



QUARTERLY STATEMENT

As of March 31, 2015
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way..... Cincinnati OH US 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	One Financial Way..... Cincinnati OH US 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100 <small>(Area Code) (Telephone Number)</small>
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <small>(Name)</small> amber_roberts@ohionational.com <small>(E-Mail Address)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number) (Extension)</small> 513-794-4516 <small>(Fax Number)</small>

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul #	Treasurer	Peter Edward Whipple	Senior Vice President & Chief Corporate Actuary
OTHER			
Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Christopher Allen Carlson	Vice Chairman & Chief Investment Officer
Ronald John Dolan	Vice Chairman & Chief Risk Officer	Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer
Arthur James Roberts	Senior Vice President & Chief Financial Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary
Barbara Ann Turner	Senior Vice President & Chief Compliance Officer		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Ronald John Dolan	Gary Thomas Huffman
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State of..... Ohio
County of..... Hamilton

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

_____ (Signature) Gary Thomas Huffman (Printed Name) President, Chairman & Chief Executive Officer (Title)	_____ (Signature) Therese Susan McDonough (Printed Name) Secretary (Title)	_____ (Signature) Doris Lee Paul (Printed Name) Treasurer (Title)
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Subscribed and sworn to before me
This _____ day of May, 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 _____

Roxanna S Henry, Notary Public

May 11, 2019

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,556,379,595	0	2,556,379,595	2,466,038,395
2. Stocks:				
2.1 Preferred stocks.....	16,864,000	0	16,864,000	16,863,997
2.2 Common stocks.....	3,654	0	3,654	3,651
3. Mortgage loans on real estate:				
3.1 First liens.....	385,065,839	0	385,065,839	378,230,220
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(9,235,219)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(9,235,219)	0	(9,235,219)	(5,720,075)
6. Contract loans (including \$.....0 premium notes).....	99,407,211	0	99,407,211	100,276,517
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	129,157	0	129,157	129,210
9. Receivables for securities.....	0	0	0	129,063
10. Securities lending reinvested collateral assets.....	99,539,472	0	99,539,472	94,102,385
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,148,153,709	0	3,148,153,709	3,050,053,363
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	30,327,240	0	30,327,240	28,382,229
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	10,469,287	0	10,469,287	14,802,219
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	112,521,946	0	112,521,946	118,792,603
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,826,258	0	9,826,258	10,879,196
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	141,103
18.2 Net deferred tax asset.....	112,257,813	59,455,672	52,802,141	54,822,323
19. Guaranty funds receivable or on deposit.....	2,495,869	0	2,495,869	2,502,153
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	30,547,428	0	30,547,428	53,776,308
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	91,419	0	91,419	92,130
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,456,690,969	59,455,672	3,397,235,297	3,334,243,627
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	274,582,476	0	274,582,476	271,568,009
28. Total (Lines 26 and 27).....	3,731,273,445	59,455,672	3,671,817,773	3,605,811,636

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Fund revenue receivable.....	75,313	0	75,313	76,024
2502. State taxes recoverable.....	16,106	0	16,106	16,106
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	91,419	0	91,419	92,130

OHIO NATIONAL LIFE ASSURANCE CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,796,451,653 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,796,451,653	2,738,554,701
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	95,639,445	97,556,955
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	3,963,921	3,346,196
4. Contract claims:		
4.1 Life.....	10,549,882	7,893,469
4.2 Accident and health.....	548,253	600,101
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	1,002,277	684,459
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	9,815,610	10,346,703
10. Commissions to agents due or accrued - life and annuity contracts \$....3,722,053, accident and health \$....233,370 and deposit-type contract funds \$.....0.....	3,955,423	4,126,229
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,458,183	1,387,120
13. Transfers to Separate Accounts due or accrued (net) (including \$....(6,234,862) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(6,234,862)	(6,563,170)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,014,245	6,581,795
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	686,904	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,562,869	3,581,619
17. Amounts withheld or retained by company as agent or trustee.....	1,860,166	1,822,503
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	25,897,127	43,840,971
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	31,075,381	30,076,641
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	0	0
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	18,151,818	0
24.10 Payable for securities lending.....	99,539,472	94,102,385
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	694,543	284,755
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,103,632,310	3,038,223,433
27. From Separate Accounts statement.....	274,582,476	271,568,009
28. Total liabilities (Lines 26 and 27).....	3,378,214,786	3,309,791,442
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	196,026,696	198,443,899
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	284,002,982	286,420,185
38. Totals of Lines 29, 30 and 37.....	293,602,987	296,020,190
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,671,817,773	3,605,811,632

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	694,543	284,755
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	694,543	284,755
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	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.....	80,962,715	41,096,226	281,208,643
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	39,077,907	38,161,352	153,884,884
4. Amortization of Interest Maintenance Reserve (IMR).....	611,696	549,073	2,650,446
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	9,688,341	9,910,791	56,641,326
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	387,708	357,706	1,586,428
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	4,767,711	4,782,029	20,182,245
9. Totals (Lines 1 to 8.3).....	135,496,078	94,857,177	516,153,972
10. Death benefits.....	15,476,374	11,093,403	48,796,304
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	13,638
12. Annuity benefits.....	714,885	1,361,040	5,063,150
13. Disability benefits and benefits under accident and health contracts.....	2,520,808	917,268	9,116,162
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	17,711,163	21,469,570	84,453,824
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	108,182	274,748	1,341,453
18. Payments on supplementary contracts with life contingencies.....	36,583	38,893	151,916
19. Increase in aggregate reserves for life and accident and health contracts.....	55,979,439	20,833,881	194,661,022
20. Totals (Lines 10 to 19).....	92,547,434	55,988,803	343,597,469
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	13,996,580	12,321,570	53,669,005
22. Commissions and expense allowances on reinsurance assumed.....	8,937	13,098	51,077
23. General insurance expenses.....	17,092,143	13,493,165	55,830,572
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,636,133	3,647,474	16,596,216
25. Increase in loading on deferred and uncollected premiums.....	4,128,790	6,198,977	3,076,414
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(953,771)	(3,069,254)	(2,639,103)
27. Aggregate write-ins for deductions.....	1,443,521	907,684	3,967,076
28. Totals (Lines 20 to 27).....	131,899,767	89,501,517	474,148,726
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	3,596,311	5,355,660	42,005,246
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	3,596,311	5,355,660	42,005,246
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	603,336	803,651	17,063,188
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).....	2,992,975	4,552,009	24,942,058
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....40,167 (excluding taxes of \$.....43,402 transferred to the IMR).....	(19,693)	(340,988)	(6,839,409)
35. Net income (Line 33 plus Line 34).....	2,973,282	4,211,021	18,102,649
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	296,020,189	316,776,127	316,776,127
37. Net income (Line 35).....	2,973,282	4,211,021	18,102,649
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....586.....	(48)	66,277	(6,776)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	4,830,922	426,294	16,528,393
41. Change in nonadmitted assets.....	(6,851,102)	(2,923,295)	(9,440,521)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(998,740)	(1,218,562)	(4,303,476)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	(10,000,000)	(31,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(2,371,516)	(699,479)	(10,636,207)
54. Net change in capital and surplus (Lines 37 through 53).....	(2,417,202)	(10,137,744)	(20,755,938)
55. Capital and surplus as of statement date (Lines 36 + 54).....	293,602,987	306,638,383	296,020,189
DETAILS OF WRITE-INS			
08.301. COI Charges.....	2,939,262	2,986,417	11,888,727
08.302. Surrender Charges.....	1,964,627	1,976,768	8,707,286
08.303. Administrative Charges.....	(136,178)	(181,156)	(413,768)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	4,767,711	4,782,029	20,182,245
2701. Health Surrender Benefits.....	1,443,521	907,684	3,967,076
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,443,521	907,684	3,967,076
5301. Amortization of Coinsurance Gain.....	(2,371,516)	0	(8,833,164)
5302. Prior period adjustment.....	0	0	(1,803,043)
5303. Surplus related to reinsurance transactions.....	0	(699,479)	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(2,371,516)	(699,479)	(10,636,207)

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.....	87,755,332	43,987,811	275,593,846
2. Net investment income.....	37,857,370	35,742,689	153,622,333
3. Miscellaneous income.....	12,472,244	14,351,047	69,576,835
4. Total (Lines 1 through 3).....	138,084,946	94,081,547	498,793,014
5. Benefit and loss related payments.....	32,910,492	40,079,074	153,425,839
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,282,079)	(3,381,096)	(8,675,488)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	37,428,535	34,144,983	131,117,771
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.586 tax on capital gains (losses).....	(141,102)	10	21,469,942
10. Total (Lines 5 through 9).....	68,915,846	70,842,971	297,338,064
11. Net cash from operations (Line 4 minus Line 10).....	69,169,100	23,238,576	201,454,950
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	55,117,145	38,465,660	252,748,610
12.2 Stocks.....	0	0	2,767,938
12.3 Mortgage loans.....	10,269,393	9,397,846	69,140,892
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	70,812	70,812
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	18,280,881	7,242,537	209,666
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	83,667,419	55,176,855	324,937,918
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	146,057,090	48,682,592	450,116,176
13.2 Stocks.....	0	0	8,606,000
13.3 Mortgage loans.....	17,105,000	7,255,000	55,535,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	5,437,087	0	15,312,075
13.7 Total investments acquired (Lines 13.1 to 13.6).....	168,599,177	55,937,592	529,569,251
14. Net increase or (decrease) in contract loans and premium notes.....	(869,306)	494,241	2,555,573
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(84,062,452)	(1,254,978)	(207,186,906)
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.....	617,384	0	1,822,019
16.5 Dividends to stockholders.....	0	10,000,000	31,000,000
16.6 Other cash provided (applied).....	10,760,824	(18,599,128)	33,721,572
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	11,378,208	(28,599,128)	4,543,591
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(3,515,144)	(6,615,530)	(1,188,365)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(5,720,076)	(4,531,711)	(4,531,711)
19.2 End of period (Line 18 plus Line 19.1).....	(9,235,220)	(11,147,241)	(5,720,076)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	162,074,120	121,076,100	607,582,180
3. Ordinary individual annuities.....	27,858	23,784	100,816
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	4,813,056	4,526,216	18,582,883
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	166,915,034	125,626,100	626,265,879
12. Deposit-type contracts.....	1,035,106	0	2,154,699
13. Total.....	167,950,140	125,626,100	628,420,578

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies****A. Accounting Practices**

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

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

At March 31, 2015 and December 31, 2014 there were no permitted practices.

	State of Domicile	March 31, 2015	December 31, 2014
Net Income			
(1) Net (Loss) Income	OH	\$ 2,973,282	18,102,649
(2) State prescribed practices: NONE		-	-
(3) State permitted practices: NONE		-	-
(4) Net Income, NAIC SAP		<u>\$ 2,973,282</u>	<u>18,102,649</u>
Surplus			
(5) Statutory capital and surplus	OH	\$ 293,602,987	296,020,189
(6) State prescribed practices: NONE		-	-
(7) State permitted practices: NONE		-	-
(8) Statutory capital and surplus, NAIC SAP		<u>\$ 293,602,987</u>	<u>296,020,189</u>

C. Accounting Policy

- (6) Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.

2. Accounting Changes and Corrections of Errors - NONE**3 - 4. No significant change****5. Investments****D. Loan-Backed Securities**

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flow s	Recognized Other-than- temporary Impairment in Current Period	Amortized Cost After Other-than- temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
21075WBF1	184,983	177,066	7,917	177,066	177,066	3/31/2015
Total	<u>\$ 184,983</u>	<u>\$ 177,066</u>	<u>\$ 7,917</u>	<u>\$ 177,066</u>	<u>\$ 177,066</u>	

NOTES TO FINANCIAL STATEMENTS

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

(a) The aggregate amount of unrealized losses

(1) Less than 12 Months	\$ (589)
(2) 12 Months or Longer	<u>\$ (1,109)</u>

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

(1) Less than 12 Months	\$ 67,242
(2) 12 Months or Longer	<u>\$ 44,710</u>

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- (b) The fair value of the collateral received and the portion of that collateral that that company has sold or re-pledged is \$99,539,472.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company has paid not paid any dividends in 2015.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the three months ended March 31, 2015 was \$30,340 and \$164,102 for the year ended December 31, 2014. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2015 ONLAC had \$28,706,826 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

ONLAC does not own any subsidiaries, controlled entities, or affiliates that exceed 10% of admitted assets.

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements - NONE

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

The Company uses the personnel of its parent and has no deferred compensation or retirement plans.

13. – 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

A.

(1) Fair Value Measurements at March 31, 2015 are as follows:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Cash	\$ (9,235,219)	\$ -	\$ -	\$ (9,235,219)
Securities lending collateral	-	99,539,472		99,539,472
Perpetual Preferred stock				
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	-	3,654	-	3,654
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	3,654	-	3,654
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	274,582,476	-	-	274,582,476
Total assets at fair value	<u>\$ 265,347,257</u>	<u>\$ 99,543,126</u>	<u>\$ -</u>	<u>\$ 364,890,383</u>
b. Liabilities at fair value				
Derivative liabilities	-	-	-	-
Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

(2) Fair Value Measurements in Level 3 of the Fair value Hierarchy

	Balance at 12/31/2014	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 3/31/2015
a. Assets:										
Loan-backed & structured RMBS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Private placements	-	-	-	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

As of March 31, 2015, the reported fair value of the reporting entity's investment in Level 3 securities was \$0.

C) Fair Values for all Financial Instruments:

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	2,766,575,685	2,556,379,595	-	2,766,575,685	-	-
Common stock non-affiliate	3,654	3,654	-	3,654	-	-
Preferred stock	17,025,509	16,864,000	-	17,025,509	-	-
Mortgage loans	403,545,148	385,065,839	-	-	403,545,148	-

NOTES TO FINANCIAL STATEMENTS

21. - 23. No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination – NONE

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2014 were \$69,429,400. As of March 31, 2015, \$1,449,157 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$65,785,873. The decrease is normally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Own 100% of Fiduciary Capital Management, Inc.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

- 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? If yes, attach an explanation. Yes [] No [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/01/2012
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? 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 with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio National Equities, Inc.	Cincinnati, OH				YES
The O.N. Equity Sales Company	Cincinnati, OH				YES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 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: \$ 30,547,428

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto:
 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
 13. Amount of real estate and mortgages held in short-term investments: \$ 0
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
 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	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 0	\$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 99,539,472
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 99,539,472
 16.3 Total payable for securities lending reported on the liability page: \$ 99,539,472
 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
U.S. Bank NA	P.O. Box 2054 Schiiltz Park, Suite 300, Milwaukee, WI 53201

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
 17.4 If yes, give full and complete information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* been followed? Yes [X] No []
 18.2 If no, list exceptions:

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	Amount	
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$.....	0
1.12 Residential mortgages.....	\$.....	0
1.13 Commercial mortgages.....	\$.....	0
1.14 Total mortgages in good standing.....	\$.....	0
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$.....	0
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$.....	0
1.32 Residential mortgages.....	\$.....	0
1.33 Commercial mortgages.....	\$.....	385,065,839
1.34 Total mortgages with interest overdue more than three months.....	\$.....	385,065,839
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$.....	0
1.42 Residential mortgages.....	\$.....	0
1.43 Commercial mortgages.....	\$.....	0
1.44 Total mortgages in process of foreclosure.....	\$.....	0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	385,065,839
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$.....	0
1.62 Residential mortgages.....	\$.....	0
1.63 Commercial mortgages.....	\$.....	0
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....	0
2. Operating Percentages:		
2.1 A&H loss percent.....	.....	20.4
2.2 A&H cost containment percent.....	.....	4.0
2.3 A&H expense percent excluding cost containment expenses.....	.....	112.0
3.1 Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3 Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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
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NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status	Direct Business Only						
			Life Contracts		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	
			2 Life Insurance Premiums	3 Annuity Considerations					
1.	Alabama.....	AL	L	1,390,548	60	88,474	0	1,479,082	0
2.	Alaska.....	AK	L	10,606	0	0	0	10,606	0
3.	Arizona.....	AZ	L	1,405,353	90	45,699	0	1,451,142	0
4.	Arkansas.....	AR	L	770,254	0	25,388	0	795,642	0
5.	California.....	CA	L	22,761,444	0	330,470	0	23,091,914	5,000
6.	Colorado.....	CO	L	4,703,895	0	362,084	0	5,065,979	0
7.	Connecticut.....	CT	L	1,588,248	0	45,736	0	1,633,984	0
8.	Delaware.....	DE	L	250,868	0	7,540	0	258,408	0
9.	District of Columbia.....	DC	L	161,334	0	22,610	0	183,944	0
10.	Florida.....	FL	L	5,954,908	0	226,628	0	6,181,536	0
11.	Georgia.....	GA	L	9,968,144	0	100,481	0	10,068,625	200,156
12.	Hawaii.....	HI	N	39,135	0	1,476	0	40,611	0
13.	Idaho.....	ID	L	918,772	0	48,666	0	967,438	0
14.	Illinois.....	IL	L	7,152,250	0	125,540	0	7,277,790	0
15.	Indiana.....	IN	L	3,098,201	0	71,350	0	3,169,551	0
16.	Iowa.....	IA	L	2,383,770	0	37,791	0	2,421,561	0
17.	Kansas.....	KS	L	1,683,201	7,250	79,051	0	1,769,502	0
18.	Kentucky.....	KY	L	1,098,247	0	61,252	0	1,159,499	0
19.	Louisiana.....	LA	L	984,534	0	49,795	0	1,034,329	0
20.	Maine.....	ME	L	255,226	0	869	0	256,095	0
21.	Maryland.....	MD	L	2,132,273	1,792	150,103	0	2,284,168	0
22.	Massachusetts.....	MA	L	6,983,452	0	44,155	0	7,027,607	0
23.	Michigan.....	MI	L	2,784,398	0	211,587	0	2,995,985	0
24.	Minnesota.....	MN	L	6,847,727	0	57,762	0	6,905,489	0
25.	Mississippi.....	MS	L	656,270	0	40,279	0	696,549	0
26.	Missouri.....	MO	L	4,565,334	0	64,018	0	4,629,352	0
27.	Montana.....	MT	L	1,643,480	0	21,213	0	1,664,693	0
28.	Nebraska.....	NE	L	1,333,963	0	24,948	0	1,358,911	0
29.	Nevada.....	NV	L	636,949	0	14,915	0	651,864	0
30.	New Hampshire.....	NH	L	575,370	0	12,461	0	587,831	0
31.	New Jersey.....	NJ	L	2,296,338	100	104,474	0	2,400,912	0
32.	New Mexico.....	NM	L	229,578	0	4,742	0	234,320	0
33.	New York.....	NY	N	215,855	0	12,079	0	227,934	0
34.	North Carolina.....	NC	L	2,716,461	3,665	112,477	0	2,832,603	0
35.	North Dakota.....	ND	L	251,498	0	14,136	0	265,634	0
36.	Ohio.....	OH	L	8,186,687	0	371,882	0	8,558,569	326,168
37.	Oklahoma.....	OK	L	1,192,779	0	59,710	0	1,252,489	0
38.	Oregon.....	OR	L	1,475,245	0	65,353	0	1,540,598	0
39.	Pennsylvania.....	PA	L	4,051,118	14,459	262,037	0	4,327,614	0
40.	Rhode Island.....	RI	L	168,134	0	11,169	0	179,303	0
41.	South Carolina.....	SC	L	919,534	0	23,301	0	942,835	0
42.	South Dakota.....	SD	L	159,558	0	6,145	0	165,703	0
43.	Tennessee.....	TN	L	10,599,246	0	161,554	0	10,760,800	0
44.	Texas.....	TX	L	12,921,848	28	329,773	0	13,251,649	503,782
45.	Utah.....	UT	L	1,413,618	0	43,118	0	1,456,736	0
46.	Vermont.....	VT	L	121,908	0	2,196	0	124,104	0
47.	Virginia.....	VA	L	13,885,246	315	96,104	0	13,981,665	0
48.	Washington.....	WA	L	9,537,689	0	107,250	0	9,644,939	0
49.	West Virginia.....	WV	L	300,664	100	62,185	0	362,949	0
50.	Wisconsin.....	WI	L	1,454,016	0	97,261	0	1,551,277	0
51.	Wyoming.....	WY	L	831,103	0	7,210	0	838,313	0
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	18,498	0	0	0	18,498	0
54.	Puerto Rico.....	PR	L	1,025,878	0	214,875	0	1,240,753	0
55.	US Virgin Islands.....	VI	N	3,682	0	0	0	3,682	0
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57.	Canada.....	CAN	N	3,350	0	0	0	3,350	0
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0
59.	Subtotal.....	(a)	50	168,717,685	27,859	4,541,372	0	173,286,916	1,035,106
90.	Reporting entity contributions for employee benefit plans.....	XXX		0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		160,914	0	272,766	0	433,680	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		168,878,599	27,859	4,814,138	0	173,720,596	1,035,106
96.	Plus Reinsurance Assumed.....	XXX		0	0	148,094	0	148,094	0
97.	Totals (All Business).....	XXX		168,878,599	27,859	4,962,232	0	173,868,690	1,035,106
98.	Less Reinsurance Ceded.....	XXX		83,425,608	0	2,687,743	0	86,113,351	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		85,452,991	27,859	2,274,489	0	87,755,339	1,035,106

DETAILS OF WRITE-INS

58001.	.....	XXX		0	0	0	0	0	0
58002.	.....	XXX		0	0	0	0	0	0
58003.	.....	XXX		0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		0	0	0	0	0	0
9401.	.....	XXX		0	0	0	0	0	0
9402.	.....	XXX		0	0	0	0	0	0
9403.	.....	XXX		0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		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;

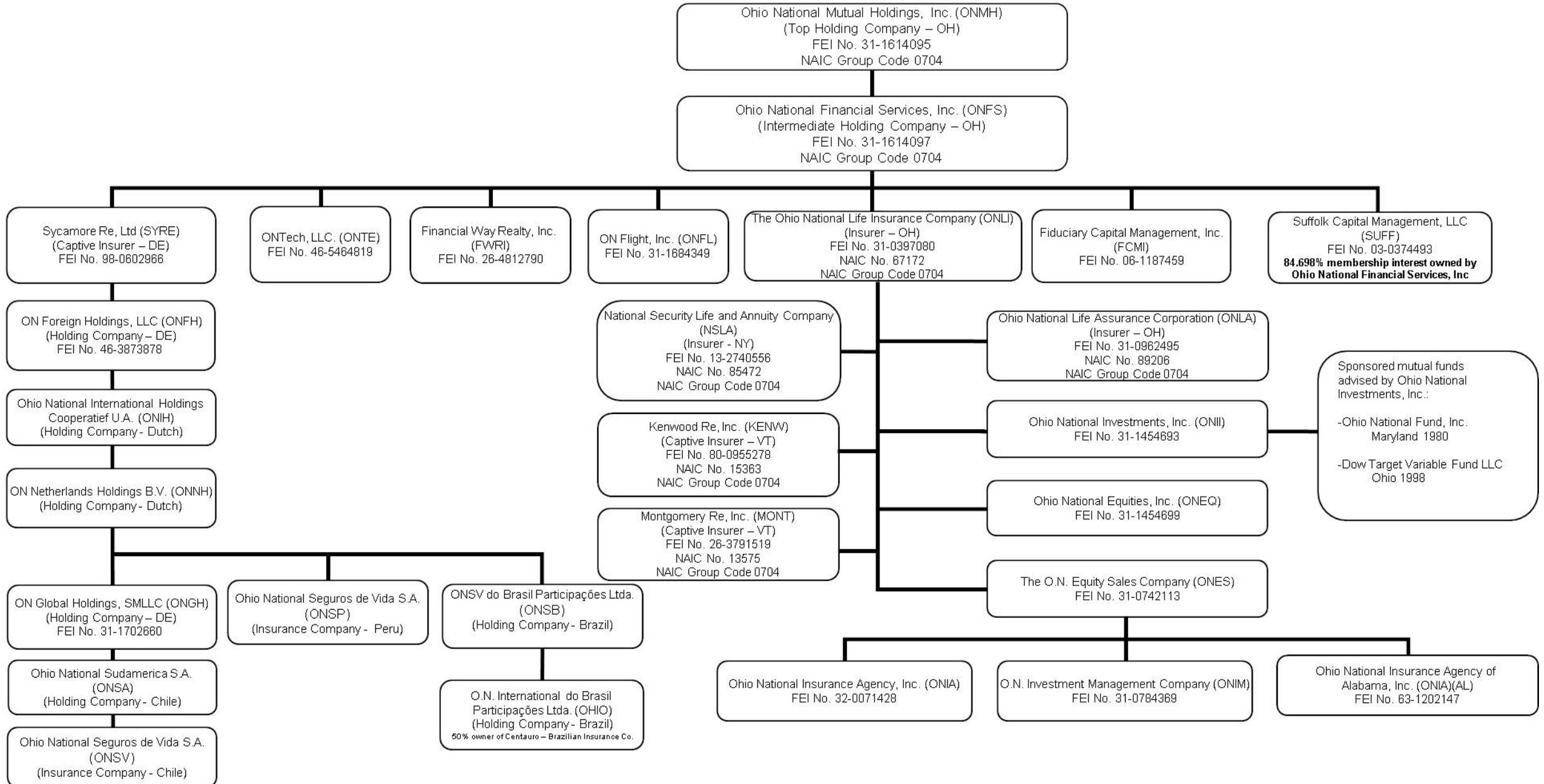
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(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

All subsidiaries are 100% owned except as noted



Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0704	Ohio National Mutual Holdings, Inc.	0	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		0
0704	Ohio National Mutual Holdings, Inc.	0	31-1614097	0	0		Ohio National Financial Sevices, Inc.	OH	UIP	Ohio National Mutual Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	98-0602966	0	0		Sycamore Re, Ltd.	DE	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC	OH	NIA	Sycamore Re LTD.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		Ohio National International Holdings Cooperatief U.A.	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		ON Netherlands Holdings B.V.	NLD	NIA	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1702660	0	0		ON Global Holdings, SMLLC	OH	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holding, SMLLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	CHL	NIA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704.....	Ohio National Mutual Holdings, Inc.	0.....	0.....	0.....	0.....		ONSV do Brasil Participações Ltda.....	BRA.....	NIA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	0.....	0.....	0.....		O.N. International do Brasil Participações Ltda.....	BRA.....	NIA.....	ONSV do Brasil Participações Ltda.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	06-1187459..	0.....	0.....		Fiduciary Capital Management, Inc.....	CT.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	67172..	31-0397080..	0.....	0.....		The Ohio National Life Insurance Company.....	OH.....	UDP.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	89206..	31-0962495..	0.....	0.....		Ohio National Life Assurance Coporation.....	OH.....	RE.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	85472..	13-2740556..	0.....	0.....		National Security Life and Annuity Company.....	NY.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	13575..	26-3791519..	0.....	0.....		Montgomery Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	15363..	80-0955278..	0.....	0.....		Kenwood Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1454693..	0.....	0.....		Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1454699..	0.....	0.....		Ohio National Equities, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-0742113..	0.....	0.....		The O.N. Equity Sales Company.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	32-0071428..	0.....	0.....		Ohio National Insurance Agency, Inc.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-0784369..	0.....	0.....		O.N. Investment Management Company.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	63-1202147..	0.....	0.....		Ohio National Insurance Agency of Alabama, Inc...	AL.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1684349..	0.....	0.....		ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	26-4812790..	0.....	0.....		Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	03-0374493..	0.....	0.....		Suffolk Capital Management, LLC.....	NY.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....84.698	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	46-5464819..	0.....	0.....		ON Tech, LLC.....	DE.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....

Q13.2

OHIO NATIONAL LIFE ASSURANCE CORPORATION SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



NONE

**OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION**

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	378,230,225	391,901,955
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	17,105,000	55,535,000
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	10,269,393	69,140,892
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	65,838
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	385,065,832	378,230,225
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	385,065,832	378,230,225
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	385,065,832	378,230,225

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.....	129,211	200,042
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(52)	(19)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	70,812
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	129,158	129,211
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	129,158	129,211

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,482,906,035	2,276,587,873
2. Cost of bonds and stocks acquired.....	146,057,089	458,722,176
3. Accrual of discount.....	393,568	1,728,156
4. Unrealized valuation increase (decrease).....	0	(11,301)
5. Total gain (loss) on disposals.....	152,395	6,487,547
6. Deduct consideration for bonds and stocks disposed of.....	55,117,143	255,516,548
7. Deduct amortization of premium.....	1,136,792	2,921,415
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	7,917	2,170,453
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,573,247,235	2,482,906,035
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,573,247,235	2,482,906,035

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,406,681,138	119,013,914	36,222,953	(1,670,519)	1,487,801,579	0	0	1,406,681,138
2. NAIC 2 (a).....	922,288,757	24,029,710	15,288,019	(2,766,296)	928,264,154	0	0	922,288,757
3. NAIC 3 (a).....	113,122,940	3,012,500	3,398,731	2,752,020	115,488,730	0	0	113,122,940
4. NAIC 4 (a).....	15,375,179	0	22,300	937,697	16,290,576	0	0	15,375,179
5. NAIC 5 (a).....	4,924,123	964	19,360	(13,793)	4,891,934	0	0	4,924,123
6. NAIC 6 (a).....	3,646,258	0	13,385	9,751	3,642,624	0	0	3,646,258
7. Total Bonds.....	2,466,038,395	146,057,088	54,964,748	(751,140)	2,556,379,597	0	0	2,466,038,395
PREFERRED STOCK								
8. NAIC 1.....	3,120,000	0	0	0	3,120,000	0	0	3,120,000
9. NAIC 2.....	10,750,000	0	0	0	10,750,000	0	0	10,750,000
10. NAIC 3.....	2,986,000	0	0	0	2,986,000	0	0	2,986,000
11. NAIC 4.....	7,997	0	0	3	8,000	0	0	7,997
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	16,863,997	0	0	3	16,864,000	0	0	16,863,997
15. Total Bonds and Preferred Stock.....	2,482,902,392	146,057,088	54,964,748	(751,137)	2,573,243,597	0	0	2,482,902,392

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

**Sch. DA-Part 1
NONE**

**Sch. DA-Verification
NONE**

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

**Sch. DB-Pt C-Sn 1
NONE**

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

**Sch. DB-Verification
NONE**

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

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

1 Loan Number	2 Location City		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	Mortgages in Good Standing - Commercial Mortgages - All Other								
0125745	HOOVER		AL		03/26/2015	4.285	1,900,000	.0	2,720,000
1025736	LIVE OAK		FL		01/20/2015	4.000	2,600,000	.0	5,110,000
1025740	DORAL		FL		02/26/2015	4.075	2,000,000	.0	2,916,000
2525738	RIDGELAND		MS		02/05/2015	4.145	1,000,000	.0	1,500,000
4125742	GAFFNEY		SC		03/17/2015	3.875	3,500,000	.0	4,990,000
4425735	SAN ANTONIO		TX		01/09/2015	4.200	1,000,000	.0	2,020,000
4425737	ADDISON		TX		01/20/2015	5.000	1,105,000	.0	1,800,000
4425741	NORTH RICHLAND HILLS		TX		03/13/2015	4.450	2,200,000	.0	3,400,000
4525744	SALT LAKE CITY		UT		03/26/2015	4.250	1,800,000	.0	2,770,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other					XXX	XXX	17,105,000	.0	27,226,000
0899999. Total - Mortgages in Good Standing					XXX	XXX	17,105,000	.0	27,226,000
3399999. Total Mortgages					XXX	XXX	17,105,000	.0	27,226,000

SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location City		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion						10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
Mortgages Closed by Repayment																	
0525291	LONG BEACH		CA		12/27/2006	01/30/2015	1,406,171	.0	.0	.0	.0	.0	1,400,922	1,400,922	.0	.0	.0
2725159	BOZEMAN		MT		07/29/2005	01/09/2015	675,903	.0	.0	.0	.0	.0	665,869	665,869	.0	.0	.0
4725261	NORFOLK		VA		08/30/2006	03/24/2015	1,176,512	.0	.0	.0	.0	.0	1,166,852	1,166,852	.0	.0	.0
0199999. Total - Mortgages Closed by Repayment							3,258,586	.0	.0	.0	.0	.0	3,233,643	3,233,643	.0	.0	.0
Mortgages With Partial Repayments																	
0024695	COEUR D'ALENE		ID		04/30/2001		1,204,388	.0	.0	.0	.0	.0	.0	30,529	.0	.0	.0
0024750	DOUGLASS TWP		PA		09/30/1997		633,835	.0	.0	.0	.0	.0	.0	50,394	.0	.0	.0
0024762	SODDY-DAISY		TN		04/30/2001		57,504	.0	.0	.0	.0	.0	.0	7,358	.0	.0	.0
0024809	COLONIAL HGTS		TN		10/30/1998		634,068	.0	.0	.0	.0	.0	.0	35,259	.0	.0	.0
0024872	OAKWOOD		GA		10/22/1999		319,474	.0	.0	.0	.0	.0	.0	13,736	.0	.0	.0
0024881	ELKTON		MD		02/15/2000		2,181,509	.0	.0	.0	.0	.0	.0	56,026	.0	.0	.0
0024884	LOUISA		KY		04/28/2000		977,833	.0	.0	.0	.0	.0	.0	24,684	.0	.0	.0
0024885	BEAVERCREEK TWP		OH		05/11/2000		715,839	.0	.0	.0	.0	.0	.0	20,038	.0	.0	.0
0024893	ALBUQUERQUE		NM		11/06/2000		923,385	.0	.0	.0	.0	.0	.0	29,378	.0	.0	.0
0024902	HALLS CROSSROAD		TN		05/16/2001		151,643	.0	.0	.0	.0	.0	.0	24,079	.0	.0	.0
0024905	BATTLE CREEK		MI		08/30/2001		857,972	.0	.0	.0	.0	.0	.0	115,225	.0	.0	.0
0024906	OLIVE TWP		IN		08/30/2001		414,718	.0	.0	.0	.0	.0	.0	55,717	.0	.0	.0
0024907	TOWNSEND TWP		OH		08/30/2001		536,566	.0	.0	.0	.0	.0	.0	72,044	.0	.0	.0
0024909	KNOX COUNTY		TN		08/30/2001		188,246	.0	.0	.0	.0	.0	.0	48,119	.0	.0	.0
0024910	ROWAN COUNTY		NC		08/30/2001		428,986	.0	.0	.0	.0	.0	.0	57,613	.0	.0	.0
0024913	KNOX COUNTY		TN		10/12/2001		1,141,670	.0	.0	.0	.0	.0	.0	31,528	.0	.0	.0
0024917	MUSKOGEE		OK		12/21/2001		915,380	.0	.0	.0	.0	.0	.0	29,997	.0	.0	.0
0024922	BIRMINGHAM		AL		04/09/2002		4,286,562	.0	.0	.0	.0	.0	.0	109,982	.0	.0	.0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0024924	COLUMBUS	OH		05/01/2002		1,050,018	0	0	0	0	0	0	0	12,816	0	0	0
0024926	EL PASO	TX		05/17/2002		1,296,163	0	0	0	0	0	0	0	118,525	0	0	0
0125329	MOUNTAIN BROOK	AL		06/21/2007		2,154,259	0	0	0	0	0	0	0	19,327	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		834,059	0	0	0	0	0	0	0	34,276	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		1,343,837	0	0	0	0	0	0	0	30,119	0	0	0
0125659	DAPHNE	AL		10/30/2013		757,009	0	0	0	0	0	0	0	17,355	0	0	0
0325153	GILBERT	AZ		07/07/2005		933,999	0	0	0	0	0	0	0	9,268	0	0	0
0325357	LAVEEN	AZ		11/30/2007		737,319	0	0	0	0	0	0	0	11,699	0	0	0
0325372	SCOTTSDALE	AZ		01/07/2008		1,006,842	0	0	0	0	0	0	0	6,440	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,331,359	0	0	0	0	0	0	0	8,699	0	0	0
0325548	MESA	AZ		03/20/2012		1,833,777	0	0	0	0	0	0	0	16,747	0	0	0
0425231	LITTLE ROCK	AR		04/25/2006		2,332,970	0	0	0	0	0	0	0	62,758	0	0	0
0524994	TUSTIN	CA		04/17/2003		2,251,373	0	0	0	0	0	0	0	51,543	0	0	0
0525142	FRESNO	CA		05/31/2005		2,657,964	0	0	0	0	0	0	0	46,282	0	0	0
0525227	SAN DIEGO	CA		04/03/2006		1,292,675	0	0	0	0	0	0	0	7,674	0	0	0
0525241	SANTA ANNA	CA		06/07/2006		1,155,769	0	0	0	0	0	0	0	205,189	0	0	0
0525291	LONG BEACH	CA		12/27/2006		1,406,171	0	0	0	0	0	0	0	5,249	0	0	0
0525295	MISSION VIEJO	CA		12/28/2006		1,087,133	0	0	0	0	0	0	0	88,582	0	0	0
0525373	WINDSOR	CA		01/15/2008		3,163,560	0	0	0	0	0	0	0	24,131	0	0	0
0525396	MORGAN HILLS	CA		05/22/2008		2,518,177	0	0	0	0	0	0	0	22,538	0	0	0
0525404	LOS ANGELES	CA		07/09/2008		1,507,133	0	0	0	0	0	0	0	10,167	0	0	0
0525417	DEL MAR	CA		09/30/2008		1,211,420	0	0	0	0	0	0	0	19,324	0	0	0
0525425	CHINO	CA		10/30/2008		2,379,343	0	0	0	0	0	0	0	16,090	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		918,800	0	0	0	0	0	0	0	8,608	0	0	0
0525522	DANA POINT	CA		08/19/2011		1,101,302	0	0	0	0	0	0	0	16,803	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		1,006,138	0	0	0	0	0	0	0	30,915	0	0	0
0525630	LOS ANGELES	CA		06/19/2013		3,237,404	0	0	0	0	0	0	0	47,607	0	0	0
0625232	DENVER	CO		04/25/2006		1,166,479	0	0	0	0	0	0	0	13,481	0	0	0
0625722	GREENWOOD	CO		12/15/2014		1,000,000	0	0	0	0	0	0	0	13,606	0	0	0
1025057	LAKELAND	FL		02/27/2004		1,554,539	0	0	0	0	0	0	0	31,739	0	0	0
1025205	PORT ST LUCIE	FL		01/31/2006		571,485	0	0	0	0	0	0	0	7,681	0	0	0
1025264	WEST PALM BEACH	FL		09/07/2006		1,503,166	0	0	0	0	0	0	0	7,836	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		2,078,568	0	0	0	0	0	0	0	17,044	0	0	0
1025325	PLANTATION	FL		05/14/2007		650,754	0	0	0	0	0	0	0	12,612	0	0	0
1025349	WINTER HAVEN	FL		09/28/2007		571,314	0	0	0	0	0	0	0	16,701	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		1,440,626	0	0	0	0	0	0	0	25,377	0	0	0
1025381	ROCKLEDGE	FL		01/31/2008		2,168,973	0	0	0	0	0	0	0	35,750	0	0	0
1025398	TAMPA	FL		06/02/2008		652,609	0	0	0	0	0	0	0	40,748	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		609,244	0	0	0	0	0	0	0	11,434	0	0	0
1025473	JACKSONVILLE	FL		11/01/2010		1,512,241	0	0	0	0	0	0	0	18,796	0	0	0
1025485	GROVELAND	FL		01/26/2011		2,070,762	0	0	0	0	0	0	0	24,044	0	0	0
1025486	GROVELAND	FL		01/26/2011		388,258	0	0	0	0	0	0	0	4,509	0	0	0
1025489	ORLANDO	FL		03/24/2011		830,176	0	0	0	0	0	0	0	12,971	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1025495	ST PETERSBURG	FL		04/07/2011		1,153,360	.0	.0	.0	.0	.0	.0	.0	26,918	.0	.0	.0
1025503	JACKSONVILLE	FL		05/27/2011		1,295,239	.0	.0	.0	.0	.0	.0	.0	20,184	.0	.0	.0
1025515	KISSIMMEE	FL		07/07/2011		1,014,357	.0	.0	.0	.0	.0	.0	.0	15,402	.0	.0	.0
1025519	DESTIN	FL		07/27/2011		2,698,407	.0	.0	.0	.0	.0	.0	.0	24,922	.0	.0	.0
1025528	ORLANDO	FL		09/29/2011		851,447	.0	.0	.0	.0	.0	.0	.0	12,864	.0	.0	.0
1025565	TAMPA	FL		07/03/2012		2,595,496	.0	.0	.0	.0	.0	.0	.0	23,320	.0	.0	.0
1025575	TITUSVILLE	FL		09/26/2012		688,798	.0	.0	.0	.0	.0	.0	.0	14,343	.0	.0	.0
1025581	MARIANNA	FL		10/26/2012		1,434,474	.0	.0	.0	.0	.0	.0	.0	13,470	.0	.0	.0
1025622	BRADENTON	FL		05/13/2013		1,160,240	.0	.0	.0	.0	.0	.0	.0	15,574	.0	.0	.0
1025647	COCEE	FL		08/29/2013		1,315,580	.0	.0	.0	.0	.0	.0	.0	17,454	.0	.0	.0
1025666	MIRAMAR BEACH	FL		12/02/2013		1,561,414	.0	.0	.0	.0	.0	.0	.0	23,692	.0	.0	.0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		910,460	.0	.0	.0	.0	.0	.0	.0	22,606	.0	.0	.0
1025691	ORLANDO	FL		07/23/2014		1,285,156	.0	.0	.0	.0	.0	.0	.0	6,024	.0	.0	.0
1025695	NICEVILLE	FL		08/08/2014		969,346	.0	.0	.0	.0	.0	.0	.0	5,726	.0	.0	.0
1025698	OCALA	FL		09/03/2014		1,736,602	.0	.0	.0	.0	.0	.0	.0	20,297	.0	.0	.0
1025703	NAPLES	FL		09/19/2014		1,538,280	.0	.0	.0	.0	.0	.0	.0	17,759	.0	.0	.0
1025736	LIVE OAK	FL		01/20/2015		.0	.0	.0	.0	.0	.0	.0	.0	7,089	.0	.0	.0
1125112	TIFTON	GA		11/29/2004		265,018	.0	.0	.0	.0	.0	.0	.0	11,368	.0	.0	.0
1125183	OAKWOOD	GA		11/01/2005		1,746,732	.0	.0	.0	.0	.0	.0	.0	34,425	.0	.0	.0
1125258	DALTON	GA		08/21/2006		1,909,116	.0	.0	.0	.0	.0	.0	.0	47,373	.0	.0	.0
1125338	OAKWOOD	GA		08/13/2007		437,381	.0	.0	.0	.0	.0	.0	.0	6,088	.0	.0	.0
1125362	SAVANNAH	GA		12/20/2007		1,878,486	.0	.0	.0	.0	.0	.0	.0	23,394	.0	.0	.0
1125483	SAVANNAH	GA		12/22/2010		1,222,969	.0	.0	.0	.0	.0	.0	.0	19,886	.0	.0	.0
1125531	SAVANNAH	GA		10/20/2011		632,902	.0	.0	.0	.0	.0	.0	.0	20,517	.0	.0	.0
1125597	MACON	GA		01/22/2013		1,183,408	.0	.0	.0	.0	.0	.0	.0	45,459	.0	.0	.0
1325092	COEUR D'ALENE	ID		09/16/2004		535,407	.0	.0	.0	.0	.0	.0	.0	5,518	.0	.0	.0
1325224	COEUR D'ALENE	ID		03/30/2006		404,419	.0	.0	.0	.0	.0	.0	.0	3,597	.0	.0	.0
1425146	KENILWORTH	IL		06/08/2005		892,198	.0	.0	.0	.0	.0	.0	.0	8,922	.0	.0	.0
1425236	MIDLOTHIAN	IL		05/15/2006		1,091,808	.0	.0	.0	.0	.0	.0	.0	9,765	.0	.0	.0
1425304	ARLINGTON HEIGHTS	IL		02/01/2007		1,642,053	.0	.0	.0	.0	.0	.0	.0	22,700	.0	.0	.0
1425382	EDWARDSVILLE	IL		02/07/2008		1,799,873	.0	.0	.0	.0	.0	.0	.0	12,754	.0	.0	.0
1425385	BOURBONNAIS	IL		02/28/2008		864,844	.0	.0	.0	.0	.0	.0	.0	6,584	.0	.0	.0
1425429	LINCOLNWOOD	IL		12/01/2008		1,521,761	.0	.0	.0	.0	.0	.0	.0	16,691	.0	.0	.0
1425458	CHICAGO	IL		07/16/2010		767,011	.0	.0	.0	.0	.0	.0	.0	8,855	.0	.0	.0
1425459	GURNEE	IL		07/22/2010		797,934	.0	.0	.0	.0	.0	.0	.0	13,371	.0	.0	.0
1425596	CHICAGO	IL		12/26/2012		941,090	.0	.0	.0	.0	.0	.0	.0	8,103	.0	.0	.0
1425618	NORTHFIELD	IL		05/03/2013		1,238,494	.0	.0	.0	.0	.0	.0	.0	17,678	.0	.0	.0
1425631	FRANKLIN PARK	IL		06/20/2013		1,166,201	.0	.0	.0	.0	.0	.0	.0	15,381	.0	.0	.0
1425632	CHICAGO	IL		06/20/2013		1,166,201	.0	.0	.0	.0	.0	.0	.0	15,381	.0	.0	.0
1425650	LAKE ZURICH	IL		09/06/2013		1,135,153	.0	.0	.0	.0	.0	.0	.0	14,389	.0	.0	.0
1425673	CHICAGO	IL		01/24/2014		1,200,759	.0	.0	.0	.0	.0	.0	.0	9,030	.0	.0	.0
1425697	NORTHBROOK	IL		09/03/2014		1,194,062	.0	.0	.0	.0	.0	.0	.0	8,998	.0	.0	.0
1425704	CICERO	IL		09/25/2014		2,238,251	.0	.0	.0	.0	.0	.0	.0	17,786	.0	.0	.0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1525229	ST JOSEPH TWP	IN		04/07/2006		790,764	.0	.0	.0	.0	.0	.0	.0	11,821	.0	.0	.0
1525287	BROWNSBURG	IN		12/20/2006		1,290,070	.0	.0	.0	.0	.0	.0	.0	17,974	.0	.0	.0
1525331	INDIANAPOLIS	IN		06/26/2007		309,820	.0	.0	.0	.0	.0	.0	.0	19,220	.0	.0	.0
1525332	MCCORDSVILLE	IN		06/28/2007		1,589,353	.0	.0	.0	.0	.0	.0	.0	16,656	.0	.0	.0
1525371	INDIANAPOLIS	IN		12/26/2007		1,651,628	.0	.0	.0	.0	.0	.0	.0	20,254	.0	.0	.0
1525491	FISHERS	IN		04/06/2011		834,165	.0	.0	.0	.0	.0	.0	.0	12,923	.0	.0	.0
1525499	CARMEL	IN		04/28/2011		1,078,925	.0	.0	.0	.0	.0	.0	.0	13,329	.0	.0	.0
1525573	GRIFFITH	IN		09/11/2012		1,794,972	.0	.0	.0	.0	.0	.0	.0	25,115	.0	.0	.0
1525629	GREENFIELD	IN		06/14/2013		1,994,152	.0	.0	.0	.0	.0	.0	.0	27,011	.0	.0	.0
1525677	MOORESVILLE	IN		02/18/2014		1,403,040	.0	.0	.0	.0	.0	.0	.0	41,526	.0	.0	.0
1525696	BLOOMINGTON	IN		08/21/2014		790,663	.0	.0	.0	.0	.0	.0	.0	9,444	.0	.0	.0
1525707	FISHERS	IN		10/10/2014		3,042,387	.0	.0	.0	.0	.0	.0	.0	23,023	.0	.0	.0
1525718	ZIONSVILLE	IN		11/21/2014		1,040,000	.0	.0	.0	.0	.0	.0	.0	21,261	.0	.0	.0
1625230	DAVENPORT	IA		04/24/2006		237,079	.0	.0	.0	.0	.0	.0	.0	15,683	.0	.0	.0
1625278	ELLSWORTH	IA		11/28/2006		692,825	.0	.0	.0	.0	.0	.0	.0	12,407	.0	.0	.0
1625419	DES MOINES	IA		10/09/2008		2,208,185	.0	.0	.0	.0	.0	.0	.0	24,650	.0	.0	.0
1825143	LEXINGTON	KY		05/31/2005		722,884	.0	.0	.0	.0	.0	.0	.0	12,436	.0	.0	.0
1825599	MIDDLETOWN	KY		01/30/2013		1,740,561	.0	.0	.0	.0	.0	.0	.0	29,958	.0	.0	.0
1825646	LEXINGTON	KY		08/22/2013		1,631,156	.0	.0	.0	.0	.0	.0	.0	26,633	.0	.0	.0
1825699	LOUISVILLE	IN		09/05/2014		1,483,723	.0	.0	.0	.0	.0	.0	.0	24,621	.0	.0	.0
1825708	LEXINGTON	KY		10/10/2014		3,649,633	.0	.0	.0	.0	.0	.0	.0	76,180	.0	.0	.0
1925658	BATON ROUGE	LA		10/30/2013		647,553	.0	.0	.0	.0	.0	.0	.0	14,848	.0	.0	.0
2125621	ABERDEEN	MD		05/10/2013		745,499	.0	.0	.0	.0	.0	.0	.0	11,179	.0	.0	.0
2225506	BURLINGTON	MA		06/09/2011		1,259,914	.0	.0	.0	.0	.0	.0	.0	19,441	.0	.0	.0
2325307	PLYMOUTH TWP	MI		03/01/2007		1,439,612	.0	.0	.0	.0	.0	.0	.0	39,471	.0	.0	.0
2325326	ROMULUS	MI		05/30/2007		784,428	.0	.0	.0	.0	.0	.0	.0	13,296	.0	.0	.0
2325550	ROCHESTER HILLS	MI		04/04/2012		1,840,579	.0	.0	.0	.0	.0	.0	.0	26,926	.0	.0	.0
2325669	ST CLAIR SHORES	MI		12/17/2013		1,005,869	.0	.0	.0	.0	.0	.0	.0	12,390	.0	.0	.0
2325674	CLARKSTON	MI		01/28/2014		1,058,063	.0	.0	.0	.0	.0	.0	.0	12,925	.0	.0	.0
2325679	WARREN	MI		03/13/2014		1,018,208	.0	.0	.0	.0	.0	.0	.0	12,200	.0	.0	.0
2325683	AUBURN HILLS	MI		04/17/2014		1,216,797	.0	.0	.0	.0	.0	.0	.0	64,734	.0	.0	.0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,500,000	.0	.0	.0	.0	.0	.0	.0	10,861	.0	.0	.0
2425080	MINNETONKA	MN		06/18/2004		6,297,881	.0	.0	.0	.0	.0	.0	.0	70,270	.0	.0	.0
2425368	ST PAUL	MN		12/21/2007		2,475,771	.0	.0	.0	.0	.0	.0	.0	18,929	.0	.0	.0
2425507	GOLDEN VALLEY	MN		06/14/2011		1,119,891	.0	.0	.0	.0	.0	.0	.0	6,864	.0	.0	.0
2425572	MAPLE GROVE	MN		09/04/2012		1,350,760	.0	.0	.0	.0	.0	.0	.0	12,121	.0	.0	.0
2425585	EDEN PRAIRIE	MN		11/29/2012		769,663	.0	.0	.0	.0	.0	.0	.0	12,171	.0	.0	.0
2625165	LEE'S SUMMIT	MO		08/22/2005		653,079	.0	.0	.0	.0	.0	.0	.0	24,452	.0	.0	.0
2625179	JEFFERSON COUNTY	MO		10/06/2005		671,618	.0	.0	.0	.0	.0	.0	.0	6,396	.0	.0	.0
2625233	ST LOUIS	MO		04/26/2006		2,101,437	.0	.0	.0	.0	.0	.0	.0	18,784	.0	.0	.0
2625406	EARTH CITY	MO		07/23/2008		3,375,209	.0	.0	.0	.0	.0	.0	.0	23,122	.0	.0	.0
2725159	BOZEMAN	MT		07/29/2005		675,903	.0	.0	.0	.0	.0	.0	.0	10,034	.0	.0	.0
2725206	BOZEMAN	MT		02/08/2006		1,393,849	.0	.0	.0	.0	.0	.0	.0	22,189	.0	.0	.0
2725366	BOZEMAN	MT		12/20/2007		908,818	.0	.0	.0	.0	.0	.0	.0	21,934	.0	.0	.0

QE02.3

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
2725477	BOZEMAN	MT		11/29/2010		529,037	0	0	0	0	0	0	0	11,449	0	0	0
2825149	OMAHA	NE		06/22/2005		319,250	0	0	0	0	0	0	0	12,356	0	0	0
2825151	OMAHA	NE		06/29/2005		476,778	0	0	0	0	0	0	0	18,196	0	0	0
2825251	LINCOLN	NE		07/13/2006		909,099	0	0	0	0	0	0	0	13,267	0	0	0
2825293	OMAHA	NE		12/28/2006		1,619,901	0	0	0	0	0	0	0	45,705	0	0	0
2825496	PAPILLION	NE		04/15/2011		759,748	0	0	0	0	0	0	0	7,016	0	0	0
2925469	LAS VEGAS	NV		10/27/2010		1,697,587	0	0	0	0	0	0	0	27,921	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		943,312	0	0	0	0	0	0	0	8,129	0	0	0
3025334	COLEBROOK	NH		07/31/2007		683,651	0	0	0	0	0	0	0	3,423	0	0	0
3125190	ELIZABETH	NJ		11/15/2005		1,277,627	0	0	0	0	0	0	0	13,304	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		1,718,761	0	0	0	0	0	0	0	60,347	0	0	0
3225235	ROSWELL	NM		05/04/2006		2,006,806	0	0	0	0	0	0	0	80,559	0	0	0
3225664	SANTA FE	NM		11/18/2013		2,707,393	0	0	0	0	0	0	0	23,746	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		1,335,000	0	0	0	0	0	0	0	10,649	0	0	0
3325115	MORAVIA	NY		12/22/2004		704,414	0	0	0	0	0	0	0	12,162	0	0	0
3325129	AUBURN	NY		03/22/2005		647,841	0	0	0	0	0	0	0	15,116	0	0	0
3325171	PENFIELD	NY		09/22/2005		1,130,765	0	0	0	0	0	0	0	11,199	0	0	0
3325194	MINEOLA	NY		11/18/2005		1,778,609	0	0	0	0	0	0	0	43,933	0	0	0
3325269	BOHEMIA	NY		09/29/2006		1,933,142	0	0	0	0	0	0	0	40,620	0	0	0
3425202	DURHAM	NC		01/19/2006		1,259,568	0	0	0	0	0	0	0	11,600	0	0	0
3425239	GREENSBORO	NC		05/31/2006		1,136,774	0	0	0	0	0	0	0	56,365	0	0	0
3425403	GOLDSBORO	NC		06/24/2008		2,458,264	0	0	0	0	0	0	0	28,419	0	0	0
3425444	ROANOKE RAPIDS	NC		03/01/2010		468,232	0	0	0	0	0	0	0	32,686	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		1,274,781	0	0	0	0	0	0	0	21,283	0	0	0
3425475	HOLLY SPRINGS	NC		11/22/2010		1,151,622	0	0	0	0	0	0	0	10,562	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,546,127	0	0	0	0	0	0	0	25,641	0	0	0
3425582	MONROE	NC		10/26/2012		2,031,564	0	0	0	0	0	0	0	46,574	0	0	0
3425640	RALEIGH	NC		08/01/2013		2,239,431	0	0	0	0	0	0	0	88,981	0	0	0
3625138	VANDALIA	OH		05/10/2005		1,341,653	0	0	0	0	0	0	0	52,167	0	0	0
3625166	COLUMBUS	OH		08/30/2005		458,753	0	0	0	0	0	0	0	16,933	0	0	0
3625185	WASHINGTON TWP	OH		11/01/2005		4,629,175	0	0	0	0	0	0	0	42,880	0	0	0
3625189	COLUMBUS	OH		11/10/2005		820,790	0	0	0	0	0	0	0	13,543	0	0	0
3625192	GAHANNA	OH		11/18/2005		509,139	0	0	0	0	0	0	0	8,308	0	0	0
3625197	WASHINGTON TWP	OH		12/16/2005		1,427,809	0	0	0	0	0	0	0	13,483	0	0	0
3625240	BROOK PARK	OH		06/06/2006		1,581,031	0	0	0	0	0	0	0	14,050	0	0	0
3625246	ELYRIA	OH		06/27/2006		942,665	0	0	0	0	0	0	0	13,840	0	0	0
3625256	HUBER HEIGHTS	OH		08/08/2006		1,682,159	0	0	0	0	0	0	0	40,251	0	0	0
3625274	GROVE CITY	OH		10/31/2006		816,870	0	0	0	0	0	0	0	11,385	0	0	0
3625280	CINCINNATI	OH		11/28/2006		1,082,130	0	0	0	0	0	0	0	8,797	0	0	0
3625283	BROOK PARK	OH		12/05/2006		757,824	0	0	0	0	0	0	0	21,253	0	0	0
3625290	FAIRFIELD	OH		12/22/2006		648,159	0	0	0	0	0	0	0	18,281	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		1,168,119	0	0	0	0	0	0	0	32,897	0	0	0
3625335	COLUMBUS	OH		07/31/2007		1,945,808	0	0	0	0	0	0	0	15,178	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3625361	CINCINNATI	OH		12/11/2007		1,363,976	.0	.0	.0	.0	.0	.0	.0	46,459	.0	.0	.0
3625388	CARROLLTON	OH		03/24/2008		1,328,901	.0	.0	.0	.0	.0	.0	.0	30,849	.0	.0	.0
3625534	FOREST PARK	OH		10/27/2011		1,019,847	.0	.0	.0	.0	.0	.0	.0	12,412	.0	.0	.0
3625568	PATASKALA	OH		07/20/2012		1,228,316	.0	.0	.0	.0	.0	.0	.0	47,857	.0	.0	.0
3625569	COLUMBUS	OH		07/20/2012		1,041,735	.0	.0	.0	.0	.0	.0	.0	9,480	.0	.0	.0
3625607	SPRINGBORO	OH		03/18/2013		868,381	.0	.0	.0	.0	.0	.0	.0	22,068	.0	.0	.0
3625615	CLEVELAND	OH		04/30/2013		1,068,488	.0	.0	.0	.0	.0	.0	.0	14,332	.0	.0	.0
3625616	CINCINNATI	OH		05/01/2013		600,356	.0	.0	.0	.0	.0	.0	.0	24,616	.0	.0	.0
3625627	CENTERVILLE	OH		06/05/2013		1,860,731	.0	.0	.0	.0	.0	.0	.0	25,458	.0	.0	.0
3625645	CINCINNATI	OH		08/13/2013		2,055,390	.0	.0	.0	.0	.0	.0	.0	27,208	.0	.0	.0
3625656	MEDINA	OH		10/30/2013		574,587	.0	.0	.0	.0	.0	.0	.0	13,175	.0	.0	.0
3625672	SPRINGBORO	OH		01/09/2014		780,434	.0	.0	.0	.0	.0	.0	.0	6,034	.0	.0	.0
3625694	BEACHWOOD	OH		08/05/2014		2,232,542	.0	.0	.0	.0	.0	.0	.0	17,655	.0	.0	.0
3625714	PAINESVILLE	OH		10/29/2014		996,747	.0	.0	.0	.0	.0	.0	.0	9,833	.0	.0	.0
3625726	CINCINNATI	OH		12/18/2014		3,200,000	.0	.0	.0	.0	.0	.0	.0	16,521	.0	.0	.0
3725181	TULSA	OK		10/31/2005		225,460	.0	.0	.0	.0	.0	.0	.0	32,549	.0	.0	.0
3725225	TULSA	OK		03/31/2006		660,796	.0	.0	.0	.0	.0	.0	.0	21,886	.0	.0	.0
3725226	MUSKOGEE	OK		03/31/2006		389,776	.0	.0	.0	.0	.0	.0	.0	12,876	.0	.0	.0
3725532	TULSA	OK		10/20/2011		1,164,296	.0	.0	.0	.0	.0	.0	.0	15,592	.0	.0	.0
3825553	PORTLAND	OR		05/07/2012		911,724	.0	.0	.0	.0	.0	.0	.0	9,496	.0	.0	.0
3825732	SPRINGFIELD	OR		12/29/2014		2,350,000	.0	.0	.0	.0	.0	.0	.0	12,201	.0	.0	.0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		463,640	.0	.0	.0	.0	.0	.0	.0	6,823	.0	.0	.0
3925248	QUAKERTOWN	PA		07/06/2006		2,847,725	.0	.0	.0	.0	.0	.0	.0	31,872	.0	.0	.0
3925289	PITTSBURGH	PA		12/21/2006		648,856	.0	.0	.0	.0	.0	.0	.0	18,277	.0	.0	.0
3925551	PITTSBURGH	PA		04/30/2012		796,751	.0	.0	.0	.0	.0	.0	.0	16,885	.0	.0	.0
3925552	PITTSBURGH	PA		04/30/2012		547,783	.0	.0	.0	.0	.0	.0	.0	11,607	.0	.0	.0
3925682	Philadelphia	PA		04/17/2014		1,135,329	.0	.0	.0	.0	.0	.0	.0	28,210	.0	.0	.0
4125118	MOUNT PLEASANT	SC		01/18/2005		1,669,072	.0	.0	.0	.0	.0	.0	.0	17,388	.0	.0	.0
4125271	NORTH MYRTLE BEACH	SC		09/29/2006		1,413,299	.0	.0	.0	.0	.0	.0	.0	11,475	.0	.0	.0
4125272	CONWAY	SC		10/24/2006		1,177,854	.0	.0	.0	.0	.0	.0	.0	33,487	.0	.0	.0
4125365	GEORGETOWN	SC		12/20/2007		2,647,680	.0	.0	.0	.0	.0	.0	.0	33,502	.0	.0	.0
4125440	GREENVILLE	SC		12/23/2009		1,689,677	.0	.0	.0	.0	.0	.0	.0	29,320	.0	.0	.0
4125449	GREENVILLE	SC		06/03/2010		783,209	.0	.0	.0	.0	.0	.0	.0	20,559	.0	.0	.0
4125536	FORT MILL	SC		10/31/2011		1,112,376	.0	.0	.0	.0	.0	.0	.0	16,650	.0	.0	.0
4325167	COLLIERVILLE	TN		08/30/2005		906,255	.0	.0	.0	.0	.0	.0	.0	33,486	.0	.0	.0
4325374	HENDERSONVILLE	TN		01/24/2008		781,788	.0	.0	.0	.0	.0	.0	.0	9,810	.0	.0	.0
4325675	MEMPHIS	TN		02/03/2014		1,468,718	.0	.0	.0	.0	.0	.0	.0	27,763	.0	.0	.0
4325727	LAKELAND	TN		12/19/2014		1,550,000	.0	.0	.0	.0	.0	.0	.0	12,365	.0	.0	.0
4425058	ABILENE	TX		02/27/2004		3,657,604	.0	.0	.0	.0	.0	.0	.0	50,201	.0	.0	.0
4425107	DALLAS	TX		11/16/2004		746,767	.0	.0	.0	.0	.0	.0	.0	32,143	.0	.0	.0
4425120	LAREDO	TX		01/25/2005		948,129	.0	.0	.0	.0	.0	.0	.0	31,416	.0	.0	.0
4425161	EL PASO	TX		08/10/2005		1,203,042	.0	.0	.0	.0	.0	.0	.0	46,897	.0	.0	.0
4425193	PASADENA	TX		11/18/2005		899,864	.0	.0	.0	.0	.0	.0	.0	29,405	.0	.0	.0
4425222	CONROE	TX		03/28/2006		1,376,473	.0	.0	.0	.0	.0	.0	.0	12,420	.0	.0	.0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4425228	TEMPLE	TX		04/06/2006		1,211,219	.0	.0	.0	.0	.0	.0	.0	18,453	.0	.0	.0
4425250	DALLAS	TX		07/12/2006		1,720,525	.0	.0	.0	.0	.0	.0	.0	31,935	.0	.0	.0
4425284	LEWISVILLE	TX		12/12/2006		1,172,748	.0	.0	.0	.0	.0	.0	.0	6,158	.0	.0	.0
4425299	CONROE	TX		01/19/2007		543,827	.0	.0	.0	.0	.0	.0	.0	4,339	.0	.0	.0
4425302	MCALLEN	TX		01/31/2007		889,346	.0	.0	.0	.0	.0	.0	.0	24,817	.0	.0	.0
4425312	HOUSTON	TX		03/29/2007		837,558	.0	.0	.0	.0	.0	.0	.0	6,728	.0	.0	.0
4425316	ADDISON	TX		04/16/2007		1,132,783	.0	.0	.0	.0	.0	.0	.0	15,284	.0	.0	.0
4425333	HOUSTON	TX		06/29/2007		1,494,660	.0	.0	.0	.0	.0	.0	.0	38,616	.0	.0	.0
4425369	SUGAR LAND	TX		12/21/2007		1,248,314	.0	.0	.0	.0	.0	.0	.0	15,647	.0	.0	.0
4425377	SAN ANTONIO	TX		01/29/2008		1,009,852	.0	.0	.0	.0	.0	.0	.0	7,667	.0	.0	.0
4425393	TEMPLE	TX		05/12/2008		924,631	.0	.0	.0	.0	.0	.0	.0	10,735	.0	.0	.0
4425415	HOUSTON	TX		09/26/2008		1,011,991	.0	.0	.0	.0	.0	.0	.0	6,859	.0	.0	.0
4425427	HOUSTON	TX		11/21/2008		2,873,519	.0	.0	.0	.0	.0	.0	.0	31,765	.0	.0	.0
4425462	HOUSTON	TX		09/15/2010		1,002,560	.0	.0	.0	.0	.0	.0	.0	16,812	.0	.0	.0
4425493	DALLAS	TX		04/07/2011		1,221,036	.0	.0	.0	.0	.0	.0	.0	21,658	.0	.0	.0
4425511	SAN ANTONIO	TX		06/30/2011		969,651	.0	.0	.0	.0	.0	.0	.0	8,933	.0	.0	.0
4425554	PORTLAND	TX		05/14/2012		1,537,473	.0	.0	.0	.0	.0	.0	.0	22,671	.0	.0	.0
4425571	EL PASO	TX		08/28/2012		1,276,767	.0	.0	.0	.0	.0	.0	.0	14,589	.0	.0	.0
4425592	LYTLE	TX		12/20/2012		967,641	.0	.0	.0	.0	.0	.0	.0	24,964	.0	.0	.0
4425602	CARROLLTON	TX		02/11/2013		743,626	.0	.0	.0	.0	.0	.0	.0	9,964	.0	.0	.0
4425604	HOUSTON	TX		03/01/2013		1,023,023	.0	.0	.0	.0	.0	.0	.0	26,307	.0	.0	.0
4425641	HOUSTON	TX		08/02/2013		2,161,860	.0	.0	.0	.0	.0	.0	.0	38,166	.0	.0	.0
4425651	HUMBLE	TX		09/20/2013		1,847,240	.0	.0	.0	.0	.0	.0	.0	16,068	.0	.0	.0
4425665	LAREDO	TX		11/26/2013		1,300,492	.0	.0	.0	.0	.0	.0	.0	25,617	.0	.0	.0
4425685	San Antonio	TX		05/23/2014		1,464,853	.0	.0	.0	.0	.0	.0	.0	17,879	.0	.0	.0
4425715	EL PASO	TX		10/30/2014		1,196,073	.0	.0	.0	.0	.0	.0	.0	11,870	.0	.0	.0
4425724	FREDERICKSBURG	TX		12/16/2014		1,400,000	.0	.0	.0	.0	.0	.0	.0	13,963	.0	.0	.0
4425735	SAN ANTONIO	TX		01/09/2015		.0	.0	.0	.0	.0	.0	.0	.0	6,720	.0	.0	.0
4425737	ADDISON	TX		01/20/2015		.0	.0	.0	.0	.0	.0	.0	.0	4,135	.0	.0	.0
4525162	SALT LAKE CITY	UT		08/15/2005		2,131,846	.0	.0	.0	.0	.0	.0	.0	28,651	.0	.0	.0
4525163	SANDY	UT		08/15/2005		845,058	.0	.0	.0	.0	.0	.0	.0	14,254	.0	.0	.0
4525380	PROVO	UT		01/31/2008		2,232,374	.0	.0	.0	.0	.0	.0	.0	34,793	.0	.0	.0
4525637	SALT LAKE CITY	UT		06/27/2013		1,166,201	.0	.0	.0	.0	.0	.0	.0	15,381	.0	.0	.0
4525711	ROY	UT		10/21/2014		994,918	.0	.0	.0	.0	.0	.0	.0	15,374	.0	.0	.0
4625461	BARRE	VT		08/26/2010		2,977,016	.0	.0	.0	.0	.0	.0	.0	19,153	.0	.0	.0
4725131	STERLING	VA		03/30/2005		2,021,553	.0	.0	.0	.0	.0	.0	.0	55,379	.0	.0	.0
4725134	MIDLOTHIAN	VA		04/28/2005		569,060	.0	.0	.0	.0	.0	.0	.0	22,504	.0	.0	.0
4725204	POWHATAN	VA		01/30/2006		714,519	.0	.0	.0	.0	.0	.0	.0	11,262	.0	.0	.0
4725237	MECHANICSVILLE	VA		05/15/2006		767,100	.0	.0	.0	.0	.0	.0	.0	20,284	.0	.0	.0
4725261	NORFOLK	VA		08/30/2006		1,176,512	.0	.0	.0	.0	.0	.0	.0	9,660	.0	.0	.0
4725450	VIRGINIA BEACH	VA		06/07/2010		883,028	.0	.0	.0	.0	.0	.0	.0	33,551	.0	.0	.0
4725454	MIDLOTHIAN	VA		06/23/2010		578,205	.0	.0	.0	.0	.0	.0	.0	14,671	.0	.0	.0
4725467	PORTSMOUTH	VA		10/27/2010		1,066,989	.0	.0	.0	.0	.0	.0	.0	17,372	.0	.0	.0

QE02.6

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4725546	ROANOKE	VA		02/27/2012		1,577,241	.0	.0	.0	.0	.0	.0	.0	16,604	.0	.0	.0
4725634	VIRGINIA BEACH	VA		06/26/2013		1,323,133	.0	.0	.0	.0	.0	.0	.0	32,297	.0	.0	.0
4725706	WOODBIDGE	VA		09/30/2014		2,350,427	.0	.0	.0	.0	.0	.0	.0	50,045	.0	.0	.0
4725720	MIDLOTHIAN	VA		12/03/2014		1,050,000	.0	.0	.0	.0	.0	.0	.0	5,345	.0	.0	.0
4725721	YORKTOWN	VA		12/10/2014		1,225,000	.0	.0	.0	.0	.0	.0	.0	9,772	.0	.0	.0
4825262	TACOMA	WA		09/01/2006		875,717	.0	.0	.0	.0	.0	.0	.0	12,692	.0	.0	.0
4825435	GIG HARBOR	WA		02/19/2009		1,460,531	.0	.0	.0	.0	.0	.0	.0	11,794	.0	.0	.0
4825719	TUKWILA	WA		11/21/2014		1,800,000	.0	.0	.0	.0	.0	.0	.0	21,577	.0	.0	.0
4925383	HEDGESVILLE	WV		02/11/2008		1,852,842	.0	.0	.0	.0	.0	.0	.0	43,299	.0	.0	.0
5025364	PRAIRIE DU CHIEN	WI		12/20/2007		1,569,327	.0	.0	.0	.0	.0	.0	.0	53,210	.0	.0	.0
5025416	MADISON	WI		09/30/2008		2,010,494	.0	.0	.0	.0	.0	.0	.0	22,021	.0	.0	.0
5025447	MADISON	WI		04/20/2010		867,199	.0	.0	.0	.0	.0	.0	.0	8,403	.0	.0	.0
5325355	TOWNSEND TWP	OH		11/28/2007		795,808	.0	.0	.0	.0	.0	.0	.0	108,026	.0	.0	.0
0299999	Total - Mortgages With Partial Repayments					378,230,226	.0	.0	.0	.0	.0	.0	.0	7,035,750	.0	.0	.0
0599999	Total Mortgages					381,488,812	.0	.0	.0	.0	.0	.0	3,233,643	10,269,393	.0	.0	.0

QE02.7

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusting Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
072031	AR 8 BAY AREA WATER TAXABLE 3.994% 10/01/34.....		02/20/2015	Citi.....		4,886,688	4,800,000	76,685	1FE.....
56052F	BC 8 MAINE HOUSING TAXABLE 3.589% 11/15/30.....		02/04/2015	Citi.....		3,000,000	3,000,000	0	1FE.....
58506Y	AP 7 MEDSTAR HEALTH INC 3.599% 08/15/29.....		01/29/2015	J P Morgan & Co.....		2,000,000	2,000,000	0	1FE.....
605581	FF 9 STATE OF MISSISSIPPI 3.729% 10/01/32.....		02/04/2015	Ryan Beck & Co.....		7,000,000	7,000,000	0	1FE.....
64469D	WP 2 NEW HAMPSHIRE HOUSING 3.855% 07/01/30.....		01/16/2015	Ryan Beck & Co.....		2,500,000	2,500,000	0	1FE.....
64763H	FJ 9 NEW ORLEANS LA AVIATION BRD 5.000% 01/.....		03/04/2015	Citi.....		4,916,757	4,455,000	0	1FE.....
67756D	FE 1 UNIVERSITY OF DAYTON 4.335% 12/01/35.....		03/04/2015	Wells Fargo Securities.....		3,035,000	3,035,000	0	1FE.....
708796	P2 7 PENNSYLVANIA HSG FIN AGY 3.950% 10/01/.....		02/12/2015	Morgan Stanley & Co.....		3,000,000	3,000,000	0	1FE.....
70917S	QV 8 PENNSYLVANIA ST HGR ED FACS AU 3.677%.....		02/27/2015	Morgan Stanley & Co.....		8,020,000	8,020,000	0	1FE.....
717883	QY 1 PHILADELPHIA SCH DIST TXBL 2015 SERIES E.....		03/26/2015	PNC Corporate Finance.....		2,145,000	2,145,000	0	1FE.....
86768M	AS 1 SUNRISE FL SPL ASSMNT 5.300% 05/01/37.....		02/26/2015	Citi.....		2,660,000	2,660,000	0	2FE.....
91417K	N3 1 UNIV OF COLORADO CO ENTERPRISE 3.039%.....		01/16/2015	Ryan Beck & Co.....		2,500,000	2,500,000	0	1FE.....
91523N	MY 9 UNIVERSITY OF WASHINGTON 3.404% 12/01/.....		02/03/2015	Citi.....		5,577,866	5,655,000	0	1FE.....
928077	HS 8 VIRGINIA PORT AUTHORITY 3.515% 07/01/2.....		03/05/2015	Morgan Stanley & Co.....		2,000,000	2,000,000	0	1FE.....
1799999	Total Bonds - U.S. States, Territories and Possessions.....					53,241,311	52,770,000	76,685	XXX
Bonds - U.S. Special Revenue and Special Assessment									
36230T	B2 7 GN 758157 4.550% 05/15/38.....		01/12/2015	KGS - Alpha Capital.....		6,803,961	6,115,920	10,822	1.....
38378X	SU 6 GNMA 2014-150 C 3.400% 12/16/49.....		03/26/2015	J P Morgan & Co.....		5,165,625	5,000,000	14,167	1.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					11,969,586	11,115,920	24,989	XXX
Bonds - Industrial and Miscellaneous									
023770	AA 8 AMER AIRLN 15-1 B PTT 2015-1 A 3.375%.....		03/02/2015	Credit Suisse.....		2,000,000	2,000,000	0	1FE.....
023770	AB 6 AMER AIRLN 15-1 B PTT 2015-1 B 3.700%.....		03/02/2015	Credit Suisse.....		1,000,000	1,000,000	0	2FE.....
025816	BL 2 AMERICAN EXPRESS 4.900% Perpet.....		02/25/2015	Citigroup.....		1,000,000	1,000,000	0	2FE.....
02666A	AA 6 AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46.....		02/26/2015	Goldman Sachs & Co.....		2,999,878	3,000,000	0	1FE.....
12592T	AA 3 COMM MORTGAGE TRUST 2015-3BP A 3.178%.....		02/20/2015	Deutsche Bank Securities.....		5,032,227	5,000,000	10,593	1FE.....
12649A	AC 3 CREDIT SUISSE MORTGAGE TRUST 2014-USA A2.....		02/17/2015	Wells Fargo Securities.....		5,335,938	5,000,000	10,432	1FE.....
134429	BA 6 CAMPBELL SOUP COMPANY 3.300% 03/19/25.....		03/16/2015	Credit Suisse.....		998,650	1,000,000	0	2FE.....
15137J	AC 6 CENT CLO LP 2015-A A1 3.900% 04/17/26.....		03/19/2015	Bank of America.....		2,500,000	2,500,000	0	1FE.....
22970*	AA 8 BGS BNSF Series 2015-1 CTL PT 4.070% 0.....		03/12/2015	Bostonia Global Securities.....		7,000,000	7,000,000	0	1Z.....
23317H	AD 4 DDR CORP 3.625% 02/01/25.....		01/12/2015	Deutsche Bank Securities.....		1,985,200	2,000,000	0	2FE.....
28618X	AB 8 ELEMENT RAIL LEASING LLC 2015-1A A2 3.....		02/26/2015	Credit Suisse.....		1,000,000	1,000,000	0	1FE.....
29273R	BD 0 ENERGY TRANSFER PARTNERS 4.050% 03/15/.....		03/05/2015	U B S.....		999,180	1,000,000	0	2FE.....
29717P	AP 2 ESSEX PORTFOLIO LP 3.500% 04/01/25.....		03/10/2015	Wells Fargo Securities.....		997,470	1,000,000	0	2FE.....
33767C	AD 9 FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50.....		03/02/2015	Barclays Capital Inc.....		2,496,879	2,449,421	953	1FE.....
361448	AW 3 GATX CAPITAL CORPORATION 3.250% 03/30/.....		02/03/2015	Citi.....		989,370	1,000,000	0	2FE.....
44217N	AC 0 HOUSTON GALLERIA MALL TRUST 2015-A A1.....		03/26/2015	J P Morgan & Co.....		3,025,781	3,000,000	7,716	1FE.....
50540R	AQ 5 LABORATORY CORP OF AMERICA HLD 3.600%.....		01/21/2015	Wells Fargo Securities.....		998,500	1,000,000	0	2FE.....
539830	BE 8 LOCKHEED MARTIN CORP 2.900% 03/01/25.....		02/12/2015	J P Morgan & Co.....		1,994,280	2,000,000	0	1FE.....
574754	AL 1 MASHANTUCKET WESTERN PEQUOT 144A 6.350.....		03/30/2015	No Broker.....		0	5,463	0	5.....
574754	AL 1 MASHANTUCKET WESTERN PEQUOT 144A 6.350.....		03/30/2015	Interest Capitalization.....		964	964	0	5.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
581760 AS 4	MCLAREN HEALTH CARE CORP 4.534% 05/15/.....		03/18/2015	J P Morgan & Co.....		3,000,000	3,000,000	0	1FE.....
605068 AQ 8	MISSION HEALTH SYSTEM 3.655% 10/01/27.....		02/27/2015	Wells Fargo Securities.....		1,955,000	1,955,000	0	1FE.....
68268N AP 8	ONEOK PARTNERS LP 4.900% 03/15/25.....		03/17/2015	J P Morgan & Co.....		997,900	1,000,000	0	2FE.....
78413M AE 8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A.....		02/03/2015	Bank of America.....		4,159,556	4,000,000	4,604	1FE.....
81618T AC 4	SELECT INCOME REIT 4.500% 02/01/25.....		01/29/2015	U B S.....		1,469,850	1,500,000	0	2FE.....
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/.....		03/04/2015	Citi.....		2,000,000	2,000,000	0	2FE.....
845467 AL 3	SOUTHWESTERN ENRG CO 4.950% 01/23/25.....		01/20/2015	Bank of America.....		2,993,460	3,000,000	0	2FE.....
949746 RN 3	WELLS FARGO & COMPANY SERIES U 5.875%.....		01/15/2015	Wells Fargo Securities.....		1,000,000	1,000,000	0	2FE.....
983130 AV 7	WYNN LAS VEGAS LLC/CORP 144A 5.500% 03.....		02/11/2015	Deutsche Bank Securities.....		1,000,000	1,000,000	0	3FE.....
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39.....		02/18/2015	Goldman Sachs & Co.....		2,984,400	2,984,400	1,212	1Z.....
009090 AA 9	AIR CANADA 2015-A1 PTT 144A 3.600% 03/.....	A	03/11/2015	Morgan Stanley & Co.....		1,000,000	1,000,000	0	1FE.....
009090 AB 7	AIR CANADA 2015-A1 PTT 144A 3.875% 03/.....	A	03/11/2015	Morgan Stanley & Co.....		1,000,000	1,000,000	0	2FE.....
73755L AM 9	POTASH CORP OF SASKATCHEWAN 3.000% 04/.....	A	03/23/2015	Bank of America.....		995,200	1,000,000	0	1FE.....
05565E H# 5	BMW US CAPITAL LLC SERIES B 3.300% 02/.....	F	02/18/2015	RBS Securities Corp.....		6,000,000	6,000,000	0	1Z.....
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39.....	F	01/05/2015	Bank of America.....		2,012,500	2,000,000	5,584	3AM.....
29358Q AE 9	ENSCO PLC 5.200% 03/15/25.....	F	03/04/2015	Deutsche Bank Securities.....		1,992,440	2,000,000	0	2FE.....
494386 AC 9	KIMBERLY-CLARK DE MEXICO 144A 3.250% 0.....	F	03/06/2015	Citi.....		1,985,230	2,000,000	0	1FE.....
65504L AN 7	NOBLE HOLDING INTL LTD 5.950% 04/01/25.....	F	03/11/2015	J P Morgan & Co.....		997,200	1,000,000	0	2FE.....
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO 5.750%.....	F	03/05/2015	Citi.....		949,140	1,000,000	7,986	2FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					80,846,193	80,395,248	49,080	XXX
8399997	Total Bonds - Part 3.....					146,057,090	144,281,168	150,754	XXX
8399999	Total Bonds.....					146,057,090	144,281,168	150,754	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					146,057,090	XXX	150,754	XXX

QE04.1

(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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3132H3 7A 5 03	FREDDIE MAC GOLD POOL 090889 3.500%		03/01/2015	Paydown.....		83,608	83,608	89,238	89,029	0	(5,421)	0	(5,421)	0	83,608	0	0	0	470	03/01/2043	1.....
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		03/01/2015	Paydown.....		39,916	39,916	41,113	40,767	0	(851)	0	(851)	0	39,916	0	0	0	200	03/25/2036	1.....
36202B U9 4	GNMA II SF POOL# 001508 10.000% 11/20/2		03/01/2015	Paydown.....		34	34	34	34	0	0	0	0	34	0	0	0	1	11/20/2020	1.....	
36202B UP 8	GNMA II SF POOL# 001490 10.000% 10/20/2		03/01/2015	Paydown.....		32	32	32	32	0	0	0	0	32	0	0	0	1	10/20/2020	1.....	
36202B VT 9	GNMA II SF POOL# 001526 10.000% 12/20/2		03/01/2015	Paydown.....		27	27	27	27	0	0	0	0	27	0	0	0	0	12/20/2020	1.....	
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		03/15/2015	Redemption 100.0000		61,519	61,519	61,519	61,519	0	0	0	0	61,519	0	0	0	486	06/15/2030	1.....	
38373M 2F 6	GNMA 2008-80 IO 0.989% 04/16/50		03/01/2015	Paydown.....		0	0	1,250	1,198	0	(1,198)	0	(1,198)	0	0	0	0	30	04/16/2050	1.....	
38373M 3S 7	GNMA 2008-86 IO 0.396% 10/16/48		03/01/2015	Paydown.....		0	0	5,320	5,248	0	(5,248)	0	(5,248)	0	0	0	0	80	10/16/2048	1.....	
38373M 7D 6	GNMA 2009-37 IO 0.892% 05/16/49		03/01/2015	Paydown.....		0	0	18,336	17,872	0	(17,872)	0	(17,872)	0	0	0	0	2,435	05/16/2049	1.....	
38373V PY 0	GNMA 2002-64 ZH 6.000% 09/16/32		03/01/2015	Paydown.....		189,498	189,498	187,916	188,514	0	984	0	984	0	189,498	0	0	0	1,765	09/16/2032	1.....
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		03/01/2015	Paydown.....		168,343	168,343	168,554	168,477	0	(134)	0	(134)	0	168,343	0	0	0	1,056	03/16/2035	1.....
38376G QY 9	GNMA 2010-72 B 3.459% 05/16/36		03/01/2015	Paydown.....		1,256,832	1,256,832	1,253,347	1,253,597	0	3,236	0	3,236	0	1,256,832	0	0	0	10,704	05/16/2036	1.....
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		02/10/2015	Redemption 100.0000		6,647	6,647	6,647	6,647	0	0	0	0	6,647	0	0	0	0	100	08/10/2018	1.....
0599999	Total Bonds - U.S. Government.....					1,806,456	1,806,456	1,833,333	1,832,961	0	(26,504)	0	(26,504)	0	1,806,456	0	0	0	17,328	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		03/01/2015	Redemption 100.0000		87,720	87,720	87,720	87,720	0	0	0	0	87,720	0	0	0	0	407	02/01/2042	1FE.....
246395 YC 5	DELAWARE S1 HSG AUTH REV 2013-1 2.750%		03/01/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	35,000	0	0	0	0	172	12/01/2041	1FE.....
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		03/15/2015	Redemption 100.0000		7,860	7,860	7,860	7,860	0	0	0	0	7,860	0	0	0	0	51	06/15/2045	1FE.....
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2012A 2.6		03/01/2015	Redemption 100.0000		137,804	137,804	137,804	137,804	0	0	0	0	137,804	0	0	0	0	542	12/01/2042	1FE.....
49130T PQ 3	KENTUCKY S1 HSG CORP HSG REV 2012 SERIES		03/01/2015	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	20,000	0	0	0	0	614	01/01/2028	1FE.....
49130T PS 9	KENTUCKY S1 HSG CORP HSG REV 2013 SERIES		03/01/2015	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	70,000	0	0	0	0	363	11/01/2041	1FE.....
57419P MC 0	MARYLAND S1 CMNLY DEV ADMIN 2007 SERIES		03/01/2015	Redemption 100.0000		255,000	255,000	256,275	255,555	0	(39)	0	(39)	255,516	0	(516)	(516)	8,288	03/01/2043	1FE.....	
57563R JN 0	MASSACHUSETTS EDLING AUTH ED LN REV SER		01/01/2015	Redemption 100.0000		120,000	120,000	120,300	120,214	0	0	0	0	120,214	0	(214)	(214)	3,300	07/01/2026	1FE.....	
57563R KE 8	MASSACHUSETTS EDLING AUTH ED LN REV SER		01/01/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	35,000	0	0	0	840	07/01/2027	1FE.....	
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		03/01/2015	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	20,000	0	0	0	0	501	07/01/2031	1FE.....
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		03/01/2015	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	65,000	0	0	0	0	298	11/01/2040	1FE.....
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		02/01/2015	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	20,000	0	0	0	0	77	11/01/2041	1FE.....
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		03/01/2015	Redemption 50.0000		20,000	40,000	40,000	40,000	0	0	0	0	40,000	0	(20,000)	(20,000)	710	09/01/2032	1FE.....	
68608E MW 9	OREGON HSG MULTIFAM 2012 SER B 4.125%		01/01/2015	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	60,000	0	0	0	0	1,238	07/01/2043	1FE.....
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		03/01/2015	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	90,000	0	0	0	0	516	01/01/2041	1FE.....
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7		03/01/2015	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	85,000	0	0	0	0	911	09/01/2041	1FE.....
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		03/01/2015	Paydown.....		186,839	186,839	186,839	0	0	0	0	0	186,839	0	0	0	0	964	10/25/2037	1FE.....
93978X EM 8	WASHINGTON ST HSG FIN COMM 2011 SERIES		01/01/2015	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	70,000	0	0	0	0	805	10/01/2033	1FE.....
1799999	Total Bonds - U.S. States, Territories and Possessions.....					1,385,223	1,405,223	1,406,798	1,219,153	0	(39)	0	(39)	1,405,953	0	(20,730)	(20,730)	20,597	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																					
31340Y 4Z 9	FHLMC REMIC 93 H 8.500% 11/15/20		03/01/2015	Paydown.....		2,614	2,614	2,735	2,617	0	(2)	0	(2)	0	2,614	0	0	0	41	11/15/2020	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358P	HV 2 FNMA REMIC G92-35 EB 7.500% 07/25/22		03/01/2015	Paydown		1,932	1,932	1,936	1,926	0	6	0	6	0	1,932	0	0	0	24	07/25/2022	1
31358Q	EU 5 FNMA REMIC 1992-162 D 7.000% 09/25/22		03/01/2015	Paydown		14,515	14,515	14,066	14,344	0	171	0	171	0	14,515	0	0	0	171	09/25/2022	1
3136A6	P9 9 FNR 2012-76 VG 4.000% 03/25/29		03/01/2015	Paydown		25,021	25,021	27,022	26,938	0	(1,918)	0	(1,918)	0	25,021	0	0	0	167	03/25/2029	1
3136A8	DP 2 FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2015	Paydown		49,041	49,041	53,117	51,945	0	(16)	0	(16)	0	51,929	0	(2,889)	(2,889)	286	02/25/2038	1
3136AE	TT 4 FANNIE MAE 2013-54 BA 3.000% 06/25/43		03/01/2015	Paydown		70,179	70,179	72,614	72,294	0	(2,115)	0	(2,115)	0	70,179	0	0	0	313	06/25/2043	1
3136AG	HV 7 FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/01/2015	Paydown		22,985	22,985	22,841	22,858	0	128	0	128	0	22,985	0	0	0	134	07/25/2033	1
3137AR	WS 1 FHR 4073 HC 3.500% 03/15/35		03/01/2015	Paydown		37,643	37,643	40,725	39,730	0	(2,087)	0	(2,087)	0	37,643	0	0	0	220	03/15/2035	1
3137B3	4W 5 FHR 4215 LV 3.500% 04/15/33		03/15/2015	Paydown		27,744	27,744	27,627	27,638	0	106	0	106	0	27,744	0	0	0	162	04/15/2033	1
3138L4	EQ 2 FANNIE MAE AM3742 3.150% 09/01/25		03/01/2015	Redemption	100.0000	4,900	4,900	4,589	4,627	0	5	0	5	0	4,632	0	268	268	27	09/01/2025	1
31392D	2B 7 FNMA 2002-59 ZB 6.000% 09/25/32		03/01/2015	Paydown		216,744	216,744	208,348	213,632	0	3,112	0	3,112	0	216,744	0	0	0	1,612	09/25/2032	1
31392R	WT 4 FHLMC 2492 Z 5.500% 08/15/32		03/01/2015	Paydown		54,598	54,598	49,262	52,759	0	1,838	0	1,838	0	54,598	0	0	0	546	08/15/2032	1
31393A	5P 8 FNMA 2003-43 PE 5.500% 05/25/33		03/01/2015	Paydown		181,057	181,057	177,804	179,327	0	1,730	0	1,730	0	181,057	0	0	0	1,756	05/25/2033	1
31393N	4A 4 FHLMC 2589 GM 5.500% 03/15/33		03/01/2015	Paydown		278,478	278,478	276,302	277,403	0	1,075	0	1,075	0	278,478	0	0	0	2,275	03/15/2033	1
31405W	QT 5 FNMA POOL 801566 5.000% 01/01/20		03/01/2015	Paydown		2,460	2,460	2,475	2,461	0	(1)	0	(1)	0	2,460	0	0	0	21	01/01/2020	1
36230T	B2 7 GN 758157 4.550% 05/15/38		03/01/2015	Paydown		23,659	23,659	26,321	0	0	(2,662)	0	(2,662)	0	23,659	0	0	0	135	05/15/2038	1
452151	8V 8 ILLINOIS STATE 4.421% 01/01/15		01/01/2015	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,053	01/01/2015	1FE
841215	AA 4 3.846% 08		02/15/2015	Redemption	100.0000	73,398	73,398	73,398	73,398	0	0	0	0	0	73,398	0	0	0	1,411	08/15/2033	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						1,586,968	1,586,968	1,581,182	1,563,897	0	(630)	0	(630)	0	1,589,588	0	(2,621)	(2,621)	20,354	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00228#	AA 0 AV CINGULAR LLC CINGULAR WIRELESS LLC ACE SECURITIES CORP 2003-MH1 B1		03/15/2015	Redemption	100.0000	54,385	54,385	57,104	55,725	0	(25)	0	(25)	0	55,701	0	(1,316)	(1,316)	677	08/15/2021	1
00442Q	AG 3 6.500% AGATE BAY MORTGAGE LOAN TRUST 2013-1		03/01/2015	Paydown		49,658	49,658	52,451	50,025	0	(368)	0	(368)	0	49,658	0	0	0	496	08/15/2030	3AM
008414	AA 2 A1 AMERICAN HOMES 4 REN1 2014-SFR2 A		03/25/2015	Paydown		49,813	49,813	47,650	47,916	0	1,898	0	1,898	0	49,813	0	0	0	239	07/25/2043	1FM
02665U	AA 3 3.78 AMERICREDIT AUTOMOBILE REC 2011-2 C		03/01/2015	Paydown		14,306	14,306	14,305	14,304	0	1	0	1	0	14,306	0	0	0	90	10/17/2036	1FE
03064N	AF 3 3		03/08/2015	Paydown		716,041	716,041	716,002	716,038	0	3	0	3	0	716,041	0	0	0	3,779	10/12/2016	1FE
04542B	MS 8 ASSET BACKED FUNDING CERT 2005-AQ1 A4		03/01/2015	Paydown		54,018	54,018	53,309	53,578	0	3	0	3	0	53,581	0	437	437	470	06/25/2035	1FM
049164	AK 2 ATLAS AIR INC 7.380% 01/02/18		03/02/2015	Redemption	100.0000	174,032	174,032	175,280	174,305	0	46	0	46	0	174,351	0	(319)	(319)	2,145	01/02/2018	3
049164	BE 5 ATLAS AIR INC 2000-1 PASS THROUGH CERT		03/02/2015	Redemption	100.0000	123,376	123,376	123,376	123,376	0	0	0	0	0	123,376	0	0	0	1,816	07/01/2021	3
05606T	AA 1 BXG RECEIVABLES NOTE TRUST 2010-A A 5		03/02/2015	Paydown		72,302	72,302	72,246	72,180	0	122	0	122	0	72,302	0	0	0	606	03/02/2026	1FE
05606U	AA 8 BXG RECEIVABLES NOTE TRUST 2012-A A 2		03/02/2015	Paydown		39,225	39,225	39,225	39,225	0	0	0	0	0	39,225	0	0	0	174	12/02/2027	1FE
058498	AS 5 BALL CORP 4.000% 11/15/23		03/06/2015	Citi		970,000	1,000,000	925,000	925,246	0	1,303	0	1,303	0	926,549	0	43,451	43,451	12,889	11/15/2023	3FE
05949A	EC 0 1A2 BANC OF AMERICA MORTGAGE SEC 2004-4		03/01/2015	Paydown		388,856	388,856	385,028	387,266	0	1,590	0	1,590	0	388,856	0	0	0	2,641	05/25/2034	1FM
05955Q	AE 6 R17 3A		03/01/2015	Paydown		19,923	19,923	20,023	19,892	0	32	0	32	0	19,923	0	0	0	183	02/26/2020	1FM
05955R	AA 2 BANC OF AMERICA LARGE LOAN 2009-FDG A		03/01/2015	Paydown		5,371	5,371	5,670	5,638	0	(1)	0	(1)	0	5,637	0	(266)	(266)	47	01/25/2042	1FM
073914	VK 6 BEAR STEARNS MTGE SEC INC 1997-4 A4 2		03/01/2015	Paydown		13,471	13,471	12,999	13,269	0	202	0	202	0	13,471	0	0	0	58	10/25/2025	1FM
123168	AA 4 BUSH TRUCK LEASING LLC 2011-AA A 5.000 CREDIT-BASED ASSET SER & SECUR 2006-		03/01/2015	Paydown		51,983	51,983	51,860	51,827	0	156	0	156	0	51,983	0	0	0	420	09/25/2018	1FE
1248P8	AD 1 MH1		03/01/2015	Paydown		220,487	220,487	232,613	220,659	0	(223)	0	(223)	0	220,436	0	51	51	1,971	10/25/2036	1FE

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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 Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C 2		02/20/2015	Paydown		1,879,295	1,879,295	1,879,225	1,879,274	0	21	0	21	0	1,879,295	0	0	0	6,935	09/20/2016	1FE
12558B AF 3	CIT EQUIPMENT COLLATERAL 2012-VT1 D 4		02/21/2015	Paydown		2,881,000	2,881,000	2,880,289	2,880,791	0	209	0	209	0	2,881,000	0	0	0	19,783	10/21/2019	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/1		03/18/2015	Paydown		73,926	73,926	73,895	73,897	0	1	0	1	0	73,897	0	29	29	382	06/18/2029	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1		03/15/2015	Paydown		57,319	57,319	57,312	57,317	0	2	0	2	0	57,319	0	0	0	261	06/17/2019	1FE
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/1		03/15/2015	Paydown		59,315	59,315	59,308	59,313	0	2	0	2	0	59,315	0	0	0	487	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1		03/16/2015	Paydown		61,201	61,201	61,193	61,200	0	1	0	1	0	61,201	0	0	0	280	04/16/2018	1FE
12642M AQ 3	12R CREDIT SUISSE MORTGAGE CAPITAL CER 2009-		03/01/2015	Paydown		31,055	31,055	31,404	30,981	0	(8)	0	(8)	0	30,973	0	82	82	371	05/27/2037	1FM
12646W AH 7	12R CREDIT SUISSE COM MITE TRUS1 2013-		03/01/2015	Paydown		39,747	39,747	40,407	40,278	0	(531)	0	(531)	0	39,747	0	0	0	213	04/25/2043	1FM
126673 ZS 4	3 AF4 COUNTRYWIDE ASSEI-BACKED CERT 2005-		03/01/2015	Paydown		117,828	117,828	115,325	117,136	0	26	0	26	0	117,162	0	667	667	950	08/25/2035	1FM
12667F VF 9	J10 4C COUNTRYWIDE ALTERNATIVE LOAN 2004-		03/01/2015	Paydown		60,277	60,277	53,986	55,571	0	4,706	0	4,706	0	60,277	0	0	0	578	10/25/2034	1FM
12668A MN 2	49CB A COUNTRYWIDE ALTERNATIVE LOAN 2005-		03/01/2015	Paydown		117,662	131,152	106,797	111,298	0	53	0	53	0	111,351	0	6,311	6,311	1,270	11/25/2035	1FM
126694 CV 8	5.5 COUNTRYWIDE HOME LOANS 2005-21 A1/		03/01/2015	Paydown		13,416	15,039	14,083	14,083	0	10	0	10	0	14,094	0	(678)	(678)	125	10/25/2035	1FM
12669F C7 6	5.00 COUNTRYWIDE HOME LOANS 2004-10 A/		03/01/2015	Paydown		17,169	17,169	16,654	17,043	0	126	0	126	0	17,169	0	0	0	147	07/25/2034	1FM
12669G C8 2	5.50 COUNTRYWIDE HOME LOANS 2005-13 A8		02/01/2015	Paydown		43,764	43,764	42,738	42,948	0	816	0	816	0	43,764	0	0	0	308	06/25/2035	1FM
13975E AF 0	CAPITAL AUTO REC ASSET TRUST 2013-1 C		02/26/2015	Wells Fargo Securities		1,002,656	1,000,000	999,898	999,947	0	4	0	4	0	999,951	0	2,705	2,705	3,528	10/22/2018	1FE
14041N BX 8	CAPITAL ONE MULTI-ASSET 2005-B1 B1 4		02/15/2015	Paydown		1,000,000	1,000,000	842,500	995,752	0	4,248	0	4,248	0	1,000,000	0	0	0	8,167	12/15/2017	1FE
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		03/01/2015	Paydown		19,451	19,451	16,339	17,615	0	13	0	13	0	17,628	0	1,823	1,823	201	02/25/2035	1FM
172973 2R 9	1A5 CITICORP MORTGAGE SECURITIES 2005-6		03/01/2015	Paydown		168,799	168,799	161,160	161,160	0	0	0	0	0	161,160	0	7,639	7,639	1,030	09/25/2035	1FM
172973 5F 2	2A1 CITICORP MORTGAGE SECURITIES 2006-1		03/01/2015	Paydown		6,264	6,264	6,143	6,218	0	46	0	46	0	6,264	0	0	0	52	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4		03/01/2015	Paydown		74,260	74,260	67,205	71,895	0	58	0	58	0	71,953	0	2,307	2,307	812	07/25/2036	1FM
17312D AC 2	1A3 CITICORP MORTGAGE SECURITIES 2007-8		03/01/2015	Paydown		29,324	29,324	29,178	29,191	0	0	0	0	0	29,191	0	133	133	229	09/25/2037	1FM
17321L AA 7	J1 A CITIGROUP MORTGAGE LOAN TRUS1 INC 2013-		03/01/2015	Paydown		114,602	114,602	112,265	112,436	0	2,166	0	2,166	0	114,602	0	0	0	724	10/25/2043	1FM
17322N AA 2	JL A1 CITIGROUP MORTGAGE LOAN TRUS1 2014-		03/01/2015	Paydown		68,719	68,719	68,999	68,983	0	(264)	0	(264)	0	68,719	0	0	0	474	06/25/2044	1FM
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH		09/01/2014	Paydown		8,705	8,705	8,705	8,705	0	0	0	0	0	8,705	0	0	0	0	02/01/2033	6FE
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100		03/01/2015	Paydown		4,680	4,680	4,485	4,485	0	195	0	195	0	4,680	0	0	0	58	08/15/2025	6FM
22540A AJ 7	7.6 ASSOCIATES MANUF HOUSING 1997-1 B1		03/15/2015	Paydown		164,344	164,344	148,423	160,699	0	3,645	0	3,645	0	164,344	0	0	0	1,992	06/15/2028	1FE
22540A CP 1	CLASS M ASSOCIATES MANUF HOUSING 1997-2		03/15/2015	Paydown		134,204	134,204	122,796	130,421	0	3,783	0	3,783	0	134,204	0	0	0	1,594	03/15/2028	1FE
22541N SZ 8	2A1 CS FIRST BOSTON MITE SEC CORP 2003-10		03/01/2015	Paydown		5,742	5,742	5,828	5,751	0	(9)	0	(9)	0	5,742	0	0	0	48	05/25/2018	1FM
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		03/01/2015	Paydown		266,126	266,126	262,612	263,812	0	2,313	0	2,313	0	266,126	0	0	0	2,546	10/25/2033	1FM
225458 AY 4	1 1A CS FIRST BOSTON MORTGAGE SECUR 2005-		03/01/2015	Paydown		152,436	152,436	149,831	149,831	0	2,606	0	2,606	0	152,436	0	0	0	1,419	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1		03/01/2015	Paydown		73,417	73,417	75,069	73,634	0	(217)	0	(217)	0	73,417	0	0	0	389	10/25/2019	1FM
226829 AA 7	03/30 CREDIT SUISSE MITE CAPITAL CER1 2009-3R		03/30/2015	Redemption	100.0000	24,984	24,984	24,984	24,984	0	0	0	0	0	24,984	0	0	0	550	03/30/2025	2FE
22943Y UB 3	2 DEIROIT INTL BRIDGE COMPANY SERIES C		03/01/2015	Paydown		45,652	45,652	44,311	44,519	0	270	0	270	0	44,789	0	863	863	252	08/27/2037	1FM
25087* AB 9	6 ENERGY TRANSFER PARTNERS 5.950%		03/02/2015	Redemption	100.0000	141,975	141,975	141,975	141,975	0	0	0	0	0	141,975	0	0	0	1,464	09/02/2017	2FE
29273R AB 5	02/01/		02/01/2015	Maturity		1,000,000	1,000,000	997,129	999,967	0	33	0	33	0	1,000,000	0	0	0	29,750	02/01/2015	2FE

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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 Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
29977J AB 2	EVERBANK M TGE LOAN TRUST 2013-1 AZ	25	03/01/2015	Paydown.....		64,251	64,251	64,633	64,559	0	(308)	0	(308)	0	64,251	0	0	0	301	03/25/2043	1FM.....
29977K AA 1	EVERBANK M TGE LOAN TRUST 2013-2 A	3.00	03/25/2015	Paydown.....		65,823	65,823	65,287	65,327	0	496	0	496	0	65,823	0	0	0	345	06/25/2043	1FM.....
301655 AC 0	EXETER AUTOMOBILE REC TRUST 2012-1A B		03/15/2015	Paydown.....		503,205	503,205	503,085	503,188	0	17	0	17	0	503,205	0	0	0	2,667	03/15/2017	1FE.....
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A	7.590%	01/10/2015	Redemption 100.0000.....		19,547	19,547	19,547	19,547	0	0	0	0	0	19,547	0	0	0	742	07/10/2018	1FE.....
31331F AL 5	FED EXPRESS CORP A-2 8.060% 01/05/16.....		01/05/2015	Redemption 100.0000.....		651,037	651,037	651,037	651,037	0	0	0	0	0	651,037	0	0	0	26,237	01/05/2016	1FE.....
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3		03/15/2015	Paydown.....		177,681	177,681	177,678	177,681	0	1	0	1	0	177,681	0	0	0	973	10/16/2017	1FE.....
34528Q AT 1	FORD CREDIT FLOORPLAN MS TR 1R 2010-3		02/15/2015	Paydown.....		2,000,000	2,000,000	1,995,938	1,999,881	0	119	0	119	0	2,000,000	0	0	0	16,633	02/15/2017	1FE.....
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/...		03/01/2015	Paydown.....		22,300	22,300	18,981	19,856	0	2,444	0	2,444	0	22,300	0	0	0	296	04/25/2029	4FM.....
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004- J6 2A		03/01/2015	Paydown.....		216,680	216,680	211,864	214,797	0	1,883	0	1,883	0	216,680	0	0	0	2,425	02/25/2035	1FM.....
404119 BN 8	HCA INC 5.000% 03/15/24.....		03/04/2015	CREDIT AGRICOLE.....		1,073,750	1,000,000	992,500	992,542	0	177	0	177	0	992,720	0	81,030	81,030	24,167	03/15/2024	3FE.....
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5.....		03/01/2015	Paydown.....		11,616	11,616	10,571	11,064	0	4	0	4	0	11,069	0	548	548	107	09/25/2037	1FM.....
421915 EC 9	HCP INC 6.000% 03/01/15.....		03/01/2015	Maturity.....		1,250,000	1,250,000	1,347,938	1,254,088	0	(4,088)	0	(4,088)	0	1,250,000	0	0	0	37,500	03/01/2015	2FE.....
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012- 1A A		03/16/2015	Paydown.....		185,060	185,060	185,060	185,060	0	0	0	0	0	185,060	0	0	0	1,464	12/16/2017	1FE.....
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		03/20/2015	Paydown.....		67,582	67,582	67,536	67,534	0	48	0	48	0	67,582	0	0	0	1,094	09/21/2040	1FE.....
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		03/01/2015	Paydown.....		92,768	92,768	91,202	91,621	0	5	0	5	0	91,626	0	1,142	1,142	798	08/25/2034	1FM.....
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		03/01/2015	Paydown.....		237,445	237,445	234,254	235,425	0	2,021	0	2,021	0	237,445	0	0	0	2,288	06/25/2033	1FM.....
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A	3	03/15/2015	Paydown.....		24,566	24,566	24,412	24,453	0	113	0	113	0	24,566	0	0	0	148	12/15/2048	1FE.....
46639G AL 0	JP MORGAN M TGE TRUST 2013-1 1A2	3.000%	03/01/2015	Paydown.....		79,986	79,986	81,814	81,395	0	(1,408)	0	(1,408)	0	79,986	0	0	0	358	03/01/2043	1FM.....
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2	3.5	03/01/2015	Paydown.....		204,738	204,738	207,330	206,551	0	(1,813)	0	(1,813)	0	204,738	0	0	0	1,042	05/25/2043	1FM.....
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1	3	03/01/2015	Paydown.....		83,426	83,426	85,525	85,021	0	(24)	0	(24)	0	84,997	0	(1,570)	(1,570)	439	01/25/2044	1FM.....
46641C AK 7	JP MORGAN MORTGAGE TRUST 2014-1A11	3.9	01/01/2015	Paydown.....		111,789	111,789	111,789	111,789	0	0	0	0	0	111,789	0	0	0	365	01/25/2044	1FM.....
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.....		03/05/2015	Redemption 100.0000.....		225,798	225,798	225,798	225,798	0	0	0	0	0	225,798	0	0	0	4,990	03/05/2023	1FE.....
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21.....		03/29/2015	Redemption 100.0000.....		7,420	7,420	7,420	7,420	0	0	0	0	0	7,420	0	0	0	209	03/29/2021	2FE.....
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		03/30/2015	Various.....		84,622	84,622	85,115	84,769	0	(12)	0	(12)	0	84,757	0	(135)	(135)	1,214	03/30/2021	2FE.....
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL		03/05/2015	Redemption 100.0000.....		54,605	54,605	54,605	54,605	0	0	0	0	0	54,605	0	0	0	660	12/05/2020	1.....
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/...		03/01/2015	Paydown.....		59,792	59,792	56,118	56,118	0	3,674	0	3,674	0	59,792	0	0	0	560	11/25/2035	2FM.....
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/...		03/01/2015	Paydown.....		113,406	113,406	106,080	106,080	0	7,326	0	7,326	0	113,406	0	0	0	1,062	09/25/2035	2FM.....
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.....		03/01/2015	Paydown.....		22,657	22,657	22,742	22,631	0	27	0	27	0	22,657	0	0	0	159	12/25/2018	1FM.....
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750.....		03/01/2015	Paydown.....		8,281	8,281	8,167	8,230	0	50	0	50	0	8,281	0	0	0	43	05/25/2018	1FM.....
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4		03/15/2015	Paydown.....		197,480	197,480	197,443	197,476	0	4	0	4	0	197,480	0	0	0	959	01/15/2030	1FE.....
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009- 2A A		03/20/2015	Paydown.....		36,740	36,740	36,740	36,740	0	0	0	0	0	36,740	0	0	0	287	07/20/2031	1FE.....
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012- 1A A		03/20/2015	Paydown.....		67,158	67,158	67,148	67,152	0	5	0	5	0	67,158	0	0	0	269	05/20/2030	1FE.....
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012- 1A B		03/20/2015	Paydown.....		67,158	67,158	67,153	67,155	0	3	0	3	0	67,158	0	0	0	375	05/20/2030	2AM.....
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....		03/01/2015	Paydown.....		1,120	1,120	908	1,065	0	2	0	2	0	1,067	0	54	54	12	12/25/2034	1FM.....

QE05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....		01/01/2015	Paydown.....		19,930	19,930	18,933	19,386	0	544	0	544	0	19,930	0	0	0	388	07/01/2035	1AM.....
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....		03/15/2015	Paydown.....		22,735	22,735	21,541	21,967	0	768	0	768	0	22,735	0	0	0	191	07/15/2038	1AM.....
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/.....		03/01/2015	Paydown.....		21,743	21,743	22,249	22,138	0	(395)	0	(395)	0	21,743	0	0	0	215	08/15/2037	3AM.....
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....		03/01/2015	Paydown.....		41,393	41,393	41,335	41,329	0	63	0	63	0	41,393	0	0	0	350	12/15/2045	1FM.....
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....		03/10/2015	Paydown.....		60,243	60,243	60,240	60,241	0	2	0	2	0	60,243	0	0	0	331	03/10/2027	1FE.....
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....		03/10/2015	Paydown.....		45,182	45,182	45,174	45,177	0	5	0	5	0	45,182	0	0	0	351	03/10/2027	2AM.....
68619A BK 2	A4 ORIGIN MANUFACTURED HOUSING 2005-5 A.....		03/01/2015	Paydown.....		61,741	61,741	63,207	62,766	0	(1,025)	0	(1,025)	0	61,741	0	0	0	578	06/15/2036	1FE.....
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....		03/01/2015	Paydown.....		215,911	215,911	206,398	212,569	0	3,343	0	3,343	0	215,911	0	0	0	1,828	10/25/2033	1FM.....
74927D AL 0	6A1 RESECURITIZATION TRUST 2010-4.....		03/01/2015	Paydown.....		47,486	47,486	46,725	46,991	0	495	0	495	0	47,486	0	0	0	463	02/26/2036	1FM.....
74958D AH 1	2 RESIDENTIAL FUNDING M/G SEC 1 2006-STU.....		03/01/2015	Paydown.....		17,764	17,764	16,887	17,403	0	362	0	362	0	17,764	0	0	0	149	10/25/2021	1FM.....
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15.....		03/01/2015	Paydown.....		0	138,174	119,976	119,976	0	0	0	0	0	119,976	0	(119,976)	(119,976)	1,927	07/25/2034	1FM.....
760985 L6 6	A16B RESIDENTIAL ACCREDIT LOANS 2002-QS6.....		03/01/2015	Paydown.....		37,247	37,247	37,247	37,147	0	101	0	101	0	37,247	0	0	0	464	12/25/2033	1FM.....
76110G ZD 6	A7 RESIDENTIAL ACCREDIT LOANS INC 2004.....		03/01/2015	Paydown.....		215,544	215,544	214,605	214,239	0	1	0	1	0	214,240	0	1,304	1,304	2,692	05/25/2031	1FM.....
76110H TW 9	Q57 RESIDENTIAL FUNDING M/G SEC 1 2004-S9.....		03/01/2015	Paydown.....		32,160	32,160	31,306	31,593	0	567	0	567	0	32,160	0	0	0	334	05/01/2034	1FM.....
76111X QK 2	1A RESIDENTIAL ASSET M/G PRODUCTS 2004.....		02/01/2015	Paydown.....		75,180	75,180	74,428	74,895	0	285	0	285	0	75,180	0	0	0	381	12/25/2034	1FM.....
76112B EN 6	SP3		03/01/2015	Paydown.....		221,007	221,007	221,006	220,455	0	(3)	0	(3)	0	220,453	0	554	554	2,612	09/25/2034	1FM.....
783764 AK 9	RYLAND GROUP 5.375% 01/15/15.....		01/15/2015	Maturity.....		1,000,000	1,000,000	995,560	999,979	0	21	0	21	0	1,000,000	0	0	0	26,875	01/15/2015	3FE.....
78487Y AA 1	3.650% SVO VOT MORTGAGE CORP 2010-AA A.....		03/01/2015	Paydown.....		42,596	42,596	42,596	42,543	0	54	0	54	0	42,596	0	0	0	254	07/20/2027	1FE.....
78488B AA 0	2.000% SAN JANDER DRIVE AUTO REC TRUST 2012.....		03/01/2015	Paydown.....		30,589	30,589	30,585	30,587	0	2	0	2	0	30,589	0	0	0	100	09/20/2029	1FE.....
80281A AE 9	1C SAN JANDER DRIVE AUTO REC TRUST 2011.....		03/15/2015	Paydown.....		702,693	702,693	702,614	702,682	0	12	0	12	0	702,693	0	0	0	4,383	11/15/2017	1FE.....
80282P AE 5	1C SAN JANDER DRIVE AUTO REC TR 2012-2 C.....		02/15/2015	Paydown.....		336,721	336,721	336,685	336,719	0	1	0	1	0	336,721	0	0	0	1,299	05/16/2016	1FE.....
80282V AE 2	3 SAXON ASSET SECURITIES TRUST 2003-3.....		03/15/2015	Paydown.....		281,324	281,324	281,296	281,319	0	5	0	5	0	281,324	0	0	0	1,867	02/15/2018	1FE.....
805564 PA 3	AF5		03/01/2015	Paydown.....		138,457	138,457	138,457	138,457	0	0	0	0	0	138,457	0	0	0	1,216	12/25/2033	1FM.....
81618T AC 4	SELECT INCOME REIT 4.500% 02/01/25.....		02/27/2015	U B S.....		1,500,780	1,500,000	1,469,850	0	68	0	0	68	0	1,469,918	0	30,862	30,862	2,063	02/01/2025	2FE.....
81744T AB 3	3.47 SEQUOIA MORTGAGE TRUST 2012-1 ZA1.....		03/01/2015	Paydown.....		17,425	17,425	17,425	17,409	0	16	0	16	0	17,425	0	0	0	109	01/25/2042	1FM.....
81745A AB 3	3.000		03/01/2015	Paydown.....		102,871	102,871	104,659	104,579	0	(1,708)	0	(1,708)	0	102,871	0	0	0	493	05/25/2043	1FM.....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.....		01/25/2015	Paydown.....		48,808	48,808	48,808	48,808	0	0	0	0	0	48,808	0	0	0	486	01/25/2044	1FE.....
822804 AA 8	A1 SHELLPOINT ASSET FUNDING TRUST 2013-1.....		03/01/2015	Paydown.....		46,277	46,277	45,263	45,514	0	762	0	762	0	46,277	0	0	0	247	07/25/2043	1FM.....
82651N AA 7	A SIERRA RECEIVABLES FUNDING CO 2010-3A.....		03/20/2015	Paydown.....		15,801	15,801	15,799	15,800	0	1	0	1	0	15,801	0	0	0	86	11/20/2025	1FE.....
82651R AA 8	1A A SIERRA RECEIVABLES FUNDING CO 2011.....		03/20/2015	Paydown.....		25,559	25,559	25,557	25,558	0	1	0	1	0	25,559	0	0	0	132	06/20/2018	1FE.....
82652A AA 4	A SIERRA RECEIVABLES FUNDING CO 2012-1A.....		03/20/2015	Paydown.....		23,234	23,234	23,229	23,232	0	2	0	2	0	23,234	0	0	0	102	11/20/2028	1FE.....
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A 7.42.....		03/01/2015	Paydown.....		58,249	58,249	58,216	58,163	0	86	0	86	0	58,249	0	0	0	694	04/15/2030	2AM.....
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%.....		03/15/2015	Paydown.....		108,087	108,087	107,794	107,889	0	198	0	198	0	108,087	0	0	0	522	03/17/2025	1FE.....
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%.....		03/15/2015	Paydown.....		43,235	43,235	43,226	43,229	0	6	0	6	0	43,235	0	0	0	310	03/17/2025	2AM.....
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A 6.000%.....		03/01/2015	Paydown.....		93,497	93,497	93,445	93,392	0	105	0	105	0	93,497	0	0	0	932	05/16/2022	1FE.....
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B 8.475%.....		03/01/2015	Paydown.....		23,374	23,374	23,363	23,343	0	31	0	31	0	23,374	0	0	0	329	05/16/2022	2AM.....

QE05.4

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82894*	AS 6 J.R. SIMPLOT COMPANY J.R. SIMPLOT COMPANY SOUTH TEXAS ELECTRIC COOP SERIES A 5.4		03/01/2015	Maturity	100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,400	03/01/2015	2
84055*	AA 6 5.4		01/01/2015	Redemption	100.0000	176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028	1
844741	AS 7 SOUTHWEST AIR 95 A4 7.640% 01/01/18		01/01/2015	Redemption	100.0000	446,874	446,874	446,874	446,874	0	0	0	0	0	446,874	0	0	0	17,071	01/01/2018	2AM
86359A	X7 3 A2 STRUCTURED ASSET SECURITIES 2003-29		03/01/2015	Paydown		108,178	108,178	97,732	106,443	0	1,735	0	1,735	0	108,178	0	0	0	1,076	09/25/2033	1FM
86359B	3A 7 5A1 STRUCTURED ASSET SECURITIES 2004-20		03/01/2015	Paydown		12,910	12,910	12,232	12,625	0	285	0	285	0	12,910	0	0	0	118	02/25/2020	1FM
86359B	J8 5 8A2 STRUCTURED ASSET SECURITIES 2005-10		03/01/2015	Paydown		78,780	78,780	76,488	77,987	0	793	0	793	0	78,780	0	0	0	798	11/25/2034	1FM
86359D	GT 8 5A9 STRUCTURED ASSET SECURITIES 2005-10		03/01/2015	Paydown		19,118	19,118	18,711	18,815	0	303	0	303	0	19,118	0	0	0	234	12/25/2034	1FM
86359D	JT 5 2A1 STRUCTURED ASSET SECURITIES 2005-14		03/01/2015	Paydown		265,936	265,936	257,329	260,157	0	5,779	0	5,779	0	265,936	0	0	0	2,256	07/25/2035	1FM
86365L	AB 7 B B STRUCTURED RECEIVABLES FINANCE 2010-		03/15/2015	Paydown		52,328	52,328	53,996	53,846	0	(1,518)	0	(1,518)	0	52,328	0	0	0	603	08/15/2036	1FE
87407P	AE 0 TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		03/20/2015	Paydown		62,500	62,500	62,473	62,474	0	26	0	26	0	62,500	0	0	0	370	11/20/2038	1FE
87407P	AJ 9 TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		03/20/2015	Paydown		62,500	62,500	63,594	63,524	0	(1,024)	0	(1,024)	0	62,500	0	0	0	366	02/22/2039	1FE
88031J	AB 2 TENASKA GEORGIA PARTNERS SENIOR SECURED		02/01/2015	Redemption	100.0000	97,500	97,500	102,369	100,531	0	(7)	0	(7)	0	100,524	0	(3,024)	(3,024)	4,631	02/01/2030	2FE
88031Q	AA 8 0 TENASKA VIRGINIA PARTNERS 144A 6.119%		03/30/2015	Redemption	100.0000	63,445	63,445	63,445	63,445	0	0	0	0	0	63,445	0	0	0	971	03/30/2024	2FE
88031R	AA 6 0 TENASKA ALABAMA II PARTNERS 144A SENIOR		03/30/2015	Various		156,834	156,834	157,475	157,147	0	(15)	0	(15)	0	157,132	0	(298)	(298)	2,402	03/30/2023	2
89656C	AA 1 TRINITY RAIL LEASING LP 2010-1A A 5.19		03/16/2015	Paydown		20,270	20,270	20,270	20,270	0	0	0	0	0	20,270	0	0	0	176	10/16/2040	1FE
90919@	AA 7 5.000% UNIPAC VI SENIOR SECURED NOTES		03/02/2015	Redemption	100.0000	48,400	48,400	19,360	19,360	0	0	0	0	0	19,360	0	29,040	29,040	448	05/31/2020	5
91155@	AA 8 ARMY LODGING FUND SENIOR SECURED NOTES		03/23/2015	Redemption	100.0000	26,692	26,692	26,692	26,692	0	0	0	0	0	26,692	0	0	0	234	09/23/2030	1
949456	AA 5 WELK RESORTS LLC 2013-A A 3.100% 03/15		03/15/2015	Paydown		190,942	190,942	190,916	190,938	0	4	0	4	0	190,942	0	0	0	968	03/15/2029	1FE
94978#	JF 5 ZC AVIATION 2014 CLASS A-1 3.620% 09/2		03/20/2015	Redemption	100.0000	53,332	53,332	53,332	53,332	0	0	0	0	0	53,332	0	0	0	322	09/20/2024	2FE
94978#	JH 1 ZC AVIATION 2014 CLASS A-1 3.620% 09/1		03/16/2015	Redemption	100.0000	53,712	53,712	53,712	53,712	0	0	0	0	0	53,712	0	0	0	324	09/16/2024	2FE
94980K	AG 7 WELLS FARGO MBS 2004-4 A7 5.500% 05/25		03/01/2015	Paydown		33,998	33,998	31,820	33,797	0	9	0	9	0	33,806	0	192	192	311	05/25/2034	1FM
94982W	AZ 7 WELLS FARGO MB TRST 2005-9 2A6 5.250%		03/01/2015	Paydown		100,074	100,074	95,577	95,577	0	0	0	0	0	95,577	0	4,497	4,497	1,077	09/25/2035	1FM
94982W	BB 9 WELLS FARGO MB TRST 2005-9 2A8 5.500		03/01/2015	Paydown		96,321	96,321	91,475	95,152	0	8	0	8	0	95,160	0	1,161	1,161	1,086	10/25/2035	1FM
94984F	AV 1 WELLS FARGO MBS 2006-11 A20 6.000% 09/		03/01/2015	Paydown		78,757	82,565	78,237	79,084	0	2	0	2	0	79,086	0	(329)	(329)	949	09/25/2036	3FM
96032T	AA 4 01/2 WESTGATE RESORTS 2012-2A A 3.000%		03/01/2015	Paydown		117,825	117,825	117,825	117,825	0	0	0	0	0	117,825	0	0	0	592	01/20/2025	1FE
961548	AQ 7 03/15/ WEST VACO CORP DEBENTURES 7.650%		03/15/2015	Redemption	100.0000	8,000	8,000	8,979	8,566	0	(16)	0	(16)	0	8,551	0	(551)	(551)	306	03/15/2027	2FE
97652P	AA 9 A1 WINWATER MORTGAGE LOAN TRUST 2014-1		03/01/2015	Paydown		191,214	191,214	197,667	197,425	0	(6,211)	0	(6,211)	0	191,214	0	0	0	1,134	06/27/2044	1FM
G0620B	AB 4 ATLAS 2014-1 A 4.875% 12/15/39		03/15/2015	Redemption	100.0000	15,600	15,600	15,600	0	0	0	0	0	0	15,600	0	0	0	63	01/15/2031	1Z
02364W	AH 8 AMERICA MOVIL SA DE CV GUAR		01/15/2015	Maturity		4,000,000	4,000,000	3,973,913	3,999,878	0	122	0	122	0	4,000,000	0	0	0	115,000	01/15/2015	1FE
05252A	AM 3 01 AUSTI & NZ BANKING GROUP 144A 3.700%		01/13/2015	Maturity		1,000,000	1,000,000	1,044,180	1,000,350	0	(350)	0	(350)	0	1,000,000	0	0	0	18,500	01/13/2015	1FE
227170	AD 9 2A A CRONUS CONTAINERS PROGRAM LID 2012-		02/18/2015	Paydown		775,000	775,000	774,675	774,743	0	257	0	257	0	775,000	0	0	0	4,895	09/18/2027	1FE
26971H	AC 6 EAGLE LTD 2014-1A B 5.290% 12/15/39		03/15/2015	Paydown		20,833	20,833	20,964	0	0	(130)	0	(130)	0	20,833	0	0	0	217	12/15/2039	3AM
26971H	AC 6 EAGLE LTD 2014-1A B 5.290% 12/15/39		01/15/2015	Paydown		10,417	10,417	10,482	0	0	(65)	0	(65)	0	10,417	0	0	0	40	12/15/2039	3FE
37952U	AD 5 SEACO CONTAINER 2014-1A A1 3.190% 07/		03/17/2015	Paydown		150,000	150,000	150,110	150,106	0	(2)	0	(2)	0	150,104	0	(104)	(104)	797	07/17/2029	1FE
59934#	AA 1 A- MILESTONE AVIATION HOLDCO NO 8 SERIES		02/17/2015	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	217,934	12/19/2020	2
59934#	AD 5 A- MILESTONE AVIATION HOLDCO NO 8 SERIES		02/17/2015	Redemption	100.0000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	912,262	12/19/2023	2

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65535H AA 7	NOMURA HOLDINGS INC 5.000% 03/04/15	F..	03/04/2015	Maturity		1,000,000	1,000,000	1,008,130	1,000,309	0	(309)	0	(309)	0	1,000,000	0	0	0	25,000	03/04/2015	2FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R..	01/12/2015	Redemption	100.0000	7,974	7,974	7,974	7,974	0	0	0	0	0	7,974	0	0	0	119	07/12/2016	1
879403 AS 2	TELEFONOS DE MEXICO SA 5.500% 01/27/15	F..	01/27/2015	Various		3,000,000	3,000,000	2,975,527	2,999,769	0	231	0	231	0	3,000,000	0	0	0	82,500	01/27/2015	1FE
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES 3.650%	F..	02/27/2015	Redemption	106.2850	1,752,640	1,649,000	1,670,091	1,664,767	0	(322)	0	(322)	0	1,664,445	0	88,195	88,195	17,889	11/10/2021	1FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R..	03/20/2015	Paydown		25,000	25,000	24,872	24,888	0	112	0	112	0	25,000	0	0	0	162	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	F..	03/20/2015	Paydown		62,500	62,500	62,479	62,479	0	21	0	21	0	62,500	0	0	0	341	10/20/2039	1FE
92848E AA 0	VITALITY RE III LTD 4.293% 01/07/15	F..	01/07/2015	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	22,867	01/07/2015	2AM
G7572L AB 5	RISE 2014-1 A ASSEI BACKED SECURED TERM NASSAU AIRPORT DEVELOPMENT CU	F..	03/15/2015	Redemption	100.0000	39,732	39,732	40,577	40,505	0	(12)	0	(12)	0	40,494	0	(761)	(761)	284	02/15/2021	1FE
P7077@ AF 1	7.000% 1	F..	03/31/2015	Redemption	100.0000	15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	263	11/30/2033	2FE
3899999 Total Bonds - Industrial and Miscellaneous						50,338,498	50,344,767	50,005,319	48,601,545	0	44,311	0	44,311	0	50,162,753	0	175,750	175,750	1,827,141	XXX	XXX
8399997 Total Bonds - Part 4						55,117,145	55,143,414	54,826,632	53,217,556	0	17,138	0	17,138	0	54,964,750	0	152,399	152,399	1,885,420	XXX	XXX
8399999 Total Bonds						55,117,145	55,143,414	54,826,632	53,217,556	0	17,138	0	17,138	0	54,964,750	0	152,399	152,399	1,885,420	XXX	XXX
9999999 Total Bonds, Preferred and Common Stocks						55,117,145	XXX	54,826,632	53,217,556	0	17,138	0	17,138	0	54,964,750	0	152,399	152,399	1,885,420	XXX	XXX

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

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Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

Sch. DB-Pt D-Sn 1
NONE

Sch. DB-Pt D-Sn 2
NONE

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO.....		U.....	99,539,472	99,539,472	
7499999	Total - Common Stocks - Money Market Mutual Funds.....			99,539,472	99,539,472	XXX
7599999	Total - Common Stock.....			99,539,472	99,539,472	XXX
7699999	Total - Preferred and Common Stock.....			99,539,472	99,539,472	XXX
9999999	Totals.....			99,539,472	99,539,472	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....99,539,472 Book/Adjusted Carrying Value \$.....99,539,472
- Average balance for the year: Fair Value \$.....96,820,979 Book/Adjusted Carrying Value \$.....96,820,979
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....99,539,572 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
US Bank NA..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....(20,594,273)	.....(8,100,117)	.....(9,235,219)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(20,594,273)	.....(8,100,117)	.....(9,235,219)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(20,594,273)	.....(8,100,117)	.....(9,235,219)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(20,594,273)	.....(8,100,117)	.....(9,235,219)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13