,767	184,437	(40,670)	0	0	(40,670)	0	143,767	0	46,980	46,980	298		L
726503-10-5	PLAINS ALL AMER PIPELINE LP		01/12/2015	BNY CONVERG-SOFT	5,000.000	246,013		281,670	256,600	25,070	0	0	25,070	0	281,670	0	(35,657)	(35,657)	0		L
72651A-10-8	PLAINS GP HOLDINGS LP-CL A LIMITED PARTNERS		02/03/2015	UBS WARBURG	4,000.000	111,620		110,466	102,720	7,746	0	0	7,746	0	110,466	0	1,154	1,154	812		L
729251-10-8	PLUM CREEK TIMBER CO REIT		02/06/2015	ADVANTUS CAPITAL MANAGEMENT	1,400.000	62,751		59,993	42,790	29	0	0	29	0	59,993	0	2,758	2,758	0		L
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		01/28/2015	ADVANTUS CAPITAL MANAGEMENT	1,400.000	28,174		24,635	26,236	(1,601)	0	0	(1,601)	0	24,635	0	3,539	3,539	280		L
75885Y-10-7	REGENCY ENERGY PARTNERS LP		03/12/2015	BNY CONVERG-SOFT	21,000.000	471,525		510,769	0	0	0	0	0	0	510,769	0	(39,244)	(39,244)	0		L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		01/22/2015	ADVANTUS CAPITAL MANAGEMENT	6,000.000	105,454		89,104	100,740	(11,636)	0	0	(11,636)	0	89,104	0	16,351	16,351	0		L
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS		01/08/2015	Various	32,000.000	504,764		506,707	536,000	(29,293)	0	0	(29,293)	0	506,707	0	(1,943)	(1,943)	0		L
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		02/24/2015	ADVANTUS CAPITAL MANAGEMENT	6,400.000	364,781		303,944	337,536	(33,592)	0	0	(33,592)	0	303,944	0	60,837	60,837	3,520		L
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		02/13/2015	ADVANTUS CAPITAL MANAGEMENT	5,301.000	170,333		150,283	160,991	(10,708)	0	0	(10,708)	0	150,283	0	20,049	20,049	312		L
81721M-10-9	SENIOR HOUSING PROPS TR REIT		03/16/2015	ADVANTUS CAPITAL MANAGEMENT	40,000.000	892,834		924,789	884,400	40,389	0	0	40,389	0	924,789	0	(31,955)	(31,955)	14,820		L
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		01/05/2015	ADVANTUS CAPITAL MANAGEMENT	2,000.000	79,857		46,000	81,960	(35,960)	0	0	(35,960)	0	46,000	0	33,857	33,857	0		L
842587-10-7	SOUTHERN CO		01/22/2015	ADVANTUS CAPITAL MANAGEMENT	4,097.000	207,476		167,194	201,204	(34,010)	0	0	(34,010)	0	167,194	0	40,283	40,283	0		L
84860W-10-2	SPIRIT REALTY CAPITAL INC REIT		02/05/2015	ADVANTUS CAPITAL MANAGEMENT	4,900.000	63,305		57,795	58,261	(466)	0	0	(466)	0	57,795	0	5,510	5,510	833		L
85254J-10-2	STAG INDUSTRIAL INC REIT		02/06/2015	ADVANTUS CAPITAL MANAGEMENT	1,800.000	48,030		43,426	44,100	(674)	0	0	(674)	0	43,426	0	4,604	4,604	401		L
862121-10-0	STORE CAPITAL CORP REIT		03/24/2015	ADVANTUS CAPITAL MANAGEMENT	11,303.000	252,958		209,106	244,258	(35,152)	0	0	(35,152)	0	209,106	0	43,853	43,853	1,287		L
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/02/2015	Various	19,706.000	702,456		783,876	748,828	35,048	0	0	35,048	0	783,876	0	(81,420)	(81,420)	0		L
866674-10-4	SUN COMMUNITIES INC REIT		03/17/2015	ADVANTUS CAPITAL MANAGEMENT	10,800.000	724,494		461,181	652,968	(191,787)	0	0	(191,787)	0	461,181	0	263,313	263,313	7,020		L
872375-10-0	TECO ENERGY INC		01/22/2015	ADVANTUS CAPITAL MANAGEMENT	900.000	19,311		15,573	18,441	(2,868)	0	0	(2,868)	0	15,573	0	3,737	3,737	0		L

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)
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER		03/20/2015	Various	22,024.000	880,071		975,505	287,280	(41,709)	0	0	(41,709)	0	975,505	0	(95,433)	(95,433)	0		L
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER		03/03/2015	Cash Adjustment	1.000	62		64	0	0	0	0	0	0	64	0	(2)	(2)	0		L
88104R-10-0	TERRAFORM POWER INC - A COMMON		02/24/2015	ADVANTUS CAPITAL MANAGEMENT	2,000.000	68,297		63,971	0	0	0	0	0	0	63,971	0	4,326	4,326	0		L
902748-10-2	UIL Holding Corp		03/30/2015	ADVANTUS CAPITAL MANAGEMENT	14,400.000	706,552		535,846	626,976	(91,130)	0	0	(91,130)	0	535,846	0	170,706	170,706	6,221		L
90984P-30-3	UNITED COMMUNITY BANKS/GA		02/06/2015	SANDLER O'NEILL	29,000.000	553,542		238,815	549,260	(310,445)	0	0	(310,445)	0	238,815	0	314,727	314,727	1,450		L
92343V-10-4	VERIZON COMMUNICATIONS		03/24/2015	ADVANTUS CAPITAL MANAGEMENT	4,900.000	239,613		232,969	229,222	3,747	0	0	3,747	0	232,969	0	6,643	6,643	2,695		L
939647-10-3	WASHINGTON PRIME GROUP REIT		01/16/2015	Tax Free Exchange	52,465.000	903,927		903,927	822,513	(469)	0	0	(469)	0	903,927	0	0	0	7,345		L
939653-10-1	WASHINGTON REIT REIT		01/13/2015	ADVANTUS CAPITAL MANAGEMENT	2,800.000	79,631		66,698	77,448	(10,750)	0	0	(10,750)	0	66,698	0	12,932	12,932	0		L
988498-10-1	YUM! BRANDS INC		02/05/2015	BNY CONVERG-SOFT	27,000.000	2,018,891		2,027,900	1,966,950	60,950	0	0	60,950	0	2,027,900	0	(9,009)	(9,009)	11,070		L
055622-10-4	BP P.L.C.	F	02/05/2015	BNY CONVERG-SOFT	181,200.000	7,451,686		7,580,615	6,907,344	673,271	0	0	673,271	0	7,580,615	0	(128,928)	(128,928)	0		L
48667L-10-6	KDDI CORP-UNSPONSORED ADR	F	01/15/2015	CREDIT SUISSE FIRST BOSTON	119,000.000	1,973,274		1,021,103	1,880,200	(859,097)	0	0	(859,097)	0	1,021,103	0	952,170	952,170	0		U
904784-70-9	UNILEVER N V -NY SHARES	F	02/02/2015	BNY CONVERG-SOFT	114,850.000	4,935,765		4,289,849	4,483,744	(193,895)	0	0	(193,895)	0	4,289,849	0	645,916	645,916	0		L
G00349-10-3	ABENGOA YIELD PLC COMMON	F	02/19/2015	ADVANTUS CAPITAL MANAGEMENT	1,700.000	55,834		49,300	44,391	4,909	0	0	4,909	0	49,300	0	6,534	6,534	0		L
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	F	01/22/2015	ADVANTUS CAPITAL MANAGEMENT	10,339.000	236,618		217,119	256,304	(39,185)	0	0	(39,185)	0	217,119	0	19,499	19,499	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						142,085,553	XXX	122,588,277	130,725,645	(22,249,945)	0	0	(22,249,945)	0	122,588,277	0	19,497,275	19,497,275	910,772	XXX	XXX
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		03/25/2015	TOUCHSTONE SECURITIES	2,269,082.000	2,269,082		2,269,082	2,211,032	0	0	0	0	0	2,269,082	0	0	0	54		L
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		03/10/2015	TOUCHSTONE SECURITIES	4,151.000	43,711		44,499	43,295	1,204	0	0	1,204	0	44,499	0	(788)	(788)	26		L
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		03/03/2015	TOUCHSTONE SECURITIES	171,803.000	1,495,150		1,554,101	1,504,997	49,104	0	0	49,104	0	1,554,101	0	(58,951)	(58,951)	121		L
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		03/10/2015	TOUCHSTONE SECURITIES	1,004.000	36,826		34,508	36,966	(2,458)	0	0	(2,458)	0	34,508	0	2,318	2,318	0		L
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		02/18/2015	TOUCHSTONE SECURITIES	1,440.000	13,787		11,705	13,999	(2,295)	0	0	(2,295)	0	11,705	0	2,082	2,082	0		L
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		03/10/2015	TOUCHSTONE SECURITIES	7,687.000	197,241		195,229	200,556	(5,328)	0	0	(5,328)	0	195,229	0	2,012	2,012	0		L
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		03/10/2015	TOUCHSTONE SECURITIES	4,072.000	117,035		103,221	119,386	(16,165)	0	0	(16,165)	0	103,221	0	13,815	13,815	0		L
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		03/19/2015	TOUCHSTONE SECURITIES	6,169.000	117,584		98,137	118,392	(20,255)	0	0	(20,255)	0	98,137	0	19,447	19,447	0		L
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		03/03/2015	TOUCHSTONE SECURITIES	851.000	14,721		14,429	7,319	(104)	0	0	(104)	0	14,429	0	292	292	0		L
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		03/03/2015	TOUCHSTONE SECURITIES	60.000	682		754	660	94	0	0	94	0	754	0	(72)	(72)	0		L
9299999. Subtotal - Common Stocks - Mutual Funds						4,305,819	XXX	4,325,665	4,256,602	3,797	0	0	3,797	0	4,325,665	0	(19,845)	(19,845)	201	XXX	XXX
9799997. Total - Common Stocks - Part 4						146,391,372	XXX	126,913,942	134,982,247	(22,246,148)	0	0	(22,246,148)	0	126,913,942	0	19,477,430	19,477,430	910,973	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						146,391,372	XXX	126,913,942	134,982,247	(22,246,148)	0	0	(22,246,148)	0	126,913,942	0	19,477,430	19,477,430	910,973	XXX	XXX
9899999. Total - Preferred and Common Stocks						146,541,988	XXX	127,046,651	135,114,956	(22,246,148)	0	0	(22,246,148)	0	127,046,651	0	19,495,338	19,495,338	912,733	XXX	XXX
9999999 - Totals						316,466,876	XXX	289,432,998	290,576,711	(22,246,148)	(24,900)	0	(22,271,048)	0	289,529,503	0	26,937,372	26,937,372	3,862,025	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2014	10/07/2015		75,000,000	2.65	1,095,000			6,136,538		6,136,538	3,407,768						100/95
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		101,000,000	2.86	1,383,700			10,828,463		10,828,463	5,630,386						100/95
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,478,700	0	0	16,965,001	XXX	16,965,001	9,038,154	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										2,478,700	0	0	16,965,001	XXX	16,965,001	9,038,154	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										2,478,700	0	0	16,965,001	XXX	16,965,001	9,038,154	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										2,478,700	0	0	16,965,001	XXX	16,965,001	9,038,154	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2014	10/07/2015		37,500,000	3.90	(620,000)			(72,109)		(72,109)	68,348						100/95
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		50,500,000	4.11	(909,000)			(101)		(101)	8,838						100/95
0519999. Subtotal - Written Options - Hedging Other - Put Options										(1,529,000)	0	0	(72,210)	XXX	(72,210)	77,186	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(1,529,000)	0	0	(72,210)	XXX	(72,210)	77,186	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										(1,529,000)	0	0	(72,210)	XXX	(72,210)	77,186	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										(1,529,000)	0	0	(72,210)	XXX	(72,210)	77,186	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	12/23/2014	12/29/2045		59,000,000	3 Month LIBOR / (2.886)				(5,514,477)		(5,514,477)	(4,581,294)				1,635,780		100/100
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	10/03/2014	10/07/2045		75,000,000	3 Month LIBOR / (3.295)				(14,167,972)		(14,167,972)	(6,141,607)				2,071,665		100/95
Deutsche Bank Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	06/02/2014	06/04/2045		101,000,000	3 Month LIBOR / (3.523)				(25,098,182)		(25,098,182)	(8,471,097)				2,774,182		100/95
Deutsche Bank Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	01/21/2015	01/23/2026		57,000,000	3 Month LIBOR / (2.168)				408,575		408,575	408,575				937,208		100/100
Deutsche Bank Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	01/21/2015	01/23/2046		24,000,000	3 Month LIBOR / (2.411)				303,262		303,262	303,262				666,123		100/100
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	01/23/2015	12/29/2020		14,000,000	3 Month LIBOR / (1.863)				(11,364)		(11,364)	(11,364)				167,814		100/100
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	01/23/2015	12/29/2025		11,750,000	3 Month LIBOR / (2.180)				32,354		32,354	32,354				192,600		100/100
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(44,047,804)	XXX	(44,047,804)	(18,461,171)	0	0	0	8,445,372	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(44,047,804)	XXX	(44,047,804)	(18,461,171)	0	0	0	8,445,372	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	(44,047,804)	XXX	(44,047,804)	(18,461,171)	0	0	0	8,445,372	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	0	(44,047,804)	XXX	(44,047,804)	(18,461,171)	0	0	0	8,445,372	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										949,700	0	0	(27,155,013)	XXX	(27,155,013)	(9,345,831)	0	0	0	8,445,372	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										949,700	0	0	(27,155,013)	XXX	(27,155,013)	(9,345,831)	0	0	0	8,445,372	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

N O N E

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

N O N E

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		6,136,538	(72,109)	6,064,429	6,136,538	(72,109)	6,064,429		
Deutsche Bank 7LTWFZYICNSX8D621K86	Y	Y	9,600,000	10,828,463	(101)	1,228,362	10,828,463	(101)	1,228,362		
0299999. Total NAIC 1 Designation			9,600,000	16,965,001	(72,210)	7,292,791	16,965,001	(72,210)	7,292,791	0	0
0899999. Aggregate Sum of Central Clearing houses				744,191	(44,791,995)	0	744,191	(44,791,995)	0	8,445,372	
0999999 - Gross Totals			9,600,000	17,709,192	(44,864,205)	7,292,791	17,709,192	(44,864,205)	7,292,791	8,445,372	0
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				17,709,192	(44,864,205)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	Cash	000000-00-0	Cash	43,512,108	43,512,108	43,512,108		V
Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	Treasury	912828-H7-8	U S TREASURY 0 1/2% Due 1/31/2017 JJ31	42,396,693	42,400,000	43,317,685	01/31/2017	I
0199999 - Total				85,908,801	85,912,108	86,829,793	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank 7LTWFZYICNSX8D621K86	Cash	000000-00-0	Cash	9,600,000	9,600,000	XXX		V
0299999 - Total				9,600,000	9,600,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			39,216,254	39,216,254	04/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				39,216,254	39,216,254	XXX
9999999 - Totals				39,216,254	39,216,254	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (79,735,132) Book/Adjusted Carrying Value $ (79,735,132)
2. Average balance for the year to date Fair Value $ 51,001,667 Book/Adjusted Carrying Value $ 51,001,667
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 30,998,883 NAIC 2 $ 8,217,372 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-D9-5	OPIC Adj % Due 10/10/2025 JAJO10		1	4,000,000	4,000,000	10/10/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	8,300,000	8,300,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				12,300,000	12,300,000	XXX
0599999. Total - U.S. Government Bonds				12,300,000	12,300,000	XXX
063679-BV-5	BANK OF MONTREAL 2.85% Due 6/9/2015 JD9			7,533,158	7,536,062	06/09/2015
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				7,533,158	7,536,062	XXX
1099999. Total - All Other Government Bonds				7,533,158	7,536,062	XXX
666467-FG-5	NORTHLAKE IL VRDN Adj % Due 12/1/2034 Mo-1		1FE	6,955,000	6,955,000	12/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations				6,955,000	6,955,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				6,955,000	6,955,000	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,815,000	2,815,000	11/15/2038
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	1,600,000	1,600,000	08/01/2035
270777-AD-7	EAST Baton Rouge VRDN Adj % Due 12/1/2040 Sched		1FE	3,600,000	3,600,000	12/01/2040
49126R-AC-0	KENTUCKY ST FIN VRDN Adj % Due 4/1/2031 MJSD1		2AM	4,400,000	4,400,000	04/01/2031
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJO1		2AM	2,200,000	2,200,000	06/01/2044
730146-AM-9	PMA LEVY & AID TRANS WI REV 1% Due 9/25/2015 Ann-9/25		1FE	2,410,440	2,405,748	09/25/2015
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				17,025,440	17,020,748	XXX
3199999. Total - U.S. Special Revenues Bonds				17,025,440	17,020,748	XXX
055650-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 AO1		1FE	2,329,072	2,329,392	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2015 Ann-4/26		2FE	5,209,370	5,213,056	04/26/2015
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-20		1FE	3,100,000	3,100,000	07/17/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	1,299,054	1,300,373	03/11/2016
30216B-FE-7	Export Development Canada (EDC Flt % Due 2/10/2016 FMAN10		1FE	2,900,000	2,900,000	02/10/2016
305915-AD-2	FALCONBRIDGE LTD 5 3/8% Due 6/1/2015 JD1		2FE	905,822	906,689	06/01/2015
340711-AR-1	FLORIDA GAS TRANSMISSION 4% Due 7/15/2015 JJ15		2FE	3,629,239	3,633,058	07/15/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	5,354,625	5,355,606	06/30/2015
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	12,629,547	12,633,832	02/26/2016
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	7,400,000	7,400,000	01/01/2033
59157B-AH-5	METLIFE INSTITUTIONAL FD 1 5/8% Due 4/2/2015 AO2		1FE	1,455,000	1,455,053	04/02/2015
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJO14		1FE	2,000,000	2,000,000	07/14/2016
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		2FE	4,310,128	4,313,301	11/15/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				52,521,858	52,540,361	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				52,521,858	52,540,361	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				79,310,015	79,331,423	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				17,025,440	17,020,748	XXX
6599999. Total Bonds				96,335,455	96,352,171	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	BANK OF AMERICA CORP 3.7% Due 9/1/2015 MS1			1,133,315	1,134,146	09/01/2015
	DUKE ENERGY CORP CP 0.58% Due 7/10/2015 At Mat			8,281,948	8,281,948	07/10/2015
	NEXTERA ENERGY 2.6% Due 9/1/2015 MS1			6,343,495	6,350,690	09/01/2015
316175-40-5	FIDELITY INST MM FUND PRIME			64,882	64,882	
	GEORGIA POWER CO 0 3/4% Due 8/10/2015 FA10			951,177	951,002	08/10/2015
	COCA-COLA ENTERPRISES 2 1/8% Due 9/15/2015 MS15			1,006,125	1,007,124	09/15/2015
	NATIONAL BANK OF CANADA 1 1/2% Due 6/26/2015 JD26			8,943,144	8,943,346	06/26/2015
	PEPSICO INC 0.7% Due 8/13/2015 FA13			939,656	939,188	08/13/2015
	STANDARD CHARTERED 3.85% Due 4/27/2015 AO27			4,810,138	4,811,693	04/27/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				32,473,878	32,484,017	XXX
000000-00-0	Huntington National Bank Money Market Account			10,941,354	10,941,354	
000000-00-0	Key Bank Money Market Account			10,900,000	10,900,000	
000000-00-0	BB&T Bank Money Market Account			10,929,983	10,929,983	
9099999. Total - Cash (Schedule E Part 1 type)				32,771,337	32,771,337	XXX
000000-00-0	APACHE CORP CP 0 1/2% Due 4/6/2015 At Mat			12,698,942	12,698,942	04/06/2015
000000-00-0	BANK OF TOKYO CP 0.16% Due 4/2/2015 At Mat			12,499,583	12,499,583	04/02/2015
000000-00-0	BASIN ELECTRIC CP CP 0.13% Due 4/3/2015 At Mat			11,698,141	11,698,141	04/03/2015
000000-00-0	ENBRIDGE ENERGY PARTNERS CP 0.59% Due 4/1/2015 At Mat			3,598,761	3,598,761	04/01/2015
000000-00-0	JOHNSON & JOHNSON CP 0.06% Due 4/2/2015 At Mat			12,599,937	12,599,937	04/02/2015
000000-00-0	MARRIOTT CP 0.55% Due 4/27/2015 At Mat			8,295,942	8,295,942	04/27/2015
000000-00-0	ONEOK CP 0.71% Due 4/13/2015 At Mat			8,197,736	8,197,736	04/13/2015
000000-00-0	TORONTO DOMINION HDG USA CP 0.13% Due 5/1/2015 At Mat			12,498,601	12,498,601	05/01/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				82,087,643	82,087,643	XXX
9999999 - Totals				243,668,313	243,695,168	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ 104,522,957 — Book/Adjusted Carrying Value $ 104,475,965
2. Average balance for the year to date — Fair Value $ 241,469,863 — Book/Adjusted Carrying Value $ 242,277,778

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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Branch Banking & Trust Co. .... Winston-Salem, NC					13,955,117	13,958,210	13,963,367	XXX
Huntington Bank ..... Columbus, OH					13,936,170	13,939,356	13,942,554	XXX
Keycorp (Key Bank) ..... Cleveland, OH					29,409	28,452	10,974,411	XXX
Fifth Third Bank ..... Cincinnati, OH					7,234,047	29,960,426	7,394,424	XXX
Bank of New York Mellon ..... New York, NY					3,949,093	34,089,318	2,423,571	XXX
BMO Harris ..... Milwaukee, WI					1,048,161	1,023,143	1,133,344	XXX
JP Morgan Chase ..... New York, NY					497,444	499,896	888,998	XXX
Northern Trust ..... Chicago, IL					766,324	770,913	773,459	XXX
PNC Bank ..... Cincinnati, OH					(41,919,673)	(41,981,728)	(36,892,746)	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			260,768	(201,186)	(200,126)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(243,140)	52,086,800	14,401,256	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	(243,140)	52,086,800	14,401,256	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	14,322	16,511	16,365	XXX
0599999. Total - Cash	XXX	XXX	0	0	(228,818)	52,103,311	14,417,621	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
APACHE CORP CP		03/31/2015	0.500	04/06/2015	12,698,942	176	0
BANK OF TOKYO CP		03/23/2015	0.120	04/02/2015	12,499,583	375	0
BASIN ELECTRIC CP CP		02/18/2015	0.130	04/03/2015	11,698,141	1,775	0
CENTENNIAL ENERGY CP		03/25/2015	0.750	04/06/2015	3,999,000	583	0
ENBRIDGE ENERGY PARTNERS CP		03/11/2015	0.590	04/01/2015	3,598,761	1,239	0
JOHNSON & JOHNSON CP		03/30/2015	0.060	04/02/2015	12,599,937	42	0
KCPL CP		03/31/2015	0.500	04/01/2015	8,999,875	125	0
MARRIOTT CP		03/26/2015	0.550	04/27/2015	8,295,942	761	0
NSTAR ELECTRIC CP		03/31/2015	0.320	04/07/2015	8,999,440	80	0
ONEOK CP		03/30/2015	0.710	04/13/2015	8,197,736	323	0
PPL ELECTRIC CP		03/30/2015	0.460	04/01/2015	4,999,872	128	0
SOUTH CAROLINA FUEL CO CP		03/23/2015	0.500	04/06/2015	6,998,639	875	0
TORONTO DOMINION HDG USA CP		03/31/2015	0.130	05/01/2015	12,498,601	45	0
CANADIAN NATURAL RESOURCES CP		03/26/2015	0.570	04/28/2015	4,897,440	466	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					120,981,909	6,993	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					120,981,909	6,993	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					120,981,909	6,993	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					120,981,909	6,993	0
8699999 - Total Cash Equivalents					120,981,909	6,993	0