9 2 6 2 2 2 0 1 5 2 0 1 0 0 1 0 1

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

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

OFFICERS

Chairman of Board, President & CEO: John Finn Barrett

Secretary and Counsel: Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

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

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	10,868,871,991	0	10,868,871,991	10,820,475,721
2.	Stocks:				
	2.1 Preferred stocks	12,121,638	0	12,121,638	2,121,638
	2.2 Common stocks	317,865,723	57,443,703	260,422,020	249,304,618
3.	Mortgage loans on real estate:				
	3.1 First liens	722,392,561	0	722,392,561	698,557,218
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	
	4.3 Properties held for sale (less $ .... encumbrances)			0	
5.	Cash ($ 42,959,293), cash equivalents ($ 124,280,076) and short-term investments ($ 74,478,361)	241,717,730	0	241,717,730	108,542,672
6.	Contract loans (including $ .... premium notes)	39,289,744	0	39,289,744	39,678,981
7.	Derivatives	23,039,444	0	23,039,444	33,278,746
8.	Other invested assets	217,180,812	0	217,180,812	216,847,520
9.	Receivables for securities	1,636,390	0	1,636,390	2,290,119
10.	Securities lending reinvested collateral assets	36,375,013	0	36,375,013	2,455,180
11.	Aggregate write-ins for invested assets	34,550,469	0	34,550,469	129,084,940
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,515,041,515	57,443,703	12,457,597,812	12,302,637,353
13.	Title plants less $ .... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	109,308,584	0	109,308,584	103,996,383
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	873,509	0	873,509	828,012
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,778,938		19,778,938	19,696,186
	15.3 Accrued retrospective premiums			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	270,327	0	270,327	1,526,435
	16.2 Funds held by or deposited with reinsured companies	631,893,512	0	631,893,512	639,421,886
	16.3 Other amounts receivable under reinsurance contracts			0	
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	
18.2	Net deferred tax asset	16,753,296	0	16,753,296	33,890,954
19.	Guaranty funds receivable or on deposit	1,493,559	0	1,493,559	1,548,996
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($ ....)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates			0	
24.	Health care ($ ....) and other amounts receivable	17,518	17,518	0	0
25.	Aggregate write-ins for other than invested assets	9,354,616	0	9,354,616	9,234,254
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,304,785,374	57,461,221	13,247,324,153	13,112,780,459
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	30,440,308	0	30,440,308	34,171,946
28.	Total (Lines 26 and 27)	13,335,225,682	57,461,221	13,277,764,461	13,146,952,405
	DETAILS OF WRITE-INS				
1101.	Receivable for Collateral on Derivatives	34,550,469	0	34,550,469	129,084,940
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	34,550,469	0	34,550,469	129,084,940
2501.	CSV of Company Owned Life Insurance	9,354,616	0	9,354,616	9,234,254
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,354,616	0	9,354,616	9,234,254

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,809,997,592 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	9,809,997,592	9,888,684,235
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,655,268,566	1,623,602,678
4.	Contract claims:		
	4.1 Life	25,608,976	22,970,188
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	639,392	566,507
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 154,688 assumed and $ 1,411,021 ceded	1,565,709	1,423,094
	9.4 Interest Maintenance Reserve	7,202,314	8,429,960
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,369,757 , accident and health $ .... and deposit-type contract funds $	1,369,757	1,092,436
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		0
13.	Transfers to Separate Accounts due or accrued (net) (including $ (124,803) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(241,041)	(2,796,921)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,041,672	2,719,200
15.1	Current federal and foreign income taxes, including $ (13,053,400) on realized capital gains (losses)	5,234,426	15,164,975
15.2	Net deferred tax liability		
16.	Unearned investment income	1,010,930	1,048,368
17.	Amounts withheld or retained by company as agent or trustee	277,363	
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	7,451,435	8,746,465
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	158,902,990	152,504,051
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	12,854,683	11,892,694
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	38,841,651	83,202,854
	24.09 Payable for securities	29,458,819	31,689,336
	24.10 Payable for securities lending	376,084,209	199,129,059
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	18,962,735	11,367,354
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,153,532,178	12,061,436,533
27.	From Separate Accounts Statement	30,440,308	34,171,946
28.	Total liabilities (Lines 26 and 27)	12,183,972,486	12,095,608,479
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	299,983,911	257,535,862
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	1,091,291,975	1,048,843,926
38.	Totals of Lines 29, 30 and 37	1,093,791,975	1,051,343,926
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,277,764,461	13,146,952,405
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	11,295,597	1,207,924
2502.	Unfunded Commitment to Low Income Housing Tax Credit Property	7,128,907	9,569,090
2503.	Uncashed drafts and checks pending escheatment to the state	538,231	590,340
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	18,962,735	11,367,354
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	135,604,265	257,343,541	801,532,527
2.	Considerations for supplementary contracts with life contingencies	1,619,352	200,538	2,857,236
3.	Net investment income	136,682,301	134,314,796	540,883,713
4.	Amortization of Interest Maintenance Reserve (IMR)	1,438,396	1,899,918	7,465,157
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	90,909	6,195	401,830
	8.2 Charges and fees for deposit-type contracts	653	734	3,209
	8.3 Aggregate write-ins for miscellaneous income	8,908,461	9,927,356	34,932,100
9.	Totals (Lines 1 to 8.3)	284,344,337	403,693,078	1,388,075,772
10.	Death benefits	46,790,496	54,740,999	180,129,309
11.	Matured endowments (excluding guaranteed annual pure endowments)	481,059	386,069	1,650,074
12.	Annuity benefits	66,375,675	67,550,201	258,373,485
13.	Disability benefits and benefits under accident and health contracts	663,466	691,420	2,744,123
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	161,567,026	140,483,964	649,133,730
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	9,813,412	1,989,661	20,628,730
18.	Payments on supplementary contracts with life contingencies	769,932	776,151	3,150,158
19.	Increase in aggregate reserves for life and accident and health contracts	(78,686,643)	54,530,247	(84,755,131)
20.	Totals (Lines 10 to 19)	207,774,423	321,148,712	1,031,054,478
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	7,376,738	13,434,122	41,666,385
22.	Commissions and expense allowances on reinsurance assumed	506,393	506,706	2,961,554
23.	General insurance expenses	22,110,771	24,765,581	99,529,043
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,350,736	2,308,942	7,939,507
25.	Increase in loading on deferred and uncollected premiums	(502,599)	(271,541)	(354,843)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,999,972)	(1,529,681)	(6,091,869)
27.	Aggregate write-ins for deductions	1,108,779	1,015,225	3,695,112
28.	Totals (Lines 20 to 27)	238,725,269	361,378,066	1,180,399,367
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	45,619,068	42,315,012	207,676,405
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	45,619,068	42,315,012	207,676,405
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	18,287,827	14,818,298	62,243,000
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)	27,331,241	27,496,714	145,433,405
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (13,166,882) (excluding taxes of $ 113,481 transferred to the IMR)	(9,044,511)	8,728,212	34,147,139
35.	Net income (Line 33 plus Line 34)	18,286,730	36,224,926	179,580,544
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,051,343,926	1,176,680,488	1,176,680,488
37.	Net income (Line 35)	18,286,730	36,224,926	179,580,544
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 16,689,638	35,398,066	(16,230,993)	(48,918,768)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(448,020)	3,104,304	4,497,756
41.	Change in nonadmitted assets	(4,389,788)	(582,019)	(11,931,863)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(6,398,939)	(6,172,693)	1,435,769
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(250,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	42,448,049	16,343,525	(125,336,562)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,093,791,975	1,193,024,013	1,051,343,926
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	8,782,639	9,742,967	34,254,510
08.302.	Company Owned Life Insurance	120,412	180,546	660,220
08.303.	Miscellaneous Income	5,410	3,843	17,370
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	8,908,461	9,927,356	34,932,100
2701.	Pension Expense	827,601	780,053	2,720,392
2702.	Securities Lending Interest Expense	281,178	235,172	974,720
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,108,779	1,015,225	3,695,112
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	137,670,852	257,848,777	804,635,990
2.	Net investment income	141,499,079	135,658,522	582,587,464
3.	Miscellaneous income	16,407,985	12,766,112	37,501,242
4.	Total (Lines 1 to 3)	295,577,916	406,273,411	1,424,724,696
5.	Benefit and loss related payments	282,423,555	265,247,959	1,141,198,187
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,555,852)	(1,490,780)	(5,969,008)
7.	Commissions, expenses paid and aggregate write-ins for deductions	32,794,292	40,738,802	155,506,508
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (12,977,858) tax on capital gains (losses)	15,164,975	19,328,230	93,489,327
10.	Total (Lines 5 through 9)	325,826,970	323,824,211	1,384,225,014
11.	Net cash from operations (Line 4 minus Line 10)	(30,249,054)	82,449,200	40,499,682
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	617,097,247	539,869,986	2,330,174,376
	12.2 Stocks	0	8,782,017	48,643,236
	12.3 Mortgage loans	35,575,479	4,073,124	58,029,068
	12.4 Real estate	0	0	0
	12.5 Other invested assets	3,235,766	1,738,663	2,201,562
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(512)	9,041	4,437
	12.7 Miscellaneous proceeds	138,678,912	114,122,180	47,300,093
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	794,586,892	668,595,011	2,486,352,772
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	656,419,638	682,687,319	2,472,602,505
	13.2 Stocks	10,835,997	749,394	41,562,187
	13.3 Mortgage loans	59,414,920	3,096,388	36,251,546
	13.4 Real estate	0	0	0
	13.5 Other invested assets	3,127,668	1,231,670	35,648,814
	13.6 Miscellaneous applications	36,150,350	0	129,259,707
	13.7 Total investments acquired (Lines 13.1 to 13.6)	765,948,573	687,764,771	2,715,324,759
14.	Net increase (or decrease) in contract loans and premium notes	(389,237)	(305,588)	(1,831,886)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	29,027,555	(18,864,172)	(227,140,101)
	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	31,665,888	7,564,324	272,800,013
	16.5 Dividends to stockholders	0	0	65,926,075
	16.6 Other cash provided (applied)	102,730,669	(29,890,644)	(132,563,397)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	134,396,557	(22,326,320)	74,310,541
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	133,175,058	41,258,708	(112,329,878)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	108,542,672	220,872,550	220,872,550
	19.2 End of period (Line 18 plus Line 19.1)	241,717,730	262,131,258	108,542,672

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	55,625,466	47,559,328	200,235,463
3.	Ordinary individual annuities	68,004,395	187,215,768	480,604,931
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	123,629,861	234,775,096	680,840,394
12.	Deposit-type contracts	556,654,062	428,976,946	1,985,993,213
13.	Total	680,283,923	663,752,042	2,666,833,607
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2015	2014
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	18,286,730	179,580,544
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	18,286,730	179,580,544
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	1,093,791,975	1,051,343,926
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	1,093,791,975	1,051,343,926

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

C. Accounting Policy. No changes.

2. Accounting Changes and Correction of Errors

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

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2015, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2015, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
....	....	....	....	....	....	....
....	....	....	....	....	....	....
Total	XXX	XXX	0	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2015:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 2,703,279
2. 12 Months or Longer 21,293,133

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

1. Less than 12 Months 426,968,197
2. 12 Months or Longer 295,771,548

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

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $375.1 million.

F. Real Estate. No Change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	 23,059,057	 19,613	 23,039,444

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	..... (38,861,265)	.... (19,613)	..... (38,841,652)

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

K. Structured Notes. No Change.

6. Joint Ventures, Partnerships and Limited Liability Companies. None

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	19,720,211	19,720,211	
Membership Stock - Class B	0		
Activity Stock	33,419,889	33,419,889	
Excess Stock	0		
Aggregate Total	53,140,100	53,140,100	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	1,900,000,000	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	19,720,211	19,720,211	
Membership Stock - Class B	0		
Activity Stock	32,595,889	32,595,889	
Excess Stock	0		
Aggregate Total	52,316,100	52,316,100	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	1,900,000,000	XXX	XXX

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

	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
Class A	19,720,211	19,720,211				
Class B	0					

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,776,476,570	1,875,092,039	1,651,990,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,776,476,570	1,875,092,039	1,651,990,000

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,771,269,159	1,855,613,285	1,622,890,000

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	1,816,557,569	1,931,913,557	1,661,790,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	1,816,557,569	1,931,913,557	1,661,790,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	1,771,269,159	1,855,613,285	1,622,890,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	1,651,990,000	1,651,990,000		1,604,594,166
Other	0			XXX
Aggregate Total	1,651,990,000	1,651,990,000	0	1,604,594,166

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	1,622,890,000	1,622,890,000		1,572,660,990
Other	0			XXX
Aggregate Total	1,622,890,000	1,622,890,000	0	1,572,660,990

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
Debt	0		
Funding Agreements	1,661,790,000	1,661,790,000	
Other	0		
Aggregate Total	1,661,790,000	1,661,790,000	0

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: RMBS	0	1,828,953	0	1,828,953
Common stock: Industrial & miscellaneous	206,071,534	0	0	206,071,534
Derivative assets: Interest rate contracts	0	1,758,626	0	1,758,626
Derivative assets: Options, purchased	0	16,750,576	0	16,750,576
Derivative assets: Credit default swaps	0	4,530,242	0	4,530,242
Separate account assets*	27,118,821	0	0	27,118,821
Total assets at fair value	233,190,355	24,868,397	0	258,058,752

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Interest rate contracts	0	(38,769,444)	0	(38,769,444)
Derivative liabilities: Options, written	0	(149,462)	0	(149,462)
Total liabilities at fair value	0	(38,918,906)	0	(38,918,906)

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

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

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

Description for each class of asset or liability	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Derivative assets	2,501,855	0	(2,501,855)	0	0	0	0	0	0	0
Total Assets	2,501,855	0	(2,501,855)	0	0	0	0	0	0	0

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	11,410,249,959	10,868,871,991	66,977,802	10,848,086,358	495,185,800	0
Common stock: Unaffiliated**	259,211,634	259,211,634	259,211,634	0	0	0
Preferred stock	12,525,000	12,121,638	0	0	12,525,000	0
Mortgage loans	793,968,916	722,392,561	0	0	793,968,916	0
Cash, cash equivalents, & short-term investments	241,699,357	241,717,730	241,699,357	0	0	0
Other invested assets: Surplus notes	17,277,911	14,614,477	0	17,277,911	0	0
Securities lending reinvested collateral assets	36,375,013	36,375,013	36,375,013		0	0
Derivative assets	23,039,444	23,039,444	0	23,039,444	0	0
Separate account assets	30,580,229	30,440,308	27,839,851	2,740,377	0	0
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(9,625,669,486)	(9,323,567,000)	0	0	(9,625,669,486)	0
Derivative liabilities	(42,205,740)	(38,841,652)	0	(38,841,652)	(3,364,088)	0
Separate account liability*	(3,284,855)	(3,205,000)	0	0	(3,284,855)	0
Securities lending liability	(376,084,209)	(376,084,209)	0	(376,084,209)	0	0

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. Less liquid preferred stock securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security

Mortgage Loans

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

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

	AMOUNT
a.Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	....
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	....
3. Premium adjustments payable due to ACA Risk Adjustment	....
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	....
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	....
b.Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	....
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	....
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	....
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	....
5. Ceded reinsurance premiums payable due to ACA Reinsurance	....
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	....
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	....
9. ACA Reinsurance contributions – not reported as ceded premium	....
c.Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	....
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	....
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	....
4. Effect of ACA Risk Corridors on change in reserves for rate credits	....

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 48,086,166

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 54,239,067	$ 58,654,089
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 149,981,576	$ 154,431,036
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 204,220,643	$ 213,085,125
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 375,095,653

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 375,135,490

16.3 Total payable for securities lending reported on the liability page. $ 376,084,209

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
DEUTSCHE BANK TRUST COMPANY AMERICAS	60 WALL STREET NY NY 10005
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 706,210,622
	1.14 Total Mortgages in Good Standing	$ 706,210,622
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 16,181,939
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 722,392,561
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	517,745	781,916			1,299,661	0
2.	Alaska AK	N	12,627	415			13,042	0
3.	Arizona AZ	L	250,782	760,020			1,010,802	0
4.	Arkansas AR	L	55,460	1,293,222			1,348,682	0
5.	California CA	L	1,521,087	(686,282)			834,805	0
6.	Colorado CO	L	247,554	594,453			842,007	0
7.	Connecticut CT	L	369,003	2,457,290			2,826,293	0
8.	Delaware DE	L	54,419	59,818			114,237	0
9.	District of Columbia DC	L	35,747	379			36,126	0
10.	Florida FL	L	3,129,442	949,736			4,079,178	25,000
11.	Georgia GA	L	439,113	236,979			676,092	0
12.	Hawaii HI	L	142,575	3,351,028			3,493,603	0
13.	Idaho ID	L	12,667	535			13,202	0
14.	Illinois IL	L	3,179,233	5,526,184			8,705,417	24,884
15.	Indiana IN	L	4,021,672	4,155,104			8,176,776	419,613
16.	Iowa IA	L	49,418	1,601,189			1,650,607	0
17.	Kansas KS	L	214,934	209,033			423,967	0
18.	Kentucky KY	L	3,277,180	605,016			3,882,196	10,135
19.	Louisiana LA	L	1,136,433	2,832,472			3,968,905	0
20.	Maine ME	N	3,880	300			4,180	0
21.	Maryland MD	L	574,831	1,281,097			1,855,928	0
22.	Massachusetts MA	L	125,867	688,070			813,937	0
23.	Michigan MI	L	3,298,682	7,749,346			11,048,028	0
24.	Minnesota MN	L	559,385	155,225			714,610	0
25.	Mississippi MS	L	62,312	1,305,946			1,368,258	0
26.	Missouri MO	L	935,596	4,203,102			5,138,698	0
27.	Montana MT	L	6,374	710,382			716,756	0
28.	Nebraska NE	L	18,580	113,251			131,831	0
29.	Nevada NV	L	85,030	30,250			115,280	0
30.	New Hampshire NH	N	2,038	75			2,113	0
31.	New Jersey NJ	L	573,542	183,688			757,230	0
32.	New Mexico NM	L	32,294	888,579			920,873	0
33.	New York NY	N	38,187	345			38,532	0
34.	North Carolina NC	L	4,326,790	1,717,724			6,044,514	46,354
35.	North Dakota ND	L	4,907	0			4,907	0
36.	Ohio OH	L	16,107,513	7,607,662			23,715,175	555,992,782
37.	Oklahoma OK	L	57,981	2,810,269			2,868,250	0
38.	Oregon OR	L	48,488	65,000			113,488	0
39.	Pennsylvania PA	L	4,724,032	2,961,108			7,685,140	28,802
40.	Rhode Island RI	N	3,166	0			3,166	0
41.	South Carolina SC	L	533,633	789,121			1,322,754	0
42.	South Dakota SD	L	6,980	77,000			83,980	0
43.	Tennessee TN	L	570,115	998,943			1,569,058	0
44.	Texas TX	L	1,265,652	2,890,223			4,155,875	175,000
45.	Utah UT	L	23,272	0			23,272	0
46.	Vermont VT	L	1,947	0			1,947	0
47.	Virginia VA	L	305,103	641,880			946,983	0
48.	Washington WA	L	86,296	100,150			186,446	0
49.	West Virginia WV	L	1,023,050	1,061,357			2,084,407	(68,508)
50.	Wisconsin WI	L	806,188	3,823,254			4,629,442	0
51.	Wyoming WY	L	44,999	0			44,999	0
52.	American Samoa AS	N					0	
53.	Guam GU	L	5,255	422,541			427,796	0
54.	Puerto Rico PR	N	2,037	0			2,037	0
55.	U.S. Virgin Islands VI	N	191	0			191	0
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	598	0			598	0
58.	Aggregate Other Aliens OT	XXX	14,587	0	0	0	14,587	0
59.	Subtotal	(a) 47	54,946,469	68,004,395	0	0	122,950,864	556,654,062
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	678,997				678,997	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	55,625,466	68,004,395	0	0	123,629,861	556,654,062
96.	Plus Reinsurance Assumed	XXX	17,165,340	(872,824)			16,292,516	
97	Totals (All Business)	XXX	72,790,806	67,131,571	0	0	139,922,377	556,654,062
98.	Less Reinsurance Ceded	XXX	3,698,161	508			3,698,669	
99.	Totals (All Business) less Reinsurance Ceded	XXX	69,092,645	67,131,063	0	0	136,223,708	556,654,062
	DETAILS OF WRITE-INS							
58001.	Other Foreign	XXX	14,587				14,587	
58002.		XXX					0	
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	14,587	0	0	0	14,587	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	58.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	37.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	77.790	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.280	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	32.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.270	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.720	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.600	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	15.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.640	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	698,557,220	720,752,455
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	53,332,840	23,043,711
	2.2 Additional investment made after acquisition	6,082,080	13,207,835
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		(400,000)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	35,575,479	58,029,068
8.	Deduct amortization of premium and mortgage interest points and commitment fees	4,098	17,713
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	722,392,563	698,557,220
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	722,392,563	698,557,220
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	722,392,563	698,557,220

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	216,847,521	187,338,812
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		999,070
	2.2 Additional investment made after acquisition	686,485	31,327,242
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	2,885,947	(605,492)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	3,235,766	2,201,562
8.	Deduct amortization of premium and depreciation	3,376	10,549
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	217,180,812	216,847,521
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	217,180,812	216,847,521

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,124,938,828	11,142,019,657
2.	Cost of bonds and stocks acquired	667,255,628	2,514,164,692
3.	Accrual of discount	2,874,378	9,874,644
4.	Unrealized valuation increase (decrease)	14,697,661	(1,720,431)
5.	Total gain (loss) on disposals	18,185,846	73,167,332
6.	Deduct consideration for bonds and stocks disposed of	617,097,232	2,562,891,537
7.	Deduct amortization of premium	11,995,758	48,672,274
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	1,003,255
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,198,859,351	11,124,938,828
11.	Deduct total nonadmitted amounts	57,443,703	53,036,851
12.	Statement value at end of current period (Line 10 minus Line 11)	11,141,415,648	11,071,901,977

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,131,629,454	1,489,707,526	1,456,247,090	40,914,924	7,206,004,814			7,131,629,454
2. NAIC 2 (a)	2,779,984,189	1,551,664,186	1,418,673,813	(90,440,663)	2,822,533,899			2,779,984,189
3. NAIC 3 (a)	466,415,878	42,480,483	28,513,669	38,305,559	518,688,251			466,415,878
4. NAIC 4 (a)	481,623,083	33,488,754	34,275,102	2,554,005	483,390,740			481,623,083
5. NAIC 5 (a)	23,164,390	7,457	268,929	(565,003)	22,337,915			23,164,390
6. NAIC 6 (a)	13,491,547	1,281,953	72,204	(26,488)	14,674,808			13,491,547
7. Total Bonds	10,896,308,541	3,118,630,359	2,938,050,807	(9,257,666)	11,067,630,427	0	0	10,896,308,541
PREFERRED STOCK								
8. NAIC 1	0	10,000,000			10,000,000			
9. NAIC 2	0				0			
10. NAIC 3	0				0			
11. NAIC 4	2,121,638				2,121,638			2,121,638
12. NAIC 5	0				0			
13. NAIC 6	0				0			
14. Total Preferred Stock	2,121,638	10,000,000	0	0	12,121,638	0	0	2,121,638
15. Total Bonds and Preferred Stock	10,898,430,179	3,128,630,359	2,938,050,807	(9,257,666)	11,079,752,065	0	0	10,898,430,179

(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 $ 171,854,991 ; NAIC 2 $ 26,903,447 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	74,478,361	XXX	74,708,156	167,835	61,122

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	75,832,823	166,139,894
2.	Cost of short-term investments acquired	411,103,733	1,764,526,886
3.	Accrual of discount		45
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		1,376
6.	Deduct consideration received on disposals	412,312,504	1,854,538,930
7.	Deduct amortization of premium	145,691	296,448
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,478,361	75,832,823
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	74,478,361	75,832,823

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(49,924,102)
2.	Cost Paid/(Consideration Received) on additions	1,616,111
3.	Unrealized Valuation increase/(decrease)	33,462,677
4.	Total gain (loss) on termination recognized	(40,072,496)
5.	Considerations received/(paid) on terminations	(39,376,496)
6.	Amortization	(260,885)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(15,802,199)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(15,802,199)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

NONE

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1	8,000,000	9,931,991	10,497,917	05/17/2007	06/20/2017	Deutsche Bank	(19,613)	(19,613)	20047E-AE-2	COMM 2006-C8 A4	1FM	9,951,604	10,517,530
742718G*4	Procter&Gamble 742718EE5	1	25,000,000	25,427,318	26,925,623	06/22/2011	09/20/2016	Bank of America	363,073	363,073	3137A7-JU-5	FHMS K701 A2	1	25,064,245	26,562,550
12518*AZ3	CDX HY CDSI 2I65BRKM1	4	25,000,000	27,745,873	28,424,125	01/22/2015	12/20/2019	Barclays	2,058,575	2,058,575	12591Q-AN-2	COMM 2014-UBS4ASB	1FM	25,687,298	26,365,550
166751C*6	Chevron Corporation 166751AJ6	1	10,000,000	10,277,878	11,133,351	06/07/2011	09/20/2016	Deutsche Bank	137,111	137,111	31398J-ZS-5	FHR K004 A2	1	10,140,767	10,996,240
911308C@1	United Parcel 911308AB0	1	15,000,000	15,328,100	16,839,501	06/07/2011	09/20/2016	Deutsche Bank	218,766	218,766	31398W-D3-5	FHR K005 A2	1	15,109,334	16,620,735
911308C#9	United Parcel 911308AB0	1	25,000,000	25,449,437	26,663,535	06/22/2011	09/20/2016	Deutsche Bank	364,610	364,610	3137AB-FV-8	FHLMC SERICL	1	25,084,827	26,298,925
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,749,936	16,058,627	10/27/2014	12/20/2019	Deutsche Bank	348,692	348,692	50185V-AA-1	LCCM 2014-909 A	1FM	15,401,244	15,709,935
88579YB*1	Exxon 607059AT9	1	5,000,000	5,158,606	5,654,995	08/30/2011	09/20/2016	Deutsche Bank	71,730	71,730	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,086,877	5,583,265
88579YB*1	Exxon 607059AT9	1	4,000,000	4,072,863	4,380,752	08/30/2011	09/20/2016	Deutsche Bank	57,384	57,384	233050-AB-9	DBUBS 2011-LC1A A2	1FM	4,015,479	4,323,368
88579YB*1	Exxon 607059AT9	1	11,000,000	11,194,737	11,721,863	08/30/2011	09/20/2016	Deutsche Bank	157,805	157,805	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,036,932	11,564,058
244199C*4	Deere & Co 244199BC8	1	18,000,000	18,504,106	19,067,828	08/08/2011	09/20/2016	Morgan Stanley	260,470	260,470	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,243,636	18,807,358
244199C*4	Deere & Co 244199BC8	1	2,000,000	2,046,455	2,218,795	08/08/2011	09/20/2016	Morgan Stanley	28,941	28,941	46640U-AC-6	JPMBB 2013-C17 A3	1FM	2,017,514	2,189,854
30231GA*3	3M 604059AE5	1	7,000,000	7,958,893	8,364,971	08/30/2011	09/20/2016	Morgan Stanley	101,528	101,528	12622D-AB-0	COMM 2010-C1 A2	1FM	7,857,366	8,263,444
30231GA*3	3M 604059AE5	1	12,000,000	12,214,337	12,789,383	08/30/2011	09/20/2016	Morgan Stanley	174,047	174,047	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,040,289	12,615,336
30231GA*3	3M 604059AE5	1	1,000,000	1,015,442	1,067,172	08/30/2011	09/20/2016	Morgan Stanley	14,504	14,504	12622D-AB-0	COMM 2010-C1 A2	1FM	1,000,938	1,052,668
251799A*3	Devon Energy 251799AA0	2	15,000,000	15,121,312	15,717,671	10/23/2014	12/20/2019	Morgan Stanley	115,571	115,571	05544B-AA-5	BHMS 2014-ATLS	1FM	15,005,740	15,602,100
251799A*3	Devon Energy 251799AA0	2	10,000,000	10,324,731	10,856,048	10/23/2014	12/20/2019	Morgan Stanley	77,048	77,048	91830M-AA-4	VNDO 2013-PENN A	1FM	10,247,683	10,779,000
9999999 - Totals				217,522,015	228,382,158	XXX	XXX	XXX	4,530,242	4,530,242	XXX	XXX	XXX	212,991,773	223,851,916

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	16	189,896,473							16	189,896,473
2. Add: Opened or Acquired Transactions	1	27,745,873							1	27,745,873
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions		0							0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria		0							0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	120,330	XXX		XXX		XXX		XXX	120,330
7. Ending Inventory	17	217,522,016	0	0	0	0	0	0	17	217,522,016

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(15,802,208)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(15,802,208)
4.	Part D, Section 1, Column 5	23,059,057	
5.	Part D, Section 1, Column 6	(38,861,265)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(19,166,296)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(19,166,296)
10.	Part D, Section 1, Column 8	23,059,057	
11.	Part D, Section 1, Column 9	(42,225,353)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	217,921,060	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	217,921,060	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	37,196,229
2.	Cost of cash equivalents acquired	2,051,106,993	7,628,333,266
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	5,878	33,881
6.	Deduct consideration received on disposals	1,926,832,795	7,665,563,376
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	124,280,076	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	124,280,076	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001179	Houston	TX		10/10/2013	5.000	0	2,682,253	24,200,000
0001182	Raleigh	NC		11/14/2014	5.375	0	3,399,826	37,575,000
0001185	Owings Mills	MD		01/29/2015	4.200	22,000,000	0	29,700,000
0001186	Rocky River	OH		02/10/2015	4.270	30,000,000	0	39,800,000
0001187	Newport	KY		03/17/2015	4.750	1,332,840	0	62,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						53,332,840	6,082,079	193,475,000
0899999. Total Mortgages in good standing						53,332,840	6,082,079	193,475,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						53,332,840	6,082,079	193,475,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001164	Port Orange	FL		10/27/2011	02/18/2015	25,232,700	0	0	0	0	0	0	25,170,346	25,170,346	0	0	0
0001165	Port Orange	FL		10/27/2011	02/18/2015	6,350,000	0	0	0	0	0	0	6,350,000	6,350,000	0	0	0
0199999. Mortgages closed by repayment						31,582,700	0	0	0	0	0	0	31,520,346	31,520,346	0	0	0
0001094	Fremont	CA		08/17/2001		5,631,360	0	0	0	0	0	0	0	174,406	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,316,522	0	0	0	0	0	0	0	38,884	0	0	0
0001103	Plano	TX		07/09/2002		8,961,881	0	0	0	0	0	0	0	87,416	0	0	0
0001104	Plantation	FL		07/19/2002		4,610,768	0	0	0	0	0	0	0	44,974	0	0	0
0001106	Germantown	TN		09/06/2002		8,521,906	0	0	0	0	0	0	0	65,510	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,908,938	0	0	0	0	0	0	0	28,785	0	0	0
0001110	Cincinnati	OH		12/19/2002		357,576	0	0	0	0	0	0	0	55,989	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,013,545	0	0	0	0	0	0	0	38,297	0	0	0
0001115	Las Vegas	NV		04/04/2003		7,753,902	0	0	0	0	0	0	0	85,245	0	0	0
0001119	Las Cruces	NM		08/01/2003		9,407,624	0	0	0	0	0	0	0	56,855	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,225,608	0	0	0	0	0	0	0	31,117	0	0	0
0001126	Austin	TX		09/24/2004		9,146,083	0	0	0	0	0	0	0	46,067	0	0	0
0001131	Austin	TX		10/25/2005		2,053,967	0	0	0	0	0	0	0	26,837	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,387,256	0	0	0	0	0	0	0	31,007	0	0	0
0001134	Las Cruces	NM		01/10/2007		1,985,085	0	0	0	0	0	0	0	11,995	0	0	0
0001135	Bloomington	IN		03/22/2007		38,470,257	0	0	0	0	0	0	0	187,185	0	0	0
0001141	San Antonio	TX		04/09/2008		32,662,133	0	0	0	0	0	0	0	133,970	0	0	0
0001144	Owasso	OK		09/23/2008		7,842,492	0	0	0	0	0	0	0	48,047	0	0	0
0001149	Raleigh	NC		08/06/2009		25,664,582	0	0	0	0	0	0	0	90,963	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,396,797	0	0	0	0	0	0	0	67,048	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001151	Lorton	VA		09/28/2009		21,933,090	0	0	0	0	0	0	0	303,334	0	0	0
0001152	Aurora	CO		09/29/2009		11,414,603	0	0	0	0	0	0	0	61,352	0	0	0
0001155	Melbourne	FL		07/08/2010		16,644,498	0	0	0	0	0	0	0	351,021	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,724,720	0	0	0	0	0	0	0	31,432	0	0	0
0001157	Auburn	AL		10/27/2010		8,278,828	0	0	0	0	0	0	0	34,391	0	0	0
0001158	Orlando	FL		01/31/2011		7,663,590	0	0	0	0	0	0	0	69,195	0	0	0
0001160	West Valley	UT		04/28/2011		33,259,704	0	0	0	0	0	0	0	135,289	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,186,000	0	0	0	0	0	0	0	67,640	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,810,764	0	0	0	0	0	0	0	45,071	0	0	0
0001164	Port Orange	FL		10/27/2011		25,232,700	0	0	0	0	0	0	0	62,354	0	0	0
0001166	Puyallup	WA		02/24/2012		18,325,829	0	0	0	0	0	0	0	164,498	0	0	0
0001167	Chatsworth	CA		02/28/2012		655,563	0	0	0	0	0	0	0	118,148	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,367,246	0	0	0	0	0	0	0	18,446	0	0	0
0001170	Austin	TX		03/29/2012		13,371,686	0	0	0	0	0	0	0	42,978	0	0	0
0001171	McCalla	AL		05/01/2012		27,627,620	0	0	0	0	0	0	0	121,430	0	0	0
0001172	Humble	TX		09/24/2012		15,425,913	0	0	0	0	0	0	0	66,563	0	0	0
0001173	American Canyon	CA		11/14/2012		38,074,922	0	0	0	0	0	0	0	234,272	0	0	0
0001174	Norcross	GA		12/20/2012		35,900,816	0	0	0	0	0	0	0	153,008	0	0	0
0001175	Destin	FL		01/03/2013		38,251,418	0	0	0	0	0	0	0	151,473	0	0	0
0001176	National City	CA		02/27/2013		10,388,678	0	0	0	0	0	0	0	61,596	0	0	0
0001177	South Attleboro	MA		07/22/2013		48,271,889	0	0	0	0	0	0	0	218,632	0	0	0
0001178	Lorton	VA		09/18/2013		7,364,516	0	0	0	0	0	0	0	41,672	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,990,253	0	0	0	0	0	0	0	9,876	0	0	0
0001181	Melbourne	FL		09/02/2014		1,987,772	0	0	0	0	0	0	0	12,429	0	0	0
0001183	Roseville	CA		11/20/2014		3,000,000	0	0	0	0	0	0	0	22,241	0	0	0
0001184	Greenville	SC		12/11/2014		14,650,000	0	0	0	0	0	0	0	65,014	0	0	0
0001186	Rocky River	OH		02/10/2015		0	0	0	0	0	0	0	0	41,183	0	0	0
0299999. Mortgages with partial repayments						636,120,900	0	0	0	0	0	0	0	4,055,135	0	0	0
0599999 - Totals						667,703,600	0	0	0	0	0	0	31,520,346	35,575,481	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND 33.30% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	BOSTON	MA	BOSTON CAPITAL SECURITIES		06/30/2011			686,485		9,541,811	33.300
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	686,485	0	9,541,811	XXX
4499999. Total - Unaffiliated								0	686,485	0	9,541,811	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	686,485	0	9,541,811	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value							15	16	17	18	19	20
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON CAP. AFFORD. HOUS. MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/26/2006	01/29/2015						0		34,121	34,121			0	144,967
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND LLC	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	12/31/2002	02/11/2015						0		3,012,525	3,012,525			0	77,148
												0						0	
												0						0	
												0						0	
												0						0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	3,046,646	3,046,646	0	0	0	222,115
	ASIA PACIFIC GROWTH FUND II LP	SAN FRANCISCO	CA	ASIA PACIFIC GROWTH FUND II LP	07/03/1996	01/02/2015	189,119					0		189,119	189,119			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							189,119	0	0	0	0	0	0	189,119	189,119	0	0	0	0
4499999. Total - Unaffiliated							189,119	0	0	0	0	0	0	3,235,765	3,235,765	0	0	0	222,115
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							189,119	0	0	0	0	0	0	3,235,765	3,235,765	0	0	0	222,115

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		01/01/2015	Interest Capitalization		15,624	15,624	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		02/01/2015	Interest Capitalization		47,810	47,810	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		02/01/2015	Interest Capitalization		32,791	32,791	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		01/01/2015	Interest Capitalization		16,903	16,903	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		03/01/2015	Interest Capitalization		96,389	96,389	0	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2015	Interest Capitalization		39,673	39,673	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2015	Interest Capitalization		119,014	119,014	0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		03/01/2015	Interest Capitalization		103,933	103,933	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		03/01/2015	Interest Capitalization		10,570	10,570	0	1
690353-D9-5	OPIC 0.110% 10/10/25		03/11/2015	MERRILL LYNCH-NY--FX INC		5,400,000	5,400,000	0	1
912828-H7-8	U S TREASURY 0.500% 01/31/17		02/25/2015	MORGAN STANLEY FIXED INC		62,569,820	62,700,000	19,236	1
912828-H9-4	U S TREASURY 1.000% 02/15/18		03/06/2015	MORGAN STANLEY FIXED INC		348,633	350,000	213	1
0599999. Subtotal - Bonds - U.S. Governments						68,801,160	68,932,707	19,449	XXX
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	01/29/2015	BMO CAPITAL MARKETS		7,163,261	7,100,000	30,353	1FE
1099999. Subtotal - Bonds - All Other Governments						7,163,261	7,100,000	30,353	XXX
270777-AC-9	EAST Baton Rouge VRDN 0.030% 08/01/35		01/30/2015	MERRILL LYNCH-NY--FX INC		10,700,000	10,700,000	82	1FE
3130A2-YB-6	FHLB 1.250% 09/29/17		01/16/2015	TD SECURITIES		270,000	270,000	1,041	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2015	Interest Capitalization		0	0	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2015	Interest Capitalization		11,493	11,493	0	1
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		02/27/2015	J P MORGAN SEC FIXED INC		5,500,000	5,500,000	0	2AM
646108-PV-6	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 2.883% 11/01/21		03/06/2015	CITIGROUP GLOBAL MKTS		2,075,000	2,075,000	0	1FE
646108-PW-4	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 3.133% 11/01/22		03/06/2015	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0	1FE
646108-QF-0	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 2.783% 05/01/21		03/06/2015	CITIGROUP GLOBAL MKTS		1,775,000	1,775,000	0	1FE
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 3.033% 05/01/22		03/06/2015	CITIGROUP GLOBAL MKTS		1,460,000	1,460,000	0	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	SUNTRUST		6,300,000	6,300,000	0	2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						29,091,493	29,091,493	1,123	XXX
00130H-BW-4	AES CORP 5.500% 04/15/25		03/31/2015	GOLDMAN SACHS		7,063,650	7,135,000	0	3FE
00183H-AE-1	AOA 2015-1177 B 3.009% 12/13/29		01/23/2015	DEUTSCHE BANK		8,123,285	8,000,000	22,735	1FE
002824-BA-7	ABBOTT LABS 2.550% 03/15/22		03/05/2015	BANK of AMERICA SEC		14,975,100	15,000,000	0	1FE
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/13/2015	J P MORGAN SEC FIXED INC		6,433,344	6,350,000	12,700	1FE
00912X-AQ-7	AIR LEASE CORP 3.750% 02/01/22		01/07/2015	CITIGROUP GLOBAL MKTS		7,446,675	7,500,000	0	2FE
02209S-AD-5	ALTRIA GROUP INC 9.700% 11/10/18		03/25/2015	GUGGENHEIM CAPITAL MARKETS		251,460	200,000	7,544	2FE
023135-AN-6	AMAZON.COM INC 3.800% 12/05/24		03/27/2015	CITIGROUP GLOBAL MKTS		12,336,629	11,702,000	142,440	1FE
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		03/19/2015	WELLS FARGO		95,714	95,703	50	1FE
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		02/25/2015	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	2FE
02665W-AT-8	AMERICAN HONDA FINANCE 1.500% 03/13/18		03/10/2015	MORGAN STANLEY FIXED INC		599,196	600,000	0	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.607% 04/17/45		02/26/2015	GOLDMAN SACHS		5,999,756	6,000,000	0	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		02/26/2015	GOLDMAN SACHS		1	6,000,000	0	6Z
03064F-AA-1	AMCAR 2010-4 E 6.400% 04/09/18		01/29/2015	BARCLAYS		201,039	200,000	889	1FE
03064M-AG-3	AMCAR 2011-1 E 6.230% 07/09/18		01/28/2015	J P MORGAN SEC FIXED INC		458,051	450,000	1,869	1FE
03064N-AA-4	AMCAR 2011-2 E 5.480% 09/10/18		02/11/2015	WELLS FARGO		408,047	400,000	548	1FE
03064N-AG-1	AMCAR 2011-2 D 4.000% 05/08/17		02/11/2015	DEUTSCHE BANK		202,813	200,000	200	1FE
03064P-AG-6	AMCAR 2011-3 E 5.760% 12/10/18		03/10/2015	WELLS FARGO		307,746	300,000	240	1FE
03065K-AE-1	AMCAR 2015-1 B 1.880% 03/09/20		01/14/2015	WELLS FARGO		17,997,014	18,000,000	0	1FE
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		03/10/2015	Various		18,062,203	18,155,000	5,513	2FE
04364F-AB-4	ACER 2015-1A A2 1.150% 07/10/17		02/26/2015	CREDIT SUISSE FIRST BOSTON		249,996	250,000	0	1FE
05948K-ZB-8	BOAA 2005-4 CB2 0.676% 05/25/35		01/29/2015	ROBERT W. BAIRD		1,281,952	1,664,873	247	6FE
06050T-LY-6	BANK OF AMERICA NA 1.650% 03/26/18		03/20/2015	BANK of AMERICA SEC		199,726	200,000	0	1FE
06051G-ER-6	BANK OF AMERICA CORP 1.500% 10/09/15		01/09/2015	GUGGENHEIM CAPITAL MARKETS		200,930	200,000	775	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18	E	02/25/2015	MORGAN STANLEY FIXED INC		249,803	250,000	0	1FE
07383F-7W-2	BSCMS 2005-PWR8 A4 4.674% 06/11/41		03/10/2015	KGS-ALPHA CAPITAL MARKETS		37,402	37,320	58	1FM
07384M-TM-4	BSARM 2003-1 5A1 2.250% 04/25/33		03/12/2015	Cantor Fitzgerald Fixed		199,233	199,482	199	2FE
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/15		02/11/2015	GUGGENHEIM CAPITAL MARKETS		7,249,176	7,200,000	248,411	2FE
118230-AL-5	BUCKEYE PARTNERS 2.650% 11/15/18		02/27/2015	BANK of AMERICA SEC		199,820	200,000	1,605	2FE
120568-AQ-3	BUNGE LTD FINANCE CORP 5.100% 07/15/15		02/10/2015	Various		203,616	200,000	793	2FE
12505F-AB-7	CBS OUTDOOR INC CBS OUTDOOR AMERS CAP 5.25 15F 5.250% 02/15/22		02/03/2015	Tax Free Exchange		3,618,438	3,636,000	41,360	4FE
12505F-AF-8	CBS OUTDOOR INC CBS OUTDOOR AMERS CAP 5.875 5.875% 03/15/25		02/03/2015	Tax Free Exchange		6,061,000	6,061,000	120,673	4FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		01/26/2015	J P MORGAN SEC FIXED INC		4,631,363	4,641,880	387	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 08/01/35		01/13/2015	CREDIT SUISSE FIRST BOSTON		10,010,156	10,000,000	24,167	1FE
12686C-BB-4	CABLEVISION SYSTEMS CORP 5.875% 09/15/22		03/10/2015	NOMURA SECURITIES INTERNATIONA		1,848,510	1,786,000	51,735	4FE
13975K-AF-6	AFIN 2015-1 C 2.820% 05/20/20		01/22/2015	BARCLAYS		15,996,208	16,000,000	0	1FE
13975K-AG-4	AFIN 2015-1 D 3.160% 08/20/20		01/22/2015	BARCLAYS		14,997,020	15,000,000	0	2AM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
172967-HD-6	CITIGROUP 3.875% 10/25/23		03/26/2015	CITIGROUP GLOBAL MKTS		10,499,800	10,000,000	167,917	1FE
17323M-AA-3	CITIGROUP MORTGA2015A TRUST SER 2015A CL A1 3.500% 06/25/58		03/31/2015	CITIGROUP GLOBAL MKTS		11,401,358	11,250,000	39,375	1FE
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		03/25/2015	WELLS FARGO		3,984,537	4,014,000	0	4FE
226373-AK-4	CRESTWOOD MIDSTREAM PART 6.250% 04/01/23		03/09/2015	BANK of AMERICA SEC		4,462,000	4,462,000	0	4FE
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKETS		10,500,000	10,500,000	0	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKETS		2,600,000	2,600,000	0	2AM
233851-BP-8	DAIMLER FINANCE NA LLC 1.650% 03/02/18		02/23/2015	J P MORGAN SEC FIXED INC		199,832	200,000	0	1FE
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		03/16/2015	J P MORGAN SEC FIXED INC		350,111	349,783	487	1FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		03/09/2015	GOLDMAN SACHS		1,251,599	1,117,000	2,688	3FE
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		03/26/2015	GOLDMAN SACHS		1,941,280	2,000,000	29,972	2FE
26483E-AE-0	DUN & BRADSTREET CORP 2.875% 11/15/15		02/13/2015	ROBERT W. BAIRD		202,580	200,000	1,501	2FE
26882P-AX-0	ERAC USA FINANCE COMPANY 6.200% 11/01/16		01/07/2015	MIZUHO SECURITIES USA INC		227,945	210,000	2,568	2FE
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		02/26/2015	WELLS FARGO		349,979	350,000	0	1FE
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		01/06/2015	BANK of AMERICA SEC		7,987,600	8,000,000	0	2FE
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		02/20/2015	CITIGROUP GLOBAL MKTS		505,885	500,000	2,222	2FE
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		03/09/2015	NOMURA SECURITIES INTERNATIONA		2,307,015	2,229,000	25,146	3FE
36228C-VT-7	GSMS 2005-GC4 A4 4.761% 07/10/39		02/20/2015	KGS-ALPHA CAPITAL MARKETS		199,449	199,355	633	1FE
364725-BC-4	GANNETT CO 5.500% 09/15/24		03/12/2015	BANK of AMERICA SEC		3,487,163	3,345,000	96,587	3FE
37244D-AC-3	GENON ENERGY INC 9.500% 10/15/18		01/21/2015	BANK of AMERICA SEC		1,970,000	2,000,000	53,306	4FE
38148L-AA-4	GOLDMAN SACHS GROUP INC 2.600% 04/23/20		01/20/2015	GOLDMAN SACHS		11,977,440	12,000,000	0	1FE
39153V-BE-3	GALC 2012-1 B 2.300% 04/17/17		02/03/2015	MORGAN STANLEY FIXED INC		202,109	200,000	268	1FE
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		01/30/2015	GUGGENHEIM CAPITAL MARKETS		203,598	200,000	944	1FE
423074-AS-2	HJ HEINZ CO. 4.875% 02/15/25		01/26/2015	WELLS FARGO		2,500,000	2,500,000	0	3FE
423457-AA-8	HELMERICH & PAYNE INTL 4.650% 03/15/25		03/12/2015	GOLDMAN SACHS		994,250	1,000,000	0	2FE
446438-RM-7	HUNTINGTON NATIONAL BANK 2.400% 04/01/20		02/19/2015	BANK of AMERICA SEC		29,962,200	30,000,000	0	1FE
448578-AA-2	HYATT 2015-HYT A 1.427% 11/15/29		01/22/2015	J P MORGAN SEC FIXED INC		3,197,000	3,200,000	0	1FE
448578-AG-9	HYATT 2015-HYT B 1.877% 11/15/29		01/22/2015	J P MORGAN SEC FIXED INC		9,000,000	9,000,000	0	1FE
459200-HZ-7	IBM 1.125% 02/06/18		02/03/2015	CITIGROUP GLOBAL MKTS		249,238	250,000	0	1FE
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		03/24/2015	BARCLAYS		16,946,357	16,900,000	14,788	1FE
46625H-KC-3	JP MORGAN CHASE & CO 3.125% 01/23/25		01/15/2015	J P MORGAN SEC FIXED INC		4,988,900	5,000,000	0	1FE
46644D-AA-4	JPMCC 2015-CSMO A 1.427% 01/15/32		03/25/2015	J P MORGAN SEC FIXED INC		9,990,625	10,000,000	0	1FE
46644D-AG-1	JPMCC 2015-CSMO 1.977% 01/15/32		03/25/2015	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
46644D-AL-0	JPMCC 2015-CSMO D 3.477% 01/15/32		03/25/2015	J P MORGAN SEC FIXED INC		2,500,000	2,500,000	0	2AM
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/I 3.500% 06/06/22		01/15/2015	GOLDMAN SACHS		4,253,068	4,157,000	18,187	2FE
502413-BB-2	L-3 COMMUNICATIONS CORP 3.950% 11/15/16		01/08/2015	GUGGENHEIM CAPITAL MARKETS		208,884	200,000	1,273	2FE
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.320% 01/01/33		03/19/2015	ZIEGLER SECURITIES		9,500,000	9,500,000	1,434	1FE
55279H-AK-6	MTB 2.900% 02/06/25		02/03/2015	CITIGROUP GLOBAL MKTS		1,997,760	2,000,000	0	1FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		02/05/2015	MORGAN STANLEY FIXED INC		199,866	200,000	0	1FE
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS 4.200% 03/15/45		02/25/2015	J P MORGAN SEC FIXED INC		1,999,300	2,000,000	0	2FE
59217G-BM-0	MET LIFE GLOB 0.453% 07/14/16		01/07/2015	US BANCORP		2,100,000	2,100,000	0	1FE
594918-BA-1	MICROSOFT CORP 2.375% 02/12/22		02/09/2015	BARCLAYS		6,987,890	7,000,000	0	1FE
595620-AG-0	MIDAMERICAN ENERGY CO 5.950% 07/15/17		03/16/2015	GUGGENHEIM CAPITAL MARKETS		543,985	495,000	5,236	1FE
61745M-5G-4	MSC 2005-T19 A4A 4.890% 06/12/47		02/25/2015	KGS-ALPHA CAPITAL MARKETS		226,589	225,462	31	1FE
61747Y-DW-2	MORGAN STANLEY 2.650% 01/27/20		01/22/2015	MORGAN STANLEY FIXED INC		11,989,440	12,000,000	0	1FE
628530-AL-1	MYLAN LABORATORIES INC 7.875% 07/15/20		02/25/2015	GUGGENHEIM CAPITAL MARKETS		212,000	200,000	2,056	2FE
62913T-AC-6	NGL ENRGY PART LP/FIN CO 6.875% 10/15/21		02/11/2015	Tax Free Exchange		5,600,000	5,600,000	124,056	4FE
637432-ND-3	NATIONAL RURAL UTILITY 2.850% 01/27/25		01/20/2015	J P MORGAN SEC FIXED INC		4,996,950	5,000,000	0	1FE
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		03/10/2015	BANK of AMERICA SEC		3,411,900	3,345,000	20,744	4FE
693476-BH-5	PNC FUNDING CORP 3.625% 02/08/15		01/23/2015	US BANCORP		395,364	395,000	6,721	1FE
71085P-BM-4	PCHLT 2005-1 M3 1.046% 01/25/35		01/23/2015	ROBERT W. BAIRD		29,586	29,660	2	1FM
718549-AA-6	PHILLIPS 66 PARTNERS LP 2.646% 02/15/20		02/18/2015	RBS GREENWICH CAPITAL		4,000,000	4,000,000	0	2FE
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		02/27/2015	GUGGENHEIM CAPITAL MARKETS		426,258	420,000	7,788	2FE
72650R-BE-1	PLAINS ALL AMER PIPELINE 4.700% 06/15/44		03/24/2015	BARCLAYS		4,116,880	4,000,000	53,267	2FE
72766C-AD-8	PLATINUM UNDERWRTRS FIN 7.500% 06/01/17		02/10/2015	GUGGENHEIM CAPITAL MARKETS		224,232	200,000	3,000	2FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		03/09/2015	DEUTSCHE BANK		1,144,925	1,117,000	6,178	4FE
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		03/10/2015	WELLS FARGO		1,994,840	2,000,000	0	2FE
74153W-BA-6	PRU Var Rate Note 0.384% 06/24/16		02/03/2015	GUGGENHEIM CAPITAL MARKETS		199,932	200,000	114	1FE
756109-AN-4	REALTY INCOME CORP 3.250% 10/15/22		03/20/2015	WELLS FARGO		9,580,881	9,598,000	138,042	2FE
76110H-UQ-0	RALI 2004-QS8 A6 5.500% 06/25/34		01/07/2015	R W PRESSPRICH & CO INC		1,832,419	1,822,170	3,062	4AM
773903-AF-6	ROCKWELL INTL CORP 2.050% 03/01/20		02/11/2015	J P MORGAN SEC FIXED INC		9,779,420	9,800,000	0	1FE
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		02/26/2015	J P MORGAN SEC HI-YIELD		2,230,000	2,230,000	0	3FE
80281A-AE-9	SDART 2012-1 C 3.780% 11/15/17		02/18/2015	BARCLAYS		151,191	149,544	126	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
80283B-AD-7	SDART 2012-AA B 1.210% 10/16/17		02/18/2015	BARCLAYS		300,328	300,000	81	1FE
80283B-AE-5	SDART 2012-AA C 1.780% 11/15/18		02/11/2015	WELLS FARGO		200,531	200,000	20	1FE
811065-AB-7	SCRIPPS NETWORKS INTERAC 2.750% 11/15/19		03/25/2015	Various		15,102,400	15,000,000	143,229	2FE
81618T-AC-4	SELECT INCOME REIT 4.500% 02/01/25		01/29/2015	UBS WARBURG		1,959,800	2,000,000	0	2FE
81618T-AD-2	SELECT INCOME REIT 4.150% 02/01/22		02/26/2015	WILLIAM BLAIR & COMPANY		2,989,920	3,000,000	10,375	2FE
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		01/15/2015	CREDIT SUISSE FIRST BOSTON		7,224,826	7,197,834	11,996	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		01/27/2015	BANK of AMERICA SEC		311,138	310,508	161	1FE
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		03/09/2015	J P MORGAN SEC HI-YIELD		2,290,298	2,229,000	53,581	4FE
832696-AC-2	SMUCKER JM CO 1.750% 03/15/18		03/12/2015	BANK of AMERICA SEC		199,700	200,000	0	2FE
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		03/09/2015	J P MORGAN SEC HI-YIELD		2,401,748	2,229,000	59,812	3FE
87264A-AL-9	T-MOBILE USA INC 6.625% 04/01/23		03/10/2015	GOLDMAN SACHS		3,520,613	3,345,000	99,477	3FE
87612B-AS-1	TARGA RESOURCES PARTNERS 5.000% 01/15/18		01/15/2015	BANK of AMERICA SEC		5,000,000	5,000,000	0	3FE
89236T-CA-1	TOYOTA 1.450% 01/12/18		01/07/2015	BANK of AMERICA SEC		199,726	200,000	0	1FE
896516-AA-9	TRINITY 4.125% 12/01/45		02/05/2015	GOLDMAN SACHS		2,197,822	2,200,000	0	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18	E	03/23/2015	UBS WARBURG		199,738	200,000	0	1FE
90943R-AA-9	UACST 2015-1 A 1.160% 02/15/17		03/19/2015	WELLS FARGO		239,993	240,000	0	1FE
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		03/12/2015	WELLS FARGO		4,461,000	4,461,000	0	3FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		01/08/2015	GUGGENHEIM CAPITAL MARKETS		353,179	355,000	1,060	2FE
929043-AG-2	VORNADO REALTY LP 5.000% 01/15/22		03/19/2015	Various		9,011,250	8,177,000	54,962	2FE
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		03/16/2015	BANK of AMERICA SEC		4,333,000	4,333,000	0	3FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		02/20/2015	AMHERST SECURITIES GROUP		254,913	255,000	0	1FE
96041Q-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		02/10/2015	BARCLAYS		345,020	345,236	188	1FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		03/10/2015	CREDIT SUISSE FIRST BOSTON		199,864	200,000	0	2FE
98956P-AJ-1	ZIMMER HOLDINGS INC 1.450% 04/01/17		03/10/2015	BANK of AMERICA SEC		199,880	200,000	0	2FE
98956P-AK-8	ZIMMER HOLDINGS INC 2.700% 04/01/20		03/10/2015	BANK of AMERICA SEC		4,997,400	5,000,000	0	1FE
30216B-FE-7	Export Development Canada (EDC 0.110% 02/10/16	A	02/04/2015	BMO CAPITAL MARKETS		4,000,000	4,000,000	0	1FE
891140-AX-6	TORONTO DOMINION BANK 0.511% 01/06/17	A	01/08/2015	TD SECURITIES		2,100,000	2,100,000	0	1FE
89352H-AN-9	TRANS-CANADA PIPELINES 1.875% 01/12/18	A	01/07/2015	DEUTSCHE BANK		199,368	200,000	0	1FE
91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A	03/09/2015	J P MORGAN SEC HI-YIELD		2,231,786	2,229,000	14,303	4FE
00507U-AR-2	ACTAVIS FUNDING SCS 3.450% 03/15/22	F	03/10/2015	MORGAN STANLEY FIXED INC		5,044,150	5,000,000	479	2FE
05565Q-BN-7	BP CAPITAL MARKETS 3.125% 10/01/15	F	02/27/2015	CREDIT SUISSE FIRST BOSTON		3,120,172	3,075,000	40,840	1FE
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	F	03/13/2015	J P MORGAN SEC HI-YIELD		2,231,000	2,231,000	0	4FE
233048-AC-1	DBS BANK LTD/SINGAPORE 1.863% 07/15/21	F	01/22/2015	STERNE AGEE LEACH		8,224,850	8,272,000	2,380	1FE
44920U-AB-4	HYUNDAI CAPITAL SERVICES 6.000% 05/05/15	F	03/04/2015	GUGGENHEIM CAPITAL MARKETS		201,590	200,000	4,133	2FE
67401C-AC-1	OAKTA 2015-B1A B 2.557% 02/15/26	F	02/20/2015	WELLS FARGO		4,984,780	5,000,000	0	1FE
71645W-AU-5	PETROBRAS INTL FINANCE 3.500% 02/06/17	F	01/14/2015	UBS WARBURG		309,156	325,000	5,182	2FE
75625Q-AA-7	RECKITT BENCKISER TSY 2.125% 09/21/18	F	03/31/2015	GUGGENHEIM CAPITAL MARKETS		506,390	500,000	443	1FE
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	01/06/2015	SUSQUEHANNA		1,612,768	1,600,000	27,233	2FE
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	F	03/30/2015	J P MORGAN SEC FIXED INC		5,989,800	6,000,000	0	1FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	03/11/2015	CREDIT AGRICOLE SECURITIES		234,360	217,000	2,528	4AM
92328B-AB-3	VENTR 2005-1A A2 0.713% 11/22/18	F	03/10/2015	MIZUHO SECURITIES USA INC		249,250	250,000	89	1FE
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	F	03/09/2015	CREDIT SUISSE FIRST BOSTON		953,278	893,000	11,604	3FE
G1846@-AR-8	CAPITA HOLDINGS LTD PP 3.330% 01/22/22	R	01/13/2015	PRIVATE PLACEMENT		13,000,000	13,000,000	0	2Z
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	02/01/2015	Interest Capitalization		6,608	6,608	0	5
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	02/01/2015	Interest Capitalization		849	849	0	5
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						551,363,724	554,351,267	2,059,013	XXX
8399997. Total - Bonds - Part 3						656,419,638	659,475,467	2,109,938	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						656,419,638	659,475,467	2,109,938	XXX
52469B-2#-6	LEGG MASON FUND PP 3.290% 02/18/20		02/13/2015	PRIVATE PLACEMENT	10,000,000.000	10,000,000	0.00	0	RP1VFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						10,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						10,000,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						10,000,000	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		02/04/2015	VARIOUS	8,240.000	824,000		0	A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						824,000	XXX	0	XXX
98259#-10-8	IFS W&S Fin Grp Distributors, Inc		01/01/2015	W-S LIFE ASSURANCE	1,000.000	11,997		0	K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						11,997	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						835,997	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						835,997	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						10,835,997	XXX	0	XXX
9999999 - Totals						667,255,635	XXX	2,109,938	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/01/2015	Paydown		15,007	15,007	16,287	15,635	0	(673)	0	(673)	0	15,007	0	0	0	166	04/01/2034	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		03/01/2015	Paydown		551,116	551,116	610,387	584,799	0	(34,621)	0	(34,621)	0	551,116	0	0	0	5,806	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2015	Paydown		59,431	59,431	64,070	61,390	0	(2,155)	0	(2,155)	0	59,431	0	0	0	640	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2015	Paydown		61,036	61,036	65,410	63,053	0	(2,087)	0	(2,087)	0	61,036	0	0	0	509	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2015	Paydown		58,318	58,318	58,391	58,378	0	(61)	0	(61)	0	58,318	0	0	0	257	01/15/2033	1
36179N-RP-5	G2 MA1394 1.713% 10/20/43		03/01/2015	Paydown		65,541	65,541	66,785	66,778	0	(1,237)	0	(1,237)	0	65,541	0	0	0	201	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 1.713% 12/20/44		03/01/2015	Paydown		3,334	3,334	3,386	3,386	0	(52)	0	(52)	0	3,334	0	0	0	13	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		03/01/2015	Paydown		173,910	173,910	166,098	166,666	0	7,244	0	7,244	0	173,910	0	0	0	798	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		03/01/2015	Paydown		420	420	445	443	0	(22)	0	(22)	0	420	0	0	0	5	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		03/01/2015	Paydown		255	255	262	242	0	13	0	13	0	255	0	0	0	1	12/20/2021	1
36202K-5J-0	G2 # 8949 1.625% 08/20/26		03/01/2015	Paydown		345	345	354	323	0	22	0	22	0	345	0	0	0	1	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		03/01/2015	Paydown		3,206	3,206	3,331	3,115	0	92	0	92	0	3,206	0	0	0	19	03/20/2016	1
36202K-DB-8	G2 # 8198 1.625% 05/20/23		03/01/2015	Paydown		1,999	1,999	2,040	1,852	0	147	0	147	0	1,999	0	0	0	5	05/20/2023	1
36202K-DW-2	G2 # 8217 1.625% 06/20/23		03/01/2015	Paydown		3,008	3,008	3,085	2,798	0	210	0	210	0	3,008	0	0	0	7	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		03/01/2015	Paydown		179	179	184	172	0	7	0	7	0	179	0	0	0	1	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		03/01/2015	Paydown		1,744	1,744	1,781	1,677	0	67	0	67	0	1,744	0	0	0	7	09/20/2017	1
36202K-NU-5	G2 # 8503 1.625% 09/20/24		03/01/2015	Paydown		1,765	1,765	1,816	1,663	0	103	0	103	0	1,765	0	0	0	5	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		03/01/2015	Paydown		1,175	1,175	1,205	1,110	0	65	0	65	0	1,175	0	0	0	3	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		03/01/2015	Paydown		281	281	287	261	0	20	0	20	0	281	0	0	0	1	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		03/01/2015	Paydown		2,562	2,562	2,578	2,383	0	178	0	178	0	2,562	0	0	0	12	01/20/2021	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		03/01/2015	Paydown		318	318	325	296	0	23	0	23	0	318	0	0	0	1	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		03/01/2015	Paydown		4,211	4,211	4,358	4,014	0	197	0	197	0	4,211	0	0	0	9	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		03/01/2015	Paydown		268	268	246	252	0	16	0	16	0	268	0	0	0	3	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		03/01/2015	Paydown		497	497	477	482	0	15	0	15	0	497	0	0	0	6	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2015	Paydown		3,001	3,001	2,884	2,916	0	85	0	85	0	3,001	0	0	0	38	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		03/01/2015	Paydown		349	349	320	328	0	21	0	21	0	349	0	0	0	4	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		03/01/2015	Paydown		150	150	150	150	0	0	0	0	0	150	0	0	0	2	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		03/01/2015	Paydown		63	63	58	60	0	4	0	4	0	63	0	0	0	1	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		03/01/2015	Paydown		205	205	210	209	0	(4)	0	(4)	0	205	0	0	0	3	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		03/01/2015	Paydown		270	270	271	271	0	(1)	0	(1)	0	270	0	0	0	3	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		03/01/2015	Paydown		871	871	863	865	0	7	0	7	0	871	0	0	0	12	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		03/01/2015	Paydown		417	417	398	402	0	14	0	14	0	417	0	0	0	6	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		03/01/2015	Paydown		5,220	5,220	5,168	5,179	0	41	0	41	0	5,220	0	0	0	100	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		03/01/2015	Paydown		627	627	621	622	0	5	0	5	0	627	0	0	0	8	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		03/01/2015	Paydown		363	363	363	363	0	0	0	0	0	363	0	0	0	5	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		03/01/2015	Paydown		142	142	143	142	0	(1)	0	(1)	0	142	0	0	0	2	03/15/2027	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		03/01/2015	Paydown		160	160	164	163	0	(3)	0	(3)	0	160	0	0	0	2	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		03/01/2015	Paydown		186	186	181	182	0	4	0	4	0	186	0	0	0	2	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		03/01/2015	Paydown		97	97	97	97	0	0	0	0	0	97	0	0	0	1	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		03/01/2015	Paydown		178	178	179	178	0	0	0	0	0	178	0	0	0	2	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		03/01/2015	Paydown		1,740	1,740	1,736	1,736	0	4	0	4	0	1,740	0	0	0	22	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		03/01/2015	Paydown		1,194	1,194	1,212	1,209	0	(15)	0	(15)	0	1,194	0	0	0	14	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		03/01/2015	Paydown		192	192	192	192	0	0	0	0	0	192	0	0	0	2	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		03/01/2015	Paydown		373	373	367	368	0	5	0	5	0	373	0	0	0	5	04/15/2027	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		02/01/2015	Paydown		30,352	30,352	29,498	29,653	0	699	0	699	0	30,352	0	0	0	379	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		03/01/2015	Paydown		656	656	660	659	0	(3)	0	(3)	0	656	0	0	0	8	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		03/01/2015	Paydown		336	336	337	337	0	(1)	0	(1)	0	336	0	0	0	4	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		03/01/2015	Paydown		578	578	569	571	0	8	0	8	0	578	0	0	0	7	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		03/01/2015	Paydown		5,477	5,477	5,405	5,417	0	60	0	60	0	5,477	0	0	0	96	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		03/01/2015	Paydown		724	724	727	726	0	(1)	0	(1)	0	724	0	0	0	9	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		03/01/2015	Paydown		734	734	744	742	0	(8)	0	(8)	0	734	0	0	0	8	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		03/01/2015	Paydown		7,369	7,369	7,481	7,455	0	(86)	0	(86)	0	7,369	0	0	0	92	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		03/01/2015	Paydown		21	21	20	21	0	0	0	0	0	21	0	0	0	0	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		03/01/2015	Paydown		603	603	609	607	0	(5)	0	(5)	0	603	0	0	0	8	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		03/01/2015	Paydown		872	872	874	873	0	(1)	0	(1)	0	872	0	0	0	11	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		03/01/2015	Paydown		223	223	223	223	0	0	0	0	0	223	0	0	0	3	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		03/01/2015	Paydown		137	137	139	138	0	(1)	0	(1)	0	137	0	0	0	2	11/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		03/01/2015	Paydown		969	969	972	971	0	(2)	0	(2)	0	969	0	0	0	12	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		03/01/2015	Paydown		193	193	192	192	0	0	0	0	0	193	0	0	0	2	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		03/01/2015	Paydown		234	234	234	234	0	1	0	1	0	234	0	0	0	3	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		03/01/2015	Paydown		23,212	23,212	22,755	22,827	0	384	0	384	0	23,212	0	0	0	289	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		03/01/2015	Paydown		770	770	774	773	0	(3)	0	(3)	0	770	0	0	0	10	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		03/01/2015	Paydown		569	569	572	571	0	(2)	0	(2)	0	569	0	0	0	7	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		03/01/2015	Paydown		312	312	320	318	0	(6)	0	(6)	0	312	0	0	0	4	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		03/01/2015	Paydown		1,043	1,043	1,059	1,056	0	(12)	0	(12)	0	1,043	0	0	0	11	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2015	Paydown		2,477	2,477	2,512	2,505	0	(28)	0	(28)	0	2,477	0	0	0	27	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		03/01/2015	Paydown		949	949	963	960	0	(11)	0	(11)	0	949	0	0	0	10	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		03/01/2015	Paydown		336	336	334	335	0	2	0	2	0	336	0	0	0	4	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		03/01/2015	Paydown		1,303	1,303	1,321	1,318	0	(15)	0	(15)	0	1,303	0	0	0	14	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		03/01/2015	Paydown		369	369	363	364	0	6	0	6	0	369	0	0	0	4	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		03/01/2015	Paydown		694	694	694	693	0	0	0	0	0	694	0	0	0	8	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		03/01/2015	Paydown		726	726	722	722	0	4	0	4	0	726	0	0	0	9	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		03/01/2015	Paydown		628	628	628	628	0	0	0	0	0	628	0	0	0	7	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		03/01/2015	Paydown		1,111	1,111	1,126	1,123	0	(13)	0	(13)	0	1,111	0	0	0	12	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		03/01/2015	Paydown		853	853	853	853	0	0	0	0	0	853	0	0	0	9	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		03/01/2015	Paydown		1,032	1,032	1,031	1,031	0	1	0	1	0	1,032	0	0	0	11	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		03/01/2015	Paydown		3,427	3,427	3,426	3,425	0	2	0	2	0	3,427	0	0	0	37	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		03/01/2015	Paydown		387	387	387	387	0	0	0	0	0	387	0	0	0	4	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		03/01/2015	Paydown		639	639	639	639	0	0	0	0	0	639	0	0	0	7	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		03/01/2015	Paydown		821	821	816	817	0	4	0	4	0	821	0	0	0	10	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		03/01/2015	Paydown		825	825	828	827	0	(2)	0	(2)	0	825	0	0	0	10	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		03/01/2015	Paydown		1,010	1,010	1,026	1,023	0	(12)	0	(12)	0	1,010	0	0	0	12	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		03/01/2015	Paydown		2,665	2,665	2,667	2,665	0	0	0	0	0	2,665	0	0	0	44	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		03/01/2015	Paydown		587	587	596	542	0	45	0	45	0	587	0	0	0	2	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		03/01/2015	Paydown		1,044	1,044	1,055	973	0	71	0	71	0	1,044	0	0	0	3	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.625% 05/20/27		03/01/2015	Paydown		314	314	321	289	0	25	0	25	0	314	0	0	0	1	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		03/01/2015	Paydown		703	703	722	659	0	44	0	44	0	703	0	0	0	2	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		03/01/2015	Paydown		1,768	1,768	1,797	1,631	0	137	0	137	0	1,768	0	0	0	5	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		03/01/2015	Paydown		411	411	422	387	0	24	0	24	0	411	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		03/01/2015	Paydown		696	696	711	645	0	51	0	51	0	696	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		03/01/2015	Paydown		1,141	1,141	1,151	1,049	0	92	0	92	0	1,141	0	0	0	3	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.625% 05/20/28		03/01/2015	Paydown		1,955	1,955	1,994	1,796	0	159	0	159	0	1,955	0	0	0	5	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.103% 04/20/35		03/01/2015	Paydown		610	610	604	605	0	6	0	6	0	610	0	0	0	2	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		02/01/2015	Paydown		397,601	397,601	427,323	411,822	0	(14,221)	0	(14,221)	0	397,601	0	0	0	2,014	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2015	Paydown		53,444	53,444	57,646	55,460	0	(2,017)	0	(2,017)	0	53,444	0	0	0	308	09/01/2046	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		02/01/2015	Paydown		764,323	764,323	796,417	777,001	0	(12,678)	0	(12,678)	0	764,323	0	0	0	3,496	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2015	Paydown		460,086	460,086	470,587	465,076	0	(4,989)	0	(4,989)	0	460,086	0	0	0	3,361	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2015	Paydown		53,713	53,713	55,207	53,859	0	(146)	0	(146)	0	53,713	0	0	0	532	05/16/2032	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2015	Paydown		173,905	173,905	200,970	192,955	0	(19,051)	0	(19,051)	0	173,905	0	0	0	1,595	05/16/2039	1
38376G-FV-7	GNR 2010-28 IO 1.813% 01/16/52		03/01/2015	Paydown		0	0	24,439	22,906	0	(22,906)	0	(22,906)	0	0	0	0	0	384	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2015	Paydown		127,123	127,123	141,767	137,894	0	(10,770)	0	(10,770)	0	127,123	0	0	0	515	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.493% 02/16/44		03/01/2015	Paydown		0	0	152,157	139,353	0	(139,353)	0	(139,353)	0	0	0	0	0	42,762	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2015	Paydown		100,604	100,604	104,927	103,474	0	(2,869)	0	(2,869)	0	100,604	0	0	0	755	08/20/2026	1
38378B-DY-2	GNR 2012-22 IO 1.427% 02/01/27		02/01/2015	Paydown		0	0	47,584	31,257	0	(31,257)	0	(31,257)	0	0	0	0	0	1,397	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.477% 11/16/43		03/01/2015	Paydown		97,033	97,033	110,444	108,135	0	(11,102)	0	(11,102)	0	97,033	0	0	0	839	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 1.022% 03/16/47		03/01/2015	Paydown		0	0	51,111	34,095	0	(34,095)	0	(34,095)	0	0	0	0	0	1,210	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.140% 09/16/43		03/01/2015	Paydown		0	0	12,124	8,919	0	(8,919)	0	(8,919)	0	0	0	0	0	263	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.696% 10/16/44		03/01/2015	Paydown		0	0	1,647	1,191	0	(1,191)	0	(1,191)	0	0	0	0	0	31	10/16/2044	1
912828-H9-4	U S TREASURY 1.000% 02/15/18		03/10/2015	MORGAN STANLEY FIXED INC		349,316	350,000	348,633	0	0	2	0	2	0	348,635	0	681	681	232	02/15/2018	1
0599999. Subtotal - Bonds - U.S. Governments						3,707,737	3,708,421	4,196,021	3,703,452	0	(346,272)	0	(346,272)	0	3,707,056	0	681	681	69,633	XXX	XXX
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	02/03/2015	MORGAN STANLEY FIXED INC		5,536,000	5,000,000	5,238,860	5,187,387	0	(2,258)	0	(2,258)	0	5,185,130	0	350,870	350,870	30,990	06/15/2022	1FE
1099999. Subtotal - Bonds - All Other Governments						5,536,000	5,000,000	5,238,860	5,187,387	0	(2,258)	0	(2,258)	0	5,185,130	0	350,870	350,870	30,990	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2015	Redemption 100.0000		58,484	58,484	58,484	58,484	0	0	0	0	0	58,484	0	0	0	3,862	07/01/2043	1FE
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO 5.000% 10/15/15		01/15/2015	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	63	10/15/2015	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2015	Paydown		215,623	215,623	216,970	216,750	0	(1,127)	0	(1,127)	0	215,623	0	0	0	715	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		03/01/2015	Paydown		1,226	1,226	1,233	1,231	0	(5)	0	(5)	0	1,226	0	0	0	13	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		03/01/2015	Paydown		9,527	9,527	10,260	10,097	0	(570)	0	(570)	0	9,527	0	0	0	77	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		03/01/2015	Paydown		7,381	7,381	7,995	7,859	0	(477)	0	(477)	0	7,381	0	0	0	59	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		03/01/2015	Paydown		23,501	23,501	23,134	23,160	0	341	0	341	0	23,501	0	0	0	193	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		03/01/2015	Paydown		701	701	701	701	0	0	0	0	0	701	0	0	0	9	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		03/01/2015	Paydown		1,139	1,139	1,159	1,153	0	(14)	0	(14)	0	1,139	0	0	0	15	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		03/01/2015	Paydown		606	606	612	610	0	(4)	0	(4)	0	606	0	0	0	7	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		03/01/2015	Paydown		1,916	1,916	1,929	1,925	0	(9)	0	(9)	0	1,916	0	0	0	22	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		03/01/2015	Paydown		124	124	125	125	0	(1)	0	(1)	0	124	0	0	0	1	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		03/01/2015	Paydown		10,867	10,867	10,831	10,832	0	35	0	35	0	10,867	0	0	0	185	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		03/01/2015	Paydown		713	713	710	710	0	2	0	2	0	713	0	0	0	8	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		03/01/2015	Paydown		899	899	893	894	0	5	0	5	0	899	0	0	0	12	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2015	Paydown		262,570	262,570	272,867	272,176	0	(9,606)	0	(9,606)	0	262,570	0	0	0	1,548	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		03/01/2015	Paydown		190,713	190,713	193,991	193,294	0	(2,581)	0	(2,581)	0	190,713	0	0	0	1,237	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		03/01/2015	Paydown		80,592	80,592	82,695	82,257	0	(1,665)	0	(1,665)	0	80,592	0	0	0	574	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2015	Paydown		148	148	148	148	0	0	0	0	0	148	0	0	0	2	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		03/01/2015	Paydown		121	121	121	121	0	0	0	0	0	121	0	0	0	1	08/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		03/01/2015	Paydown		630,074	630,074	629,581	629,571	0	502	0	502	0	630,074	0	0	0	3,093	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		03/01/2015	Paydown		519,885	519,885	541,005	539,296	0	(19,412)	0	(19,412)	0	519,885	0	0	0	3,882	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2015	Paydown		121,393	121,393	123,745	123,271	0	(1,878)	0	(1,878)	0	121,393	0	0	0	879	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2015	Paydown		54,591	54,591	55,815	55,570	0	(979)	0	(979)	0	54,591	0	0	0	373	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2015	Paydown		181,106	181,106	185,195	184,379	0	(3,273)	0	(3,273)	0	181,106	0	0	0	1,157	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2015	Paydown		50,453	50,453	52,376	52,058	0	(1,605)	0	(1,605)	0	50,453	0	0	0	381	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2015	Paydown		97,656	97,656	103,515	102,759	0	(5,103)	0	(5,103)	0	97,656	0	0	0	661	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		03/01/2015	Paydown		92,949	92,949	98,555	97,831	0	(4,882)	0	(4,882)	0	92,949	0	0	0	709	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2015	Paydown		105,420	105,420	112,074	111,223	0	(5,803)	0	(5,803)	0	105,420	0	0	0	709	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2015	Paydown		107,883	107,883	114,693	113,832	0	(5,949)	0	(5,949)	0	107,883	0	0	0	594	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		03/01/2015	Paydown		553,982	553,982	536,150	538,678	0	15,304	0	15,304	0	553,982	0	0	0	2,666	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.353% 06/01/35		03/01/2015	Paydown		6,157	6,157	6,491	6,466	0	(309)	0	(309)	0	6,157	0	0	0	20	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.353% 07/01/35		03/01/2015	Paydown		7,408	7,408	7,814	7,784	0	(376)	0	(376)	0	7,408	0	0	0	22	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.214% 01/01/37		03/01/2015	Paydown		4,022	4,022	4,241	4,226	0	(204)	0	(204)	0	4,022	0	0	0	17	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.004% 03/01/36		03/01/2015	Paydown		802	802	840	838	0	(36)	0	(36)	0	802	0	0	0	4	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.433% 09/01/36		03/01/2015	Paydown		3,525	3,525	3,719	3,791	0	(267)	0	(267)	0	3,525	0	0	0	8	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2015	Paydown		1,527	1,527	1,531	1,527	0	1	0	1	0	1,527	0	0	0	19	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 1.076% 04/25/23		03/25/2015	Paydown		3,642	3,642	3,717	3,636	0	6	0	6	0	3,642	0	0	0	6	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		03/01/2015	Paydown		427	427	451	448	0	(21)	0	(21)	0	427	0	0	0	5	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		03/01/2015	Paydown		205	205	208	207	0	(1)	0	(1)	0	205	0	0	0	3	03/01/2021	1
31300L-CF-0	FHARM 848170 2.413% 12/01/39		03/01/2015	Paydown		15,288	15,288	15,938	16,029	0	(740)	0	(740)	0	15,288	0	0	0	67	12/01/2039	1
3130A2-YB-6	FHLB 1.250% 09/29/17		01/30/2015	Redemption 100.0000		270,000	270,000	270,000	0	0	0	0	0	0	270,000	0	0	0	1,125	09/29/2017	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		03/01/2015	Paydown		173,150	173,150	182,484	181,986	0	(8,836)	0	(8,836)	0	173,150	0	0	0	1,020	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		03/01/2015	Paydown		395,871	395,871	417,211	416,093	0	(20,222)	0	(20,222)	0	395,871	0	0	0	2,318	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		03/01/2015	Paydown		259,474	259,474	273,462	272,738	0	(13,264)	0	(13,264)	0	259,474	0	0	0	1,517	05/01/2033	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		03/01/2015	Paydown		395,666	395,666	415,944	415,716	0	(20,051)	0	(20,051)	0	395,666	0	0	0	2,749	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2015	Paydown		391,301	391,301	384,209	384,468	0	6,833	0	6,833	0	391,301	0	0	0	1,634	07/01/2033	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		03/01/2015	Paydown		753	753	755	754	0	(1)	0	(1)	0	753	0	0	0	9	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		03/01/2015	Paydown		1,685	1,685	1,665	1,668	0	17	0	17	0	1,685	0	0	0	16	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		03/01/2015	Paydown		1,048	1,048	1,061	1,057	0	(9)	0	(9)	0	1,048	0	0	0	15	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		03/01/2015	Paydown		1,455	1,455	1,384	1,396	0	59	0	59	0	1,455	0	0	0	18	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		03/01/2015	Paydown		15,329	15,329	16,588	15,939	0	(611)	0	(611)	0	15,329	0	0	0	177	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		03/01/2015	Paydown		3,611	3,611	3,575	3,587	0	24	0	24	0	3,611	0	0	0	11	03/25/2024	1

STATEMENT AS OF MARCH 31, 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		03/01/2015	Paydown		7,401	7,401	7,463	7,468	0	(67)	0	(67)	0	7,401	0	0	0	49	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		03/01/2015	Paydown		155	155	156	153	0	1	0	1	0	155	0	0	0	3	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2015	Paydown		757	757	765	756	0	1	0	1	0	757	0	0	0	7	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		02/01/2015	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		03/15/2015	Paydown		7,341	7,341	7,463	7,333	0	8	0	8	0	7,341	0	0	0	98	10/15/2019	1
31349U-B5-6	FHARM 782760 2.335% 11/01/36		03/01/2015	Paydown		1,528	1,528	1,634	1,629	0	(101)	0	(101)	0	1,528	0	0	0	7	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		03/01/2015	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	0	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		03/01/2015	Paydown		38	38	37	38	0	0	0	0	0	38	0	0	0	1	06/01/2021	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2015	Paydown		1,004,472	1,004,472	1,001,921	1,001,880	0	2,592	0	2,592	0	1,004,472	0	0	0	2,473	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2015	Paydown		171,388	171,388	169,246	169,427	0	1,961	0	1,961	0	171,388	0	0	0	704	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		03/01/2015	Paydown		88,522	88,522	84,815	85,316	0	3,206	0	3,206	0	88,522	0	0	0	330	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		03/01/2015	Paydown		472,842	472,842	483,555	482,475	0	(9,633)	0	(9,633)	0	472,842	0	0	0	2,797	03/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		03/01/2015	Paydown		1,152	1,152	1,157	1,149	0	3	0	3	0	1,152	0	0	0	14	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2015	Paydown		11,563	11,563	11,763	11,748	0	(185)	0	(185)	0	11,563	0	0	0	115	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		03/01/2015	Paydown		135,657	135,657	141,507	140,172	0	(4,515)	0	(4,515)	0	135,657	0	0	0	1,276	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		03/01/2015	Paydown		500	500	506	503	0	(4)	0	(4)	0	500	0	0	0	7	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		03/01/2015	Paydown		4,713	4,713	4,773	4,749	0	(36)	0	(36)	0	4,713	0	0	0	99	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		03/01/2015	Paydown		256	256	258	257	0	(1)	0	(1)	0	256	0	0	0	3	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		03/01/2015	Paydown		879	879	886	883	0	(5)	0	(5)	0	879	0	0	0	11	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		03/01/2015	Paydown		635	635	632	632	0	3	0	3	0	635	0	0	0	8	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		03/01/2015	Paydown		6,974	6,974	6,944	6,943	0	32	0	32	0	6,974	0	0	0	87	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		03/01/2015	Paydown		676	676	698	689	0	(14)	0	(14)	0	676	0	0	0	7	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.463% 08/25/20		03/01/2015	Paydown		0	0	47,907	40,858	0	(40,858)	0	(40,858)	0	0	0	0	0	1,665	08/25/2020	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		03/01/2015	Paydown		670,918	670,918	711,173	727,752	0	(56,834)	0	(56,834)	0	670,918	0	0	0	4,911	12/15/2040	1
3137AK-KD-2	FHMS K705 X1 1.744% 09/25/18		03/01/2015	Paydown		0	0	16,263	9,462	0	(9,462)	0	(9,462)	0	0	0	0	0	528	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.576% 10/25/18		03/01/2015	Paydown		0	0	35,588	20,932	0	(20,932)	0	(20,932)	0	0	0	0	0	1,114	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.547% 01/25/47		03/01/2015	Paydown		0	0	13,043	7,757	0	(7,757)	0	(7,757)	0	0	0	0	0	411	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2015	Paydown		289,476	289,476	314,579	309,979	0	(20,503)	0	(20,503)	0	289,476	0	0	0	1,930	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.440% 01/25/22		03/01/2015	Paydown		0	0	13,163	9,726	0	(9,726)	0	(9,726)	0	0	0	0	0	321	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.535% 03/25/19		03/01/2015	Paydown		0	0	34,644	21,909	0	(21,909)	0	(21,909)	0	0	0	0	0	1,117	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.730% 03/25/22		03/01/2015	Paydown		0	0	20,377	15,646	0	(15,646)	0	(15,646)	0	0	0	0	0	501	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.297% 07/25/22		03/01/2015	Paydown		0	0	3,541	2,792	0	(2,792)	0	(2,792)	0	0	0	0	0	81	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2015	Paydown		82,631	82,631	76,970	77,771	0	4,860	0	4,860	0	82,631	0	0	0	210	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		03/01/2015	Paydown		425,711	425,711	420,789	421,593	0	4,118	0	4,118	0	425,711	0	0	0	2,037	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2015	Paydown		2,835	2,835	2,813	2,814	0	21	0	21	0	2,835	0	0	0	17	05/15/2044	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		03/01/2015	Paydown		958	958	1,013	1,005	0	(46)	0	(46)	0	958	0	0	0	11	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		03/01/2015	Paydown		434	434	437	436	0	(2)	0	(2)	0	434	0	0	0	5	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		03/01/2015	Paydown		4,760	4,760	4,792	4,784	0	(24)	0	(24)	0	4,760	0	0	0	52	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		03/01/2015	Paydown		48,079	48,079	48,132	48,053	0	27	0	27	0	48,079	0	0	0	258	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		03/01/2015	Paydown		1,083	1,083	1,070	1,071	0	12	0	12	0	1,083	0	0	0	12	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		03/01/2015	Paydown		2,696	2,696	2,694	2,693	0	3	0	3	0	2,696	0	0	0	34	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		03/01/2015	Paydown		1,892	1,892	1,875	1,739	0	153	0	153	0	1,892	0	0	0	7	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		03/01/2015	Paydown		1,555	1,555	1,562	1,560	0	(5)	0	(5)	0	1,555	0	0	0	19	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		03/01/2015	Paydown		159	159	157	157	0	2	0	2	0	159	0	0	0	2	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		03/01/2015	Paydown		249	249	246	247	0	2	0	2	0	249	0	0	0	3	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		03/01/2015	Paydown		35,718	35,718	35,742	35,726	0	(8)	0	(8)	0	35,718	0	0	0	368	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		03/01/2015	Paydown		18,053	18,053	18,058	18,050	0	3	0	3	0	18,053	0	0	0	200	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		03/01/2015	Paydown		10,037	10,037	10,057	10,052	0	(15)	0	(15)	0	10,037	0	0	0	98	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		03/01/2015	Paydown		3,025	3,025	3,274	3,184	0	(159)	0	(159)	0	3,025	0	0	0	35	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		03/01/2015	Paydown		11,169	11,169	11,220	11,210	0	(41)	0	(41)	0	11,169	0	0	0	131	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		03/01/2015	Paydown		663	663	659	659	0	4	0	4	0	663	0	0	0	7	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		03/01/2015	Paydown		87,902	87,902	87,371	87,384	0	518	0	518	0	87,902	0	0	0	1,400	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		03/01/2015	Paydown		45,538	45,538	47,231	47,047	0	(1,510)	0	(1,510)	0	45,538	0	0	0	772	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2015	Paydown		92,053	92,053	89,077	89,396	0	2,656	0	2,656	0	92,053	0	0	0	482	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		03/01/2015	Paydown		295,786	295,786	296,005	295,896	0	(110)	0	(110)	0	295,786	0	0	0	1,151	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		03/01/2015	Paydown		464,506	464,506	470,530	470,257	0	(5,751)	0	(5,751)	0	464,506	0	0	0	2,798	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2015	Paydown		455,777	455,777	468,098	467,654	0	(11,877)	0	(11,877)	0	455,777	0	0	0	2,567	09/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2015	Paydown		205,396	205,396	215,665	215,503	0	(10,107)	0	(10,107)	0	205,396	0	0	0	960	09/01/2043	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		03/01/2015	Paydown		134,784	134,784	126,296	127,433	0	7,351	0	7,351	0	134,784	0	0	0	576	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		03/01/2015	Paydown		33,842	33,842	32,497	32,660	0	1,182	0	1,182	0	33,842	0	0	0	163	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		03/01/2015	Paydown		57,961	57,961	61,982	61,764	0	(3,803)	0	(3,803)	0	57,961	0	0	0	333	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		03/01/2015	Paydown		326,585	326,585	326,279	326,266	0	320	0	320	0	326,585	0	0	0	1,535	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2015	Paydown		219,498	219,498	234,725	233,910	0	(14,412)	0	(14,412)	0	219,498	0	0	0	1,786	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		03/01/2015	Paydown		78,648	78,648	84,104	83,815	0	(5,167)	0	(5,167)	0	78,648	0	0	0	458	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2015	Paydown		128,362	128,362	128,222	128,217	0	145	0	145	0	128,362	0	0	0	750	08/01/2033	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		03/01/2015	Paydown		511	511	511	511	0	0	0	0	0	511	0	0	0	6	06/01/2032	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		03/01/2015	Paydown		783	783	783	783	0	0	0	0	0	783	0	0	0	9	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.804% 01/01/40		03/01/2015	Paydown		665	665	683	682	0	(16)	0	(16)	0	665	0	0	0	3	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		03/01/2015	Paydown		929	929	940	933	0	(4)	0	(4)	0	929	0	0	0	9	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2015	Paydown		20,488	20,488	18,561	19,582	0	906	0	906	0	20,488	0	0	0	175	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.393% 04/25/33		03/25/2015	Paydown		917	917	917	917	0	0	0	0	0	917	0	0	0	1	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2015	Paydown		89,838	89,838	101,742	99,341	0	(9,503)	0	(9,503)	0	89,838	0	0	0	826	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2015	Paydown		21,295	21,295	20,573	20,894	0	401	0	401	0	21,295	0	0	0	170	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2015	Paydown		154,310	154,310	143,342	149,389	0	4,921	0	4,921	0	154,310	0	0	0	1,293	12/15/2032	1
31393T-Y7-5	FNR 2003-106 WE 4.500% 11/25/22		03/01/2015	Paydown		21,607	21,607	22,086	21,674	0	(67)	0	(67)	0	21,607	0	0	0	154	11/25/2022	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2015	Paydown		123,964	123,964	133,348	128,712	0	(4,748)	0	(4,748)	0	123,964	0	0	0	1,221	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2015	Paydown		455,496	455,496	506,953	513,634	0	(58,137)	0	(58,137)	0	455,496	0	0	0	4,421	01/25/2035	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2015	Paydown		169,810	169,810	164,826	167,607	0	2,203	0	2,203	0	169,810	0	0	0	1,727	04/15/2033	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2015	Paydown		825,273	825,273	896,969	923,266	0	(97,993)	0	(97,993)	0	825,273	0	0	0	6,436	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2015	Paydown		112,409	112,409	117,344	115,299	0	(2,890)	0	(2,890)	0	112,409	0	0	0	730	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		03/01/2015	Paydown		63,058	63,058	71,541	71,902	0	(8,844)	0	(8,844)	0	63,058	0	0	0	656	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2015	Paydown		243,810	243,810	269,867	256,943	0	(13,134)	0	(13,134)	0	243,810	0	0	0	1,932	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2015	Paydown		242,071	242,071	245,627	243,794	0	(1,722)	0	(1,722)	0	242,071	0	0	0	1,413	03/25/2037	1
31398E-2J-2	FHMS K003 AX1 0.460% 05/25/19		03/01/2015	Paydown		0	0	27,705	23,114	0	(23,114)	0	(23,114)	0	0	0	0	0	954	05/25/2019	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		03/01/2015	Paydown		56,784	56,784	58,951	57,969	0	(1,185)	0	(1,185)	0	56,784	0	0	0	233	07/25/2019	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		03/01/2015	Paydown		14,072	14,072	14,516	14,104	0	(32)	0	(32)	0	14,072	0	0	0	97	03/25/2027	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2015	Paydown		99,141	99,141	94,834	97,123	0	2,018	0	2,018	0	99,141	0	0	0	667	11/25/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		03/01/2015	Paydown		116,325	116,325	116,071	116,101	0	224	0	224	0	116,325	0	0	0	856	10/15/2029	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2015	Paydown		363,128	363,128	347,468	356,153	0	6,975	0	6,975	0	363,128	0	0	0	2,555	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2015	Paydown		363,228	363,228	344,612	355,079	0	8,149	0	8,149	0	363,228	0	0	0	2,392	02/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		03/01/2015	Paydown		45,830	45,830	45,129	45,172	0	659	0	659	0	45,830	0	0	0	571	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2015	Paydown		62,932	62,932	62,283	62,317	0	615	0	615	0	62,932	0	0	0	480	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		03/01/2015	Paydown		20,643	20,643	22,393	21,889	0	(1,245)	0	(1,245)	0	20,643	0	0	0	203	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		03/01/2015	Paydown		47,337	47,337	47,706	47,662	0	(325)	0	(325)	0	47,337	0	0	0	433	09/01/2033	1
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		01/01/2015	Paydown		75,193	75,193	75,462	75,417	0	(224)	0	(224)	0	75,193	0	0	0	345	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.374% 07/01/34		03/01/2015	Paydown		8,002	8,002	8,082	8,071	0	(70)	0	(70)	0	8,002	0	0	0	37	07/01/2034	1
31404V-AB-4	FNMA #779502 2.082% 06/01/34		03/01/2015	Paydown		3,034	3,034	3,061	3,058	0	(24)	0	(24)	0	3,034	0	0	0	10	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		03/01/2015	Paydown		4,704	4,704	4,795	4,743	0	(39)	0	(39)	0	4,704	0	0	0	46	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		03/01/2015	Paydown		83,758	83,758	85,218	85,089	0	(1,331)	0	(1,331)	0	83,758	0	0	0	397	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		03/01/2015	Paydown		50,770	50,770	51,655	51,577	0	(807)	0	(807)	0	50,770	0	0	0	667	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2015	Paydown		33,738	33,738	34,326	34,274	0	(536)	0	(536)	0	33,738	0	0	0	309	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		03/01/2015	Paydown		119,272	119,272	121,351	121,167	0	(1,895)	0	(1,895)	0	119,272	0	0	0	1,552	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		03/01/2015	Paydown		30,487	30,487	31,018	30,971	0	(484)	0	(484)	0	30,487	0	0	0	282	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.336% 01/01/35		03/01/2015	Paydown		1,151	1,151	1,155	1,154	0	(3)	0	(3)	0	1,151	0	0	0	4	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.260% 09/01/35		03/01/2015	Paydown		622	622	659	657	0	(34)	0	(34)	0	622	0	0	0	2	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.421% 01/01/37		03/01/2015	Paydown		137	137	136	124	0	13	0	13	0	137	0	0	0	1	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.526% 04/01/36		03/01/2015	Paydown		4,350	4,350	4,562	4,549	0	(199)	0	(199)	0	4,350	0	0	0	19	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		03/01/2015	Paydown		12,232	12,232	12,298	12,294	0	(61)	0	(61)	0	12,232	0	0	0	79	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2015	Paydown		132,764	132,764	138,573	137,336	0	(4,572)	0	(4,572)	0	132,764	0	0	0	1,071	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		03/01/2015	Paydown		81,710	81,710	85,285	84,460	0	(2,750)	0	(2,750)	0	81,710	0	0	0	705	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		03/01/2015	Paydown		40,919	40,919	41,702	41,661	0	(742)	0	(742)	0	40,919	0	0	0	218	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		03/01/2015	Paydown		79,952	79,952	83,450	82,652	0	(2,700)	0	(2,700)	0	79,952	0	0	0	418	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		03/01/2015	Paydown		9,757	9,757	10,332	10,230	0	(473)	0	(473)	0	9,757	0	0	0	69	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		03/01/2015	Paydown		180,067	180,067	182,937	182,420	0	(2,353)	0	(2,353)	0	180,067	0	0	0	991	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		03/01/2015	Paydown		170,580	170,580	173,485	172,857	0	(2,277)	0	(2,277)	0	170,580	0	0	0	1,241	07/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417C-QF-5	FN AB5853 3.000% 08/01/32		03/01/2015	Paydown		672,637	672,637	668,354	668,354	0	4,282	0	4,282	0	672,637	0	0	0	3,605	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		03/01/2015	Paydown		1,259,359	1,259,359	1,258,616	1,258,534	0	825	0	825	0	1,259,359	0	0	0	6,706	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2015	Paydown		583,270	583,270	582,176	582,172	0	1,098	0	1,098	0	583,270	0	0	0	3,431	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		03/01/2015	Paydown		85,328	85,328	91,248	90,933	0	(5,605)	0	(5,605)	0	85,328	0	0	0	504	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2015	Paydown		72,720	72,720	72,652	72,649	0	71	0	71	0	72,720	0	0	0	353	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		03/01/2015	Paydown		339,759	339,759	347,085	345,616	0	(5,857)	0	(5,857)	0	339,759	0	0	0	1,962	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2015	Paydown		527,245	527,245	531,694	530,630	0	(3,385)	0	(3,385)	0	527,245	0	0	0	3,650	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		03/01/2015	Paydown		262,724	262,724	266,008	265,235	0	(2,511)	0	(2,511)	0	262,724	0	0	0	1,941	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2015	Paydown		137,850	137,850	141,813	141,013	0	(3,163)	0	(3,163)	0	137,850	0	0	0	887	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2015	Paydown		336,201	336,201	345,657	345,350	0	(9,149)	0	(9,149)	0	336,201	0	0	0	2,109	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		03/01/2015	Paydown		730,352	730,352	728,754	728,757	0	1,595	0	1,595	0	730,352	0	0	0	3,519	10/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2015	Paydown		299,270	299,270	316,010	311,043	0	(11,774)	0	(11,774)	0	299,270	0	0	0	2,803	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		03/01/2015	Paydown		10,059	10,059	10,506	10,372	0	(313)	0	(313)	0	10,059	0	0	0	66	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2015	Paydown		68,228	68,228	69,401	69,190	0	(962)	0	(962)	0	68,228	0	0	0	395	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2015	Redemption 100.0000		388,961	388,961	388,961	388,961	0	0	0	0	0	388,961	0	0	0	1,597	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/05/2015	Redemption 100.0000		136,783	136,783	136,783	136,783	0	0	0	0	0	136,783	0	0	0	29,135	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/05/2015	Redemption 100.0000		81,701	81,701	81,701	81,701	0	0	0	0	0	81,701	0	0	0	7,130	01/01/2036	1FE
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		02/27/2015	BANK OF NEW YORK		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	5,984	04/01/2031	2AM
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		03/20/2015	Redemption 100.0000		160,000	160,000	165,939	164,480	0	(4,480)	0	(4,480)	0	160,000	0	0	0	3,566	07/01/2033	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		03/01/2015	Redemption 100.0000		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	2,700	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		03/01/2015	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	900	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2015	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	164	06/01/2027	1FE
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		03/01/2015	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	464	06/01/2022	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2015	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	211	06/01/2027	1FE
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		03/01/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,338	06/01/2018	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		03/01/2015	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	2,603	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		03/01/2015	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	73	09/01/2019	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2015	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	458	09/01/2041	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		03/01/2015	Redemption 100.0000		177,676	177,676	177,676	177,676	0	0	0	0	0	177,676	0	0	0	995	09/01/2035	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		03/12/2015	SUNTRUST		1,800,000	1,800,000	1,800,000	0	0	0	0	0	0	1,800,000	0	0	0	1,361	06/01/2044	2FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	4,586	06/01/2044	2AM
92812U-M2-1	VHDA 2014-A CMB 2013-C A 4.250% 10/25/43		03/25/2015	Redemption 100.0000		20,607	20,607	20,607	20,607	0	0	0	0	0	20,607	0	0	0	167	10/25/2043	1FE
92812U-Q3-5	VHDA 2014-A CMB 2013-D A 4.300% 12/25/43		03/25/2015	Redemption 100.0000		175,299	175,299	175,299	175,299	0	0	0	0	0	175,299	0	0	0	1,159	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A CMB 3.500% 10/25/37		03/25/2015	Redemption 100.0000		709,989	709,989	709,989	709,989	0	0	0	0	0	709,989	0	0	0	3,664	10/25/2037	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2015	Redemption 100.0000		79,681	79,681	79,681	79,681	0	0	0	0	0	79,681	0	0	0	459	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						36,771,366	36,771,366	37,416,287	35,309,737	0	(608,372)	0	(608,372)	0	36,771,366	0	0	0	214,130	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2015	Paydown		83,364	83,364	71,901	73,196	0	10,168	0	10,168	0	83,364	0	0	0	613	05/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2015	Paydown		3,355	3,355	2,687	2,441	0	914	0	914	0	3,355	0	0	0	40	12/25/2031	1FM
001192-AE-3	AGL CAPITAL CORPORATION 4.950% 01/15/15		01/15/2015	Maturity		11,155,000	11,155,000	11,140,499	11,154,440	0	560	0	560	0	11,155,000	0	0	0	276,086	01/15/2015	2FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		03/01/2015	Paydown		43,085	43,085	43,067	43,251	0	(166)	0	(166)	0	43,085	0	0	0	497	04/25/2031	1FM
002824-BA-7	ABBOTT LABS 2.550% 03/15/22		03/26/2015	DEUTSCHE BANK		15,007,800	15,000,000	14,975,100	0	0	63	0	63	0	14,975,163	0	32,637	32,637	22,313	03/15/2022	1FE
010392-EP-9	ALABAMA POWER CO 5.650% 03/15/35		03/16/2015	Call 100.0000		1,000,000	1,000,000	905,720	916,785	0	533	0	533	0	917,318	0	82,682	82,682	28,407	03/15/2035	1FE
010392-FJ-2	ALABAMA POWER CO 3.850% 12/01/42		03/24/2015	BARCLAYS		1,036,930	1,000,000	997,000	997,086	0	(3)	0	(3)	0	997,083	0	39,847	39,847	12,406	12/01/2042	1FE
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15		01/01/2015	Redemption 100.0000		(66,720)	(66,720)	(66,720)	(66,720)	0	0	0	0	0	(66,720)	0	0	0	0	12/31/2014	2FE
02005R-AD-3	ALLYA 2010-5 B 2.450% 06/15/16		01/15/2015	Paydown		250,000	250,000	250,215	250,140	0	(140)	0	(140)	0	250,000	0	0	0	510	06/15/2016	1FE
02005V-AG-7	ALLYA 2011-2 D 3.380% 09/15/17		02/15/2015	Paydown		230,000	230,000	232,507	231,786	0	(1,786)	0	(1,786)	0	230,000	0	0	0	1,296	09/15/2017	1FE
02006K-AC-9	ALLYL 2013-SN1 A3 0.720% 05/20/16		03/20/2015	Paydown		92,477	92,477	92,568	92,532	0	(55)	0	(55)	0	92,477	0	0	0	110	05/20/2016	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2015	Paydown		62,839	73,660	62,326	71,759	0	(8,920)	0	(8,920)	0	62,839	0	0	0	839	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2015	Paydown		106,284	110,572	100,468	108,924	0	(2,640)	0	(2,640)	0	106,284	0	0	0	1,007	09/25/2037	2FM
02209S-AD-5	ALTRIA GROUP INC 9.700% 11/10/18		03/31/2015	GUGGENHEIM CAPITAL MARKETS		252,000	200,000	251,460	0	0	(227)	0	(227)	0	251,233	0	767	767	7,868	11/10/2018	2FE
02209S-AN-3	ALTRIA GROUP INC 2.850% 08/09/22		03/10/2015	US BANCORP		1,872,499	1,893,000	1,844,842	1,844,923	0	1,122	0	1,122	0	1,846,045	0	26,454	26,454	32,071	08/09/2022	2FE
02528T-AA-3	ACAR 2012-3 A 1.640% 11/15/16		03/15/2015	Paydown		47,793	47,793	47,978	47,842	0	(50)	0	(50)	0	47,793	0	0	0	132	11/15/2016	1FE
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		03/10/2015	Paydown		33,560	33,560	33,558	33,558	0	2	0	2	0	33,560	0	0	0	92	07/10/2018	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2015	Paydown		275,168	275,168	274,351	273,757	0	1,411	0	1,411	0	275,168	0	0	0	1,985	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2015	Paydown		20,437	20,437	20,435	20,433	0	3	0	3	0	20,437	0	0	0	129	10/17/2036	1FE
02665W-AT-8	AMERICAN HONDA FINANCE 1.500% 03/13/18		03/10/2015	Various		599,370	600,000	599,196	0	0	0	0	0	0	599,196	0	174	174	0	03/13/2018	1FE
03063P-AE-2	AMCAR 2010-3 C 3.340% 04/08/16		03/08/2015	Paydown		115,995	115,995	117,027	116,212	0	(217)	0	(217)	0	115,995	0	0	0	642	04/08/2016	1FE
03064F-AA-1	AMCAR 2010-4 E 6.400% 04/09/18		03/08/2015	Paydown		200,000	200,000	201,039	0	0	(1,039)	0	(1,039)	0	200,000	0	0	0	2,133	04/09/2018	1FE
03064F-AW-3	AMCAR 2010-4 D 4.200% 11/08/16		03/08/2015	Paydown		250,000	250,000	256,543	252,274	0	(2,274)	0	(2,274)	0	250,000	0	0	0	2,429	11/08/2016	1FE
03064M-AE-8	AMCAR 2011-1 C 2.850% 08/08/16		03/08/2015	Paydown		85,359	85,359	85,999	85,552	0	(193)	0	(193)	0	85,359	0	0	0	399	08/08/2016	1FE
03064N-AF-3	AMCAR 2011-2 C 3.190% 10/12/16		03/08/2015	Paydown		42,962	42,962	43,499	43,069	0	(107)	0	(107)	0	42,962	0	0	0	227	10/12/2016	1FE
03064P-AE-1	AMCAR 2011-3 C 2.860% 01/09/17		03/08/2015	Paydown		1,982,763	1,982,763	2,032,952	1,989,736	0	(6,973)	0	(6,973)	0	1,982,763	0	0	0	9,509	01/09/2017	1FE
03064R-AD-9	AMCAR 2011-4 B 2.260% 09/08/16		02/08/2015	Paydown		51,014	51,014	51,189	51,048	0	(34)	0	(34)	0	51,014	0	0	0	130	09/08/2016	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		01/01/2015	Paydown		221	221	225	196	0	26	0	26	0	221	0	0	0	1	12/25/2027	1FM
035229-CY-7	ANHEUSER-BUSCH COS INC 5.000% 01/15/15		01/15/2015	Maturity		1,500,000	1,500,000	1,483,590	1,499,844	0	156	0	156	0	1,500,000	0	0	0	37,500	01/15/2015	1FE
03523T-AM-0	ANHEUSER-BUSCH 4.125% 01/15/15		01/15/2015	Maturity		7,600,000	7,600,000	7,729,960	7,610,958	0	(10,958)	0	(10,958)	0	7,600,000	0	0	0	156,750	01/15/2015	1FE
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		03/15/2015	Paydown		22,379	22,379	22,377	22,381	0	(2)	0	(2)	0	22,379	0	0	0	65	09/15/2019	1FE
04364B-AB-3	ACER 2014-1A A2 1.040% 01/10/17		03/10/2015	Paydown		58,557	58,557	58,550	58,554	0	3	0	3	0	58,557	0	0	0	105	01/10/2017	1FE
04939M-AJ-8	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		02/27/2015	TENDER OFFER		2,812,565	2,771,000	2,811,564	2,806,776	0	(778)	0	(778)	0	2,805,998	0	6,567	6,567	93,156	08/01/2023	4FE
04939M-AM-1	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		02/27/2015	TENDER OFFER		4,389,875	4,325,000	4,383,066	4,370,263	0	(1,591)	0	(1,591)	0	4,368,672	0	21,203	21,203	116,204	10/01/2020	4FE
05464F-AB-0	AXIS 2013-1A A 1.750% 03/20/17		03/20/2015	Paydown		606,070	606,070	606,043	606,126	0	(56)	0	(56)	0	606,070	0	0	0	1,687	03/20/2017	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2015	Paydown		72,456	72,456	63,307	57,525	0	14,931	0	14,931	0	72,456	0	0	0	444	10/25/2036	3FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2015	Paydown		111,649	111,649	111,282	111,594	0	55	0	55	0	111,649	0	0	0	721	09/25/2035	2FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2015	Paydown		167,587	167,587	158,213	161,814	0	5,773	0	5,773	0	167,587	0	0	0	1,528	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2015	Paydown		98,643	98,643	96,585	97,470	0	1,172	0	1,172	0	98,643	0	0	0	932	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2015	Paydown		40,681	40,681	38,710	39,649	0	1,031	0	1,031	0	40,681	0	0	0	420	08/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.152% 09/10/47		03/01/2015	Paydown		2,319,779	2,319,779	2,391,869	2,328,229	0	(8,450)	0	(8,450)	0	2,319,779	0	0	0	20,765	09/10/2047	1FM
05947U-D3-9	BACM 2005-1 A5 5.408% 11/10/42		03/01/2015	Paydown		11,512,037	11,512,037	11,377,408	11,496,653	0	15,384	0	15,384	0	11,512,037	0	0	0	77,832	11/10/2042	1FM
05947U-M2-1	BACM 2005-2 A5 4.857% 07/10/43		02/01/2015	Paydown		208,939	208,939	212,073	210,539	0	(1,600)	0	(1,600)	0	208,939	0	0	0	1,538	07/10/2043	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		01/01/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	48	07/10/2045	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2015	Paydown		185,627	185,627	177,347	180,723	0	4,905	0	4,905	0	185,627	0	0	0	1,606	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		03/01/2015	Paydown		240,118	240,118	233,008	237,028	0	3,090	0	3,090	0	240,118	0	0	0	1,992	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		03/01/2015	Paydown		28,640	26,284	21,553	26,194	0	2,446	0	2,446	0	28,640	0	0	0	241	03/25/2035	2FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2015	Paydown		46,518	41,359	38,170	45,362	0	1,156	0	1,156	0	46,518	0	0	0	383	03/25/2035	4FM
05948K-ZB-8	BOAA 2005-4 CB2 0.676% 05/25/35		03/25/2015	Paydown		50,000	61,504	47,358	0	0	2,642	0	2,642	0	50,000	0	0	0	48	03/25/2035	6FE
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		03/01/2015	Paydown		88,240	88,240	85,338	86,464	0	1,776	0	1,776	0	88,240	0	0	0	868	06/25/2033	2FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2015	Paydown		55,600	55,600	45,105	48,123	0	7,477	0	7,477	0	55,600	0	0	0	527	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2015	Paydown		736,053	737,483	729,665	764,517	0	(28,464)	0	(28,464)	0	736,053	0	0	0	7,057	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		03/01/2015	Paydown		179,687	200,991	190,035	198,548	0	(18,861)	0	(18,861)	0	179,687	0	0	0	603	01/25/2036	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.951% 09/20/46		03/01/2015	Paydown		392,189	413,187	350,439	379,876	0	12,313	0	12,313	0	392,189	0	0	0	2,114	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2015	Paydown		301,563	301,563	252,472	274,824	0	26,740	0	26,740	0	301,563	0	0	0	1,662	09/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2015	Paydown		84,608	120,828	110,313	135,345	0	(50,736)	0	(50,736)	0	84,608	0	0	0	1,508	01/25/2037	5FM
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		03/01/2015	Paydown		40,386	308,439	76,869	9,935	0	30,451	0	30,451	0	40,386	0	0	0	1,310	05/20/2036	1FM
06050T-LY-6	BANK OF AMERICA NA 1.650% 03/26/18		03/20/2015	SUSQUEHANNA		199,784	200,000	199,726	0	0	0	0	0	0	199,726	0	58	58	0	03/26/2018	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18	E	03/18/2015	WELLS FARGO		249,955	250,000	249,803	0	0	2	0	2	0	249,805	0	150	150	213	03/05/2018	1FE
07325N-AC-6	BAYV 2004-D M1 0.809% 08/28/44		03/28/2015	Paydown		46,108	46,108	46,137	46,135	0	(27)	0	(27)	0	46,108	0	0	0	58	08/28/2044	1FM
07383F-3Z-9	BSCMS 2005-PWR7 A3 5.116% 02/11/41		02/01/2015	Paydown		158,851	158,851	159,248	158,920	0	(69)	0	(69)	0	158,851	0	0	0	928	02/11/2041	1FM
07383F-7W-2	BSCMS 2005-PWR8 A4 4.674% 06/11/41		03/01/2015	Paydown		135,147	135,147	139,415	136,424	0	(1,276)	0	(1,276)	0	135,147	0	0	0	1,155	06/11/2041	1FM
07387B-CL-5	BSCMS 2005-T20 A4A 5.129% 10/12/42		03/01/2015	Paydown		85,302	85,302	88,924	85,664	0	(362)	0	(362)	0	85,302	0	0	0	848	10/12/2042	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		03/01/2015	Paydown		80,041	80,041	86,116	82,164	0	(2,123)	0	(2,123)	0	80,041	0	0	0	770	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2015	Paydown		20,551	20,551	22,896	21,480	0	(930)	0	(930)	0	20,551	0	0	0	158	01/12/2045	1FM
088611-AA-6	BI-LO LLC/BI-LO FIN CORP 9.250% 02/15/19		02/19/2015	Various		1,785,065	1,816,000	1,870,480	1,838,104	0	(1,112)	0	(1,112)	0	1,836,993	0	(51,928)	(51,928)	87,060	02/15/2019	4FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		03/01/2015	Paydown		72,980	72,980	72,978	71,292	0	1,688	0	1,688	0	72,980	0	0	0	596	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		03/01/2015	Paydown		125,926	125,926	103,260	111,801	0	14,125	0	14,125	0	125,926	0	0	0	780	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		03/01/2015	Paydown		1,208	1,208	751	646	0	562	0	562	0	1,208	0	0	0	5	01/25/2037	1FM
12505F-AA-9	CBS OUTDOOR INC 5.250% 02/15/22		02/03/2015	Tax Free Exchange		3,618,438	3,636,000	3,617,820	3,618,324	0	113	0	113	0	3,618,438	0	0	0	41,360	02/15/2022	4FE
12505F-AE-1	CBS OUTDOOR INC 5.875% 03/15/25		02/03/2015	Tax Free Exchange		6,061,000	6,061,000	6,061,000	6,061,000	0	0	0	0	0	6,061,000	0	0	0	120,673	03/15/2025	4FE
12513E-AG-9	CD CD 2005-CD1 A4 5.218% 07/15/44		03/01/2015	Paydown		361,269	361,269	345,012	359,035	0	2,234	0	2,234	0	361,269	0	0	0	4,271	07/15/2044	1FM
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		03/01/2015	Paydown		47,287	47,287	47,997	47,440	0	(152)	0	(152)	0	47,287	0	0	0	314	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2015	Paydown		16,675	52,105	24,793	14,258	0	2,417	0	2,417	0	16,675	0	0	0	241	02/25/2037	3FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2015	Paydown		1,666	1,666	1,665	1,668	0	(2)	0	(2)	0	1,666	0	0	0	18	11/15/2019	5AM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		03/01/2015	Paydown		5,935,365	5,935,365	5,823,779	5,919,320	0	16,045	0	16,045	0	5,935,365	0	0	0	68,372	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2015	Paydown		160,163	160,163	108,309	100,501	0	59,661	0	59,661	0	160,163	0	0	0	1,319	11/25/2036	3FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2015	Paydown		86,388	86,388	66,772	63,243	0	23,145	0	23,145	0	86,388	0	0	0	847	12/25/2036	4FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2015	Paydown		111,167	111,167	110,915	0	0	252	0	252	0	111,167	0	0	0	216	08/25/2043	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 08/01/35		03/01/2015	Paydown		419,101	419,101	419,526	0	0	(426)	0	(426)	0	419,101	0	0	0	1,748	08/01/2035	1FE
126673-W2-4	CWL 2005-6 M1 0.666% 12/25/35		03/25/2015	Paydown		20,353	20,353	20,054	20,331	0	22	0	22	0	20,353	0	0	0	23	12/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2015	Paydown		186,210	186,210	176,594	180,637	0	5,573	0	5,573	0	186,210	0	0	0	1,456	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2015	Paydown		82,285	82,285	72,617	74,155	0	8,130	0	8,130	0	82,285	0	0	0	718	04/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		03/01/2015	Paydown		18,989	18,989	19,158	18,889	0	100	0	100	0	18,989	0	0	0	190	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2015	Paydown		128,231	128,231	125,867	127,045	0	1,186	0	1,186	0	128,231	0	0	0	1,222	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2015	Paydown		412,686	412,686	415,781	413,862	0	(1,176)	0	(1,176)	0	412,686	0	0	0	3,053	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2015	Paydown		151,909	155,908	145,532	164,216	0	(12,308)	0	(12,308)	0	151,909	0	0	0	1,710	10/25/2035	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2015	Paydown		214,093	214,093	205,597	204,880	0	9,213	0	9,213	0	214,093	0	0	0	1,894	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2015	Paydown		503,639	503,639	488,097	495,175	0	8,464	0	8,464	0	503,639	0	0	0	4,355	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2015	Paydown		108,842	122,304	110,632	121,058	0	(12,216)	0	(12,216)	0	108,842	0	0	0	1,134	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2015	Paydown		79,371	79,371	74,388	73,569	0	5,802	0	5,802	0	79,371	0	0	0	724	08/25/2035	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2015	Paydown		64,678	65,714	59,872	72,723	0	(8,045)	0	(8,045)	0	64,678	0	0	0	721	10/25/2035	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2015	Paydown		266,059	266,059	246,104	255,485	0	10,574	0	10,574	0	266,059	0	0	0	2,583	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2015	Paydown		223,317	246,615	230,955	254,885	0	(31,568)	0	(31,568)	0	223,317	0	0	0	1,922	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2015	Paydown		76,129	108,664	88,246	100,684	0	(24,555)	0	(24,555)	0	76,129	0	0	0	1,239	05/25/2036	3FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		03/01/2015	Paydown		71,120	71,120	65,235	67,266	0	3,854	0	3,854	0	71,120	0	0	0	705	03/25/2037	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2015	Paydown		18,588	18,588	12,867	12,273	0	6,316	0	6,316	0	18,588	0	0	0	137	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2015	Paydown		106,444	106,444	102,663	103,603	0	2,841	0	2,841	0	106,444	0	0	0	963	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2015	Paydown		71,950	72,956	68,548	68,085	0	3,865	0	3,865	0	71,950	0	0	0	662	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2015	Paydown		43,778	44,390	41,757	41,474	0	2,304	0	2,304	0	43,778	0	0	0	403	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2015	Paydown		11,597	11,597	11,545	11,548	0	50	0	50	0	11,597	0	0	0	101	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2015	Paydown		161,367	161,367	151,496	156,351	0	5,016	0	5,016	0	161,367	0	0	0	1,308	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2015	Paydown		308,507	308,507	297,987	293,398	0	15,110	0	15,110	0	308,507	0	0	0	2,660	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2015	Paydown		29,834	29,834	18,453	10,257	0	19,578	0	19,578	0	29,834	0	0	0	273	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		03/01/2015	Paydown		2,834	2,834	2,113	1,785	0	1,049	0	1,049	0	2,834	0	0	0	31	05/25/2037	1FM
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		03/15/2015	Paydown		18,039	18,039	18,037	18,038	0	1	0	1	0	18,039	0	0	0	35	08/15/2017	1FE
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.460% 12/17/18		03/15/2015	Paydown		25,054	25,054	25,051	25,050	0	4	0	4	0	25,054	0	0	0	61	12/17/2018	1FE
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		03/15/2015	Paydown		21,398	21,398	21,397	21,398	0	0	0	0	0	21,398	0	0	0	57	07/17/2017	1FE
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		03/15/2015	Paydown		539,069	539,069	539,098	539,097	0	(28)	0	(28)	0	539,069	0	0	0	1,554	11/15/2017	1FE
14366T-AA-3	CNART 2013-1A A 1.160% 10/16/17		02/15/2015	Paydown		15,506	15,506	15,506	15,506	0	0	0	0	0	15,506	0	0	0	18	10/16/2017	1FE
14366W-AA-6	CNART 2014-1A A 0.960% 01/17/17		03/15/2015	Paydown		45,191	45,191	45,189	45,189	0	1	0	1	0	45,191	0	0	0	75	01/17/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
149123-CC-3	CATERPILLAR INC 3.400% 05/15/24		03/10/2015	FTN FINANCIAL SECURITIES		2,077,480	2,000,000	1,999,660	1,999,635	0	(5)	0	(5)	0	1,999,630	0	77,850	77,850	22,289	05/15/2024	1FE
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		03/16/2015	CITIGROUP GLOBAL MKTS		2,136,860	2,000,000	1,985,960	1,986,041	0	40	0	40	0	1,986,081	0	150,779	150,779	29,622	05/15/2044	1FE
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		03/01/2015	Paydown		23,430	23,430	23,415	23,180	0	249	0	249	0	23,430	0	0	0	209	02/18/2035	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2015	Paydown		6	169,378	89,661	50,901	43,655	(94,551)	0	(50,896)	0	6	0	0	0	560	11/25/2036	6FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		03/01/2015	Paydown		121,128	121,128	121,123	118,852	0	2,276	0	2,276	0	121,128	0	0	0	1,096	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2015	Paydown		550,089	550,089	538,872	539,322	0	10,766	0	10,766	0	550,089	0	0	0	3,474	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2015	Paydown		320,690	320,690	324,198	324,198	0	(3,508)	0	(3,508)	0	320,690	0	0	0	2,213	06/25/2044	1FM
191216-AM-2	COCA-COLA CO 4.875% 03/15/19		03/30/2015	Call 100.0000		4,000,000	4,000,000	3,963,080	3,982,009	0	1,142	0	1,142	0	3,983,151	0	16,849	16,849	617,425	03/15/2019	1FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2015	Paydown		282,849	282,849	298,330	288,026	0	(5,176)	0	(5,176)	0	282,849	0	0	0	3,228	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		03/01/2015	Paydown		91,074	91,074	89,304	90,585	0	490	0	490	0	91,074	0	0	0	842	12/10/2046	1FM
20047P-AE-7	COMM 2005-LP A4 4.982% 05/10/43		02/01/2015	Paydown		17,680,276	17,680,276	15,299,841	17,550,009	0	130,267	0	130,267	0	17,680,276	0	0	0	82,464	05/10/2043	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		03/15/2015	Paydown		51,288	51,288	51,286	51,429	0	(141)	0	(141)	0	51,288	0	0	0	615	05/15/2033	1FM
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.170% 02/02/43		03/02/2015	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	316	02/02/2043	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2015	Paydown		21,494	21,494	20,684	20,871	0	623	0	623	0	21,494	0	0	0	200	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2015	Paydown		254,666	254,666	253,592	254,077	0	589	0	589	0	254,666	0	0	0	1,918	07/25/2033	1FM
22541S-2V-9	CSFB 2004-C5 B 4.929% 11/15/37		01/01/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	419	11/15/2037	1FE
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2015	Paydown		265,812	265,812	265,188	264,753	0	1,059	0	1,059	0	265,812	0	0	0	2,090	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2015	Paydown		119,411	119,411	115,605	117,175	0	2,236	0	2,236	0	119,411	0	0	0	1,554	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2015	Paydown		847,928	847,928	861,773	850,761	0	(2,832)	0	(2,832)	0	847,928	0	0	0	7,001	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2015	Paydown		170,461	173,010	162,535	180,472	0	(10,011)	0	(10,011)	0	170,461	0	0	0	1,906	06/25/2035	2FM
225458-RT-7	CSFB 2005-C2 A4 4.832% 04/15/37		03/01/2015	Paydown		183,786	183,786	190,010	184,410	0	(624)	0	(624)	0	183,786	0	0	0	1,474	04/15/2037	1FM
225458-VQ-8	CSFB 2005-C3 A4 4.686% 07/15/37		02/01/2015	Paydown		6,531,649	6,531,649	6,103,010	6,500,400	0	31,249	0	31,249	0	6,531,649	0	0	0	28,812	07/15/2037	1FM
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		01/01/2015	Paydown		43,979	43,979	45,628	43,903	0	76	0	76	0	43,979	0	0	0	209	09/15/2040	1FM
225470-F6-5	CSMC 2006-C1 AAB 5.468% 02/15/39		01/01/2015	Paydown		6,443	6,443	6,840	6,438	0	6	0	6	0	6,443	0	0	0	29	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		03/01/2015	Paydown		36,057	36,057	33,329	33,773	0	2,284	0	2,284	0	36,057	0	0	0	439	04/25/2036	2FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		03/01/2015	Paydown		203,857	203,857	205,430	203,741	0	116	0	116	0	203,857	0	0	0	1,730	12/15/2040	1FM
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		01/09/2015	SUNTRUST		4,045,400	4,000,000	4,056,680	4,054,967	0	(3,180)	0	(3,180)	0	4,051,788	0	(6,388)	(6,388)	10,356	08/15/2015	1FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2015	Paydown		495,605	495,605	380,968	361,103	0	134,503	0	134,503	0	495,605	0	0	0	2,115	06/25/2036	1FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2015	Paydown		154,453	154,453	155,992	154,710	0	(258)	0	(258)	0	154,453	0	0	0	1,015	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.527% 07/12/44		03/12/2015	Paydown		4,315	4,315	4,440	4,405	0	(90)	0	(90)	0	4,315	0	0	0	12	07/12/2044	1FM
23339X-AA-9	DTAOT 2013-2A A 0.810% 09/15/16		02/15/2015	Paydown		85,047	85,047	85,094	85,055	0	(8)	0	(8)	0	85,047	0	0	0	75	09/15/2016	1FE
233851-BP-8	DAIMLER FINANCE NA LLC 1.650% 03/02/18		02/24/2015	TD SECURITIES		200,064	200,000	199,832	0	0	0	0	0	0	199,832	0	232	232	0	03/02/2018	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2015	Paydown		207,004	207,004	196,169	204,557	0	2,447	0	2,447	0	207,004	0	0	0	1,922	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2015	Paydown		165,725	215,587	196,433	215,402	0	(49,676)	0	(49,676)	0	165,725	0	0	0	1,922	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2015	Paydown		35,078	35,078	32,079	31,952	0	3,126	0	3,126	0	35,078	0	0	0	284	02/25/2036	2FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2015	Paydown		1,037	1,719	1,455	1,737	0	(700)	0	(700)	0	1,037	0	0	0	17	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2015	Paydown		125,339	125,339	108,106	100,298	0	25,041	0	25,041	0	125,339	0	0	0	1,249	07/25/2036	1FM
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		03/20/2015	Paydown		22,926	22,926	22,948	0	0	(21)	0	(21)	0	22,926	0	0	0	33	08/20/2018	1FE
26483E-AE-0	DUN & BRADSTREET CORP 2.875% 11/15/15		02/24/2015	GUGGENHEIM CAPITAL MARKETS		202,648	200,000	202,580	0	0	(77)	0	(77)	0	202,503	0	145	145	1,629	11/15/2015	2FE
26483E-AF-7	DUN & BRADSTREET CORP 3.250% 12/01/17		01/22/2015	GUGGENHEIM CAPITAL MARKETS		311,760	300,000	313,149	310,070	0	(244)	0	(244)	0	309,826	0	1,934	1,934	1,517	12/01/2017	2FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/02/2015	Call 100.0000		2,385,000	2,385,000	2,412,454	2,400,464	0	(1,096)	0	(1,096)	0	2,399,368	0	(14,368)	(14,368)	325,338	07/15/2019	4FE
26882P-AX-0	ERAC USA FINANCE COMPANY 6.200% 11/01/16		02/05/2015	US BANCORP		227,537	210,000	227,945	0	0	(765)	0	(765)	0	227,179	0	358	358	3,581	11/01/2016	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		03/25/2015	Paydown		914,144	914,144	914,124	914,189	0	(46)	0	(46)	0	914,144	0	0	0	3,455	02/25/2027	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/21/2015	Redemption 100.0000		15,483	15,483	15,483	15,483	0	0	0	0	0	15,483	0	0	0	21,054	01/19/2031	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		01/01/2015	Redemption 100.0000		167	167	167	167	0	0	0	0	0	167	0	0	0	0	06/30/2040	1FE
29273R-AB-5	ENERGY TRANSFER PARTNERS 5.950% 02/01/15		02/01/2015	Maturity		11,000,000	11,000,000	10,891,270	10,996,965	0	3,035	0	3,035	0	11,000,000	0	0	0	327,250	02/01/2015	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		01/01/2015	Paydown		101,630	101,630	101,630	103,016	0	(1,387)	0	(1,387)	0	101,630	0	0	0	465	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2015	Paydown		219,410	219,410	217,624	217,707	0	1,704	0	1,704	0	219,410	0	0	0	1,149	06/25/2043	1FM
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		03/15/2015	Paydown		999,664	999,664	999,623	999,653	0	11	0	11	0	999,664	0	0	0	2,150	10/16/2017	1FE
30165P-AA-0	EART 2013-2A A 1.490% 11/15/17		03/15/2015	Paydown		25,882	25,882	25,881	25,878	0	3	0	3	0	25,882	0	0	0	65	11/15/2017	1FE
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		03/15/2015	Paydown		29,593	29,593	29,592	29,592	0	1	0	1	0	29,593	0	0	0	27	08/15/2018	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2015	Paydown		134,182	154,474	137,229	145,407	0	(11,224)	0	(11,224)	0	134,182	0	0	0	1,410	08/25/2035	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2015	Paydown		131,316	131,316	120,665	119,713	0	11,603	0	11,603	0	131,316	0	0	0	1,118	08/25/2035	3FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		03/01/2015	Paydown		40,292	40,292	36,666	38,166	0	2,126	0	2,126	0	40,292	0	0	0	481	08/25/2036	2FM
32058B-AB-5	FIAOT 2013-3A A2 0.890% 09/15/17		03/15/2015	Paydown		46,368	46,368	46,365	46,359	0	9	0	9	0	46,368	0	0	0	69	09/15/2017	1FE
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		03/01/2015	Paydown		482,613	482,613	497,996	482,011	0	601	0	601	0	482,613	0	0	0	4,330	10/15/2035	1FM
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2015	Paydown		107	107	110	105	0	2	0	2	0	107	0	0	0	2	06/25/2028	1FM
361849-Q2-1	GMACC 2005-C1 A5 4.697% 05/10/43		03/01/2015	Paydown		3,953,406	3,953,406	3,677,903	3,938,011	0	15,395	0	15,395	0	3,953,406	0	0	0	20,072	05/10/2043	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2015	Paydown		82,044	82,044	78,852	81,679	0	365	0	365	0	82,044	0	0	0	966	06/25/2034	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		03/01/2015	Paydown		1,070,218	1,070,218	1,079,081	1,071,430	0	(1,212)	0	(1,212)	0	1,070,218	0	0	0	11,973	02/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2015	Paydown		266,226	281,939	270,215	264,708	0	1,517	0	1,517	0	266,226	0	0	0	2,813	07/25/2037	5FM
36228C-VT-7	GSMS 2005-GC4 A4 4.761% 07/10/39		03/01/2015	Paydown		199,355	199,355	199,449	0	0	(93)	0	(93)	0	199,355	0	0	0	791	07/10/2039	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2015	Paydown		79,795	182,298	65,814	37,197	0	42,598	0	42,598	0	79,795	0	0	0	1,402	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2015	Paydown		195,876	195,876	186,603	190,270	0	5,606	0	5,606	0	195,876	0	0	0	1,369	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2015	Paydown		188,943	188,943	154,461	176,206	0	12,738	0	12,738	0	188,943	0	0	0	968	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2015	Paydown		98,425	98,425	98,471	98,146	0	279	0	279	0	98,425	0	0	0	844	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2015	Paydown		5,620	5,620	5,350	5,503	0	117	0	117	0	5,620	0	0	0	33	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		03/01/2015	Paydown		139,351	139,351	141,004	139,778	0	(426)	0	(426)	0	139,351	0	0	0	893	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2015	Paydown		195,035	195,035	200,882	197,519	0	(2,484)	0	(2,484)	0	195,035	0	0	0	1,228	08/10/2043	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.271% 03/10/44		03/01/2015	Paydown		45,954	45,954	45,668	45,859	0	95	0	95	0	45,954	0	0	0	417	03/10/2044	1FM
370334-BF-0	GENERAL MILLS 5.200% 03/17/15		03/17/2015	Maturity		5,000,000	5,000,000	4,988,700	4,998,771	0	1,229	0	1,229	0	5,000,000	0	0	0	130,000	03/17/2015	2FE
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		01/15/2015	Maturity		7,100,000	7,100,000	7,298,822	7,112,671	0	(12,671)	0	(12,671)	0	7,100,000	0	0	0	181,938	01/15/2015	1FE
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		02/01/2015	Maturity		12,570,000	12,570,000	12,555,903	12,576,579	0	(6,579)	0	(6,579)	0	12,570,000	0	0	0	317,393	02/01/2015	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2015	Paydown		188,812	188,812	30,625	9,340	0	179,472	0	179,472	0	188,812	0	0	0	774	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2015	Paydown		14,791	10,567	9,428	10,685	0	4,106	0	4,106	0	14,791	0	0	0	119	02/25/2036	3FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2015	Paydown		172,688	206,508	195,892	195,022	0	(22,334)	0	(22,334)	0	172,688	0	0	0	1,854	02/25/2036	4FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2015	Paydown		46,945	110,245	93,252	113,508	0	(66,563)	0	(66,563)	0	46,945	0	0	0	828	02/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2015	Paydown		246,484	246,484	222,346	218,316	0	28,168	0	28,168	0	246,484	0	0	0	2,353	12/25/2035	2FM
458140-AL-4	INTEL CORPORATION 1.350% 12/15/17		01/14/2015	BNP SECURITIES		10,034,900	10,000,000	9,771,800	9,846,313	0	2,646	0	2,646	0	9,848,959	0	185,941	185,941	13,125	12/15/2017	1FE
459200-HZ-7	IBM 1.125% 02/06/18		02/03/2015	SUSQUEHANNA		249,340	250,000	249,238	0	0	0	0	0	0	249,238	0	103	103	0	02/06/2018	1FE
460146-BU-6	INTERNATIONAL PAPER CO 5.300% 04/01/15		02/18/2015	Call 100.0000		2,572,000	2,572,000	2,568,168	2,571,439	0	179	0	179	0	2,571,618	0	382	382	67,178	04/01/2015	2FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2015	Paydown		382,102	382,102	382,080	381,366	0	736	0	736	0	382,102	0	0	0	3,126	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2015	Paydown		450,591	450,591	440,068	426,822	0	23,770	0	23,770	0	450,591	0	0	0	4,437	02/25/2036	4FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2015	Paydown		11,718	11,718	11,711	11,711	0	6	0	6	0	11,718	0	0	0	73	03/15/2063	1FE
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/20/2015	Maturity		4,800,000	4,800,000	4,943,232	4,807,805	0	(7,805)	0	(7,805)	0	4,800,000	0	0	0	88,800	01/20/2015	1FE
46625Y-JF-1	JPMCC 2005-CB11 A4 5.335% 08/12/37		02/01/2015	Paydown		132,206	132,206	137,208	132,542	0	(336)	0	(336)	0	132,206	0	0	0	720	08/12/2037	1FM
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.461% 08/12/37		03/01/2015	Paydown		35,334	35,334	36,708	35,602	0	(268)	0	(268)	0	35,334	0	0	0	485	08/12/2037	1FM
46625Y-SG-9	JPMCC 2005-LDP3 A4A 4.936% 08/15/42		03/01/2015	Paydown		28,219	28,219	29,017	28,649	0	(430)	0	(430)	0	28,219	0	0	0	246	08/15/2042	1FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		03/01/2015	Paydown		341,841	341,841	340,933	341,156	0	685	0	685	0	341,841	0	0	0	3,514	10/15/2042	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2015	Paydown		77,072	77,072	49,544	47,079	0	29,994	0	29,994	0	77,072	0	0	0	546	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2015	Paydown		86,561	86,561	57,262	54,403	0	32,158	0	32,158	0	86,561	0	0	0	613	07/25/2036	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		03/01/2015	Paydown		90,997	90,997	90,617	90,757	0	241	0	241	0	90,997	0	0	0	1,063	01/15/2049	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		03/01/2015	Paydown		214,297	214,297	216,439	214,706	0	(410)	0	(410)	0	214,297	0	0	0	1,519	07/15/2046	1FM
46640T-AA-3	JPMCC 2013-ALC A 1.528% 07/17/26		01/17/2015	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	28,623	07/17/2026	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2015	Paydown		525,360	525,360	533,240	532,247	0	(6,887)	0	(6,887)	0	525,360	0	0	0	3,249	08/26/2036	1FE
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2015	Redemption 100.0000		74,197	74,197	70,021	72,477	0	1,720	0	1,720	0	74,197	0	0	0	2,095	03/29/2021	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2015	Redemption 100.0000		178,750	178,750	178,777	178,757	0	(7)	0	(7)	0	178,750	0	0	0	1,458	04/30/2018	1FE
49306B-NR-0	KEY BANK NA 5.091% 03/26/15		03/26/2015	Maturity		4,600,000	4,600,000	4,685,514	4,650,125	0	(50,125)	0	(50,125)	0	4,600,000	0	0	0	117,093	03/26/2015	1FE
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		03/01/2015	Redemption 100.0000		47,146	47,146	46,774	47,108	0	38	0	38	0	47,146	0	0	0	576	04/01/2016	2
502413-BB-2	L-3 COMMUNICATIONS CORP 3.950% 11/15/16		01/08/2015	BB&T CAPITAL MARKETS		208,900	200,000	208,884	0	0	0	0	0	0	208,884	0	16	16	1,273	11/15/2016	2FE
52108H-5X-8	LBUBS 2005-C3 A5 4.739% 07/15/30		03/11/2015	Paydown		4,491,561	4,491,561	4,307,688	4,479,201	0	12,360	0	12,360	0	4,491,561	0	0	0	51,741	07/15/2030	1FM
52108H-TL-8	LBUBS 2003-C5 J 5.250% 04/15/37		03/11/2015	Paydown		178,615	178,615	179,843	178,614	0	2	0	2	0	178,615	0	0	0	1,725	04/15/2037	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2015	Paydown		314,409	369,687	314,931	341,846	0	(27,437)	0	(27,437)	0	314,409	0	0	0	3,954	11/25/2036	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2015	Paydown		76,523	76,523	76,523	76,523	0	0	0	0	0	76,523	0	0	0	761	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2015	Paydown		251,870	251,870	251,499	246,872	0	4,998	0	4,998	0	251,870	0	0	0	2,674	10/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52522I-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		03/01/2015	Paydown		296,182	368,027	332,013	359,746	0	(63,564)	0	(63,564)	0	296,182	0	0	0	3,298	12/25/2035	4FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		03/01/2015	Paydown		373,801	425,620	400,883	420,363	0	(46,562)	0	(46,562)	0	373,801	0	0	0	4,001	06/25/2036	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2015	Paydown		3	14,014	11,011	36,535	0	(36,532)	0	(36,532)	0	3	0	0	0	322	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		03/01/2015	Paydown		6	57,934	40,724	73,385	0	(73,379)	0	(73,379)	0	6	0	0	0	844	05/25/2037	5FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		03/01/2015	Paydown		248,390	281,120	223,140	235,115	0	13,275	0	13,275	0	248,390	0	0	0	3,519	05/25/2037	1FM
53117C-AJ-1	LIBERTY PROPERTY LP 5.125% 03/02/15		03/02/2015	Maturity		2,000,000	2,000,000	1,992,520	1,999,905	0	95	0	95	0	2,000,000	0	0	0	25,910	03/02/2015	2FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		03/01/2015	Redemption 100.0000		49,613	49,613	49,791	49,629	0	(16)	0	(16)	0	49,613	0	0	0	621	02/01/2016	2
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		03/01/2015	Paydown		46,492	46,492	39,169	38,397	0	8,095	0	8,095	0	46,492	0	0	0	352	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		03/01/2015	Paydown		5,176	5,176	5,386	5,364	0	(188)	0	(188)	0	5,176	0	0	0	50	04/25/2033	1FM
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		02/06/2015	KEY BANC-MCDONALD		200,058	200,000	199,866	0	0	0	0	0	0	199,866	0	192	192	9	02/09/2018	1FE
55660A-AE-2	MAMHC 2002-A M2 2.426% 03/25/32		03/26/2015	Paydown		32,096	32,096	32,698	32,482	0	(386)	0	(386)	0	32,096	0	0	0	128	03/25/2032	1FE
57164X-AA-7	MVCOT 2009-2A A 4.809% 07/20/31		03/20/2015	Paydown		20,819	20,819	21,555	21,240	0	(421)	0	(421)	0	20,819	0	0	0	162	07/20/2031	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2015	Paydown		202,298	202,298	202,282	201,855	0	443	0	443	0	202,298	0	0	0	1,724	11/25/2035	1FM
59018Y-UW-9	MERRILL BAC 5.000% 01/15/15		01/15/2015	Maturity		250,000	250,000	259,081	250,408	0	(408)	0	(408)	0	250,000	0	0	0	6,250	01/15/2015	1FE
59022H-FY-3	MLMT 2005-MKB2 A4 5.204% 09/12/42		03/01/2015	Paydown		10,453,087	10,453,087	8,989,646	10,426,255	0	26,832	0	26,832	0	10,453,087	0	0	0	52,126	09/12/2042	1FM
59022H-HJ-4	MLMT 2005-MCP1 A4 4.747% 06/12/43		03/01/2015	Paydown		5,381,011	5,381,011	5,211,427	5,364,343	0	16,668	0	16,668	0	5,381,011	0	0	0	39,435	06/12/2043	1FM
59022H-JK-9	MLMT 2005-CIP1 ASB 5.022% 07/12/38		01/01/2015	Paydown		28,015	28,015	28,628	28,044	0	(29)	0	(29)	0	28,015	0	0	0	125	07/12/2038	1FM
59022H-JL-7	MLMT 2005-CIP1 A4 5.047% 07/12/38		03/01/2015	Paydown		2,662,624	2,662,624	2,773,706	2,671,326	0	(8,701)	0	(8,701)	0	2,662,624	0	0	0	33,596	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.288% 11/12/37		03/01/2015	Paydown		813,931	813,931	818,612	813,648	0	283	0	283	0	813,931	0	0	0	4,007	11/12/2037	1FM
59217G-BM-0	MET LIFE GLOB 0.453% 07/14/16		03/18/2015	US BANCORP		600,274	600,000	600,000	0	0	0	0	0	0	600,000	0	274	274	488	07/14/2016	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.170% 05/01/27		02/02/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,436	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2015	Redemption 100.0000		164,000	164,000	164,000	164,000	0	0	0	0	0	164,000	0	0	0	4,650	08/01/2025	1FE
60687U-AE-7	MLCFC 2006-2 A4 6.086% 06/12/46		03/01/2015	Paydown		149,362	149,362	171,977	156,641	0	(7,278)	0	(7,278)	0	149,362	0	0	0	1,480	06/12/2046	1FM
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		03/01/2015	Paydown		305,087	305,087	298,413	304,570	0	516	0	516	0	305,087	0	0	0	2,862	10/12/2052	1FM
61745M-6G-3	MSC 2005-HQ6 A4A 4.989% 08/13/42		03/01/2015	Paydown		9,347,441	9,347,441	9,189,703	9,325,495	0	21,946	0	21,946	0	9,347,441	0	0	0	49,116	08/13/2042	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2015	Paydown		590,358	590,358	574,308	584,818	0	5,540	0	5,540	0	590,358	0	0	0	6,007	04/25/2034	1FM
61745M-P2-3	MSC 2004-IQ8 C 5.300% 06/15/40		03/01/2015	Paydown		88,789	88,789	89,665	89,095	0	(307)	0	(307)	0	88,789	0	0	0	791	06/15/2040	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	03/01/2015	Paydown		182,340	182,340	123,493	118,325	0	64,014	0	64,014	0	182,340	0	0	0	730	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2015	Paydown		76,807	76,807	51,884	45,107	0	31,700	0	31,700	0	76,807	0	0	0	302	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2015	Paydown		89,021	89,021	56,561	53,159	0	35,862	0	35,862	0	89,021	0	0	0	822	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2015	Paydown		37,329	37,329	27,279	26,135	0	11,193	0	11,193	0	37,329	0	0	0	273	01/25/2047	1FM
61755B-AC-8	MSC 2007-HQ12 A2 5.592% 04/12/49		03/01/2015	Paydown		91,009	91,009	92,971	91,572	0	(563)	0	(563)	0	91,009	0	0	0	445	04/12/2049	1FM
628530-AL-1	MYLAN LABORATORIES INC 7.875% 07/15/20		03/26/2015	GUGGENHEIM CAPITAL MARKETS		212,000	200,000	212,000	0	0	(901)	0	(901)	0	211,099	0	901	901	3,325	07/15/2020	2FE
62913T-AA-0	NGL ENRGY PART LP/FIN CO 6.875% 10/15/21		02/11/2015	Tax Free Exchange		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	124,056	10/15/2021	3FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2015	Paydown		63,845	63,845	62,249	62,260	0	1,585	0	1,585	0	63,845	0	0	0	394	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		03/01/2015	Paydown		182,416	182,416	184,924	184,717	0	(2,301)	0	(2,301)	0	182,416	0	0	0	1,125	07/25/2043	1FM
637432-ND-3	NATIONAL RURAL UTILITY 2.850% 01/27/25		02/26/2015	FTN FINANCIAL SECURITIES		5,005,450	5,000,000	4,996,950	0	0	(54)	0	(54)	0	4,996,896	0	8,554	8,554	14,250	01/27/2025	1FE
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		03/15/2015	Paydown		491,505	491,505	491,498	491,320	0	185	0	185	0	491,505	0	0	0	1,579	11/15/2016	1FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		03/01/2015	Paydown		82,363	82,363	76,907	77,254	0	5,109	0	5,109	0	82,363	0	0	0	688	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2015	Paydown		79,914	79,914	66,455	63,364	0	16,549	0	16,549	0	79,914	0	0	0	713	03/25/2047	1FM
66987X-GF-6	NHEL 2005-1 M2 0.656% 06/25/35		02/26/2015	Paydown		48,550	48,550	48,580	48,592	0	(42)	0	(42)	0	48,550	0	0	0	45	06/25/2035	1FM
681936-AV-2	OMEGA HEALTHCARE 7.500% 02/15/20		03/13/2015	Call 103.7500		2,075,000	2,000,000	1,967,220	1,978,924	0	747	0	747	0	1,979,672	0	95,328	95,328	86,667	02/15/2020	2FE
68233D-AL-1	ONCOR ELECTRIC DELIVERY 6.375% 01/15/15		01/15/2015	Maturity		13,250,000	13,250,000	14,430,818	13,255,491	0	(5,491)	0	(5,491)	0	13,250,000	0	0	0	422,344	01/15/2015	2FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		03/10/2015	Paydown		18,826	18,826	19,373	19,354	0	(528)	0	(528)	0	18,826	0	0	0	104	03/10/2027	1FE
693476-BH-5	PNC FUNDING CORP 3.625% 02/08/15		02/08/2015	Maturity		395,000	395,000	395,364	0	0	(364)	0	(364)	0	395,000	0	0	0	7,159	02/08/2015	1FE
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		03/01/2015	Redemption 100.0000		60,268	60,268	59,602	60,225	0	43	0	43	0	60,268	0	0	0	730	10/01/2015	2
69403W-AB-3	PACIFIC BEACON LLC 0.463% 07/15/26		01/15/2015	Redemption 100.0000		343,325	343,325	291,826	300,567	0	42,758	0	42,758	0	343,325	0	0	0	776	07/15/2026	1FE
704549-AK-0	PEABODY ENERGY CORP 6.000% 11/15/18		02/18/2015	BANK of AMERICA SEC		6,266,633	7,101,000	7,117,107	7,111,831	0	(420)	0	(420)	0	7,111,411	0	(844,778)	(844,778)	115,983	11/15/2018	3FE
71085P-BM-4	PCHLT 2005-1 M3 1.046% 01/25/35		03/26/2015	Paydown		20,761	20,761	20,784	18,362	0	(26)	0	(26)	0	20,761	0	0	0	42	01/25/2035	1FM
71343P-AA-9	PEPSIAMERICAS INC 4.875% 01/15/15		01/15/2015	Maturity		5,208,000	5,208,000	5,461,780	5,209,885	0	(1,885)	0	(1,885)	0	5,208,000	0	0	0	126,945	01/15/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
717081-DA-8	PFIZER INC 5.350% 03/15/15		03/15/2015	Maturity		10,000,000	10,000,000	9,987,500	9,997,769	0	2,231	0	2,231	0	10,000,000	0	0	0	267,500	03/15/2015	1FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2015	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	1,507	09/13/2027	1
74153W-BA-6	PRU Var Rate Note 0.384% 06/24/16		02/03/2015	Various		199,974	200,000	199,932	0	0	0	0	0	0	199,932	0	42	42	114	06/24/2016	1FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		03/01/2015	Paydown		619	619	569	339	0	279	0	279	0	619	0	0	0	20	04/28/2022	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		03/12/2015	Redemption 100.0000		307,768	307,768	299,801	307,416	0	352	0	352	0	307,768	0	0	0	2,234	05/12/2015	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2015	Paydown		84,775	119,462	99,943	113,907	0	(29,132)	0	(29,132)	0	84,775	0	0	0	1,239	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2015	Paydown		238,383	238,383	241,363	239,573	0	(1,190)	0	(1,190)	0	238,383	0	0	0	1,297	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2015	Paydown		97,418	103,854	84,890	94,216	0	3,203	0	3,203	0	97,418	0	0	0	1,172	06/25/2036	1FM
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		03/16/2015	TENDER OFFER		6,424,496	6,095,000	6,213,820	6,170,960	0	(6,708)	0	(6,708)	0	6,164,252	0	260,243	260,243	226,975	03/01/2018	4FE
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		03/01/2015	Paydown		7,194	7,194	7,110	7,145	0	49	0	49	0	7,194	0	0	0	47	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2015	Paydown		103,304	103,304	81,864	80,559	0	22,744	0	22,744	0	103,304	0	0	0	1,088	05/25/2036	3FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2015	Paydown		44,423	44,423	44,978	45,042	0	(619)	0	(619)	0	44,423	0	0	0	269	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 12/25/33		03/01/2015	Paydown		277,805	277,805	275,960	278,531	0	(727)	0	(727)	0	277,805	0	0	0	2,465	12/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		03/01/2015	Paydown		34,394	34,394	24,935	27,052	0	7,342	0	7,342	0	34,394	0	0	0	436	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		03/01/2015	Paydown		111,808	111,808	111,742	113,366	0	(1,558)	0	(1,558)	0	111,808	0	0	0	1,075	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		03/01/2015	Paydown		299,226	299,226	299,191	301,274	0	(2,049)	0	(2,049)	0	299,226	0	0	0	3,300	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		03/01/2015	Paydown		256,892	256,892	256,932	256,074	0	817	0	817	0	256,892	0	0	0	1,900	11/25/2033	1FM
76110H-UQ-0	RALI 2004-QS8 A6 5.500% 06/25/34		03/01/2015	Paydown		700,900	700,900	704,843	0	0	(3,943)	0	(3,943)	0	700,900	0	0	0	4,885	06/25/2034	3FE
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		02/01/2015	Paydown		4,171	4,171	4,235	4,127	0	45	0	45	0	4,171	0	0	0	37	09/25/2029	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2015	Paydown		71,681	86,155	77,993	89,012	0	(17,330)	0	(17,330)	0	71,681	0	0	0	907	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2015	Paydown		87,957	116,712	96,176	111,840	0	(23,884)	0	(23,884)	0	87,957	0	0	0	1,235	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2015	Paydown		7,704	7,704	7,532	7,506	0	197	0	197	0	7,704	0	0	0	70	11/25/2035	3FM
76112B-TS-9	RAMP 2005-RS6 M1 0.676% 06/25/35		03/25/2015	Paydown		508,637	508,637	398,644	477,907	0	30,730	0	30,730	0	508,637	0	0	0	607	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2015	Paydown		9	54,453	44,574	106,577	0	(106,568)	0	(106,568)	0	9	0	0	0	632	04/25/2036	4FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/26/2015	Call 100.0000		1,750,000	1,750,000	1,794,326	1,771,782	0	(1,045)	0	(1,045)	0	1,770,737	0	(20,737)	(20,737)	343,309	03/01/2019	1FE
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		03/01/2015	Redemption 100.0000		40,912	40,912	41,208	40,941	0	(29)	0	(29)	0	40,912	0	0	0	517	03/01/2016	2
78459T-AE-8	SNAAC 2012-1A C 4.380% 06/15/17		03/15/2015	Paydown		94,530	94,530	96,509	95,265	0	(735)	0	(735)	0	94,530	0	0	0	657	06/15/2017	1FE
78573A-AD-2	SABMILLER HOLDINGS INC 1.850% 01/15/15		01/15/2015	Maturity		255,000	255,000	256,318	255,140	0	(140)	0	(140)	0	255,000	0	0	0	2,359	01/15/2015	1FE
80281A-AE-9	SDART 2012-1 C 3.780% 11/15/17		03/15/2015	Paydown		97,766	97,766	98,892	80,906	0	(1,065)	0	(1,065)	0	97,766	0	0	0	555	11/15/2017	1FE
80282H-AE-3	SDART 2010-3 C 3.060% 11/15/17		02/15/2015	Paydown		272,362	272,362	278,560	273,707	0	(1,345)	0	(1,345)	0	272,362	0	0	0	1,352	11/15/2017	1FE
80282P-AE-5	SDART 2011-1 C 3.110% 05/16/16		02/15/2015	Paydown		56,120	56,120	57,514	56,157	0	(37)	0	(37)	0	56,120	0	0	0	217	05/16/2016	1FE
80282T-AE-7	SDART 2011-3 C 3.090% 05/15/17		03/15/2015	Paydown		53,444	53,444	54,972	53,567	0	(123)	0	(123)	0	53,444	0	0	0	274	05/15/2017	1FE
80282U-AD-6	SDART 2012-05 B 1.560% 08/15/18		03/15/2015	Paydown		6,001,354	6,001,354	6,000,894	6,001,304	0	50	0	50	0	6,001,354	0	0	0	16,136	08/15/2018	1FE
80282V-AD-4	SDART 2012-2 B 2.090% 08/15/16		01/15/2015	Paydown		46,364	46,364	46,500	46,389	0	(25)	0	(25)	0	46,364	0	0	0	81	08/15/2016	1FE
80282W-AD-2	SDART 2012-3 B 1.940% 12/15/16		03/15/2015	Paydown		85,569	85,569	86,148	85,701	0	(132)	0	(132)	0	85,569	0	0	0	276	12/15/2016	1FE
80282X-AD-0	SDART 2012-4 B 1.830% 03/15/17		03/15/2015	Paydown		82,095	82,095	82,756	82,260	0	(165)	0	(165)	0	82,095	0	0	0	250	03/15/2017	1FE
80283C-AD-5	SDART 2012-6 B 1.330% 05/15/17		03/15/2015	Paydown		5,125,818	5,125,818	5,125,877	5,125,948	0	(130)	0	(130)	0	5,125,818	0	0	0	11,271	05/15/2017	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2015	Paydown		171,736	171,736	171,731	171,691	0	44	0	44	0	171,736	0	0	0	977	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		03/01/2015	Paydown		343,549	343,549	347,175	174,183	0	(3,376)	0	(3,376)	0	343,549	0	0	0	1,450	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2015	Paydown		451,767	451,767	443,932	443,990	0	7,777	0	7,777	0	451,767	0	0	0	2,690	07/25/2043	1FM
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		03/01/2015	Paydown		208,923	208,923	204,028	204,240	0	4,682	0	4,682	0	208,923	0	0	0	1,205	06/25/2043	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2015	Paydown		462,767	462,767	452,628	452,662	0	10,106	0	10,106	0	462,767	0	0	0	2,472	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		03/20/2015	Paydown		25,696	25,696	25,813	9,289	0	(113)	0	(113)	0	25,696	0	0	0	66	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		03/20/2015	Paydown		779,642	779,642	779,423	779,338	0	304	0	304	0	779,642	0	0	0	2,721	10/20/2030	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		03/20/2015	Paydown		10,435	10,435	10,722	10,684	0	(250)	0	(250)	0	10,435	0	0	0	55	05/20/2028	1FE
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		03/20/2015	Paydown		17,881	17,881	18,311	18,299	0	(418)	0	(418)	0	17,881	0	0	0	97	07/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		03/20/2015	Paydown		13,953	13,953	14,019	14,019	0	(66)	0	(66)	0	13,953	0	0	0	35	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		03/20/2015	Paydown		10,455	10,455	10,723	10,701	0	(245)	0	(245)	0	10,455	0	0	0	46	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		03/20/2015	Paydown		806,429	806,429	806,402	806,340	0	89	0	89	0	806,429	0	0	0	2,971	11/20/2025	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		03/20/2015	Paydown		2,135,666	2,135,666	2,135,274	2,135,518	0	148	0	148	0	2,135,666	0	0	0	7,911	10/20/2031	1FE
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		01/15/2015	BANK of AMERICA SEC		1,731,430	1,681,000	1,698,167	1,695,104	0	(117)	0	(117)	0	1,694,987	0	36,443	36,443	31,460	10/01/2022	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		02/09/2015	Various		12,363,413	11,570,000	12,187,163	12,035,693	0	(6,754)	0	(6,754)	0	12,028,938	0	334,474	334,474	364,690	08/15/2022	3FE
832696-AC-2	SMUCKER JM CO 1.750% 03/15/18		03/13/2015	CREDIT SUISSE FIRST BOSTON		200,238	200,000	199,700	0	0	0	0	0	0	199,700	0	538	538	0	03/15/2018	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
842400-EY-5	SOUTHERN CAL EDISON 5.000% 01/15/16		02/07/2015	Call 100.0000		6,250,000	6,250,000	6,383,075	6,273,319	0	(2,271)	0	(2,271)	0	6,271,048	0	(21,048)	(21,048)	448,387	01/15/2016	1FE
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		03/25/2015	Paydown		1,632,217	1,632,217	1,632,110	1,632,279	0	(61)	0	(61)	0	1,632,217	0	0	0	7,423	05/25/2023	1FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		03/01/2015	Paydown		61,306	61,306	61,850	61,753	0	(447)	0	(447)	0	61,306	0	0	0	219	10/25/2057	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		03/01/2015	Paydown		14,970	14,970	14,968	14,962	0	8	0	8	0	14,970	0	0	0	38	12/25/2059	1FM
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		03/01/2015	Paydown		362,576	362,576	362,528	362,303	0	272	0	272	0	362,576	0	0	0	1,105	09/25/2057	1FM
863579-K5-6	SARM 2005-23 1A3 2.575% 01/25/36		03/01/2015	Paydown		378,701	386,314	351,295	374,056	0	4,644	0	4,644	0	378,701	0	0	0	3,088	01/25/2036	1FM
86358E-TF-3	SAIL 2005-5 M1 0.806% 06/25/35		03/25/2015	Paydown		64,345	64,345	64,372	64,361	0	(16)	0	(16)	0	64,345	0	0	0	90	06/25/2035	1FM
86359A-K3-6	SASC 2003-25XS A5 5.974% 08/25/33		03/01/2015	Paydown		20,096	20,096	20,083	20,322	0	(226)	0	(226)	0	20,096	0	0	0	144	08/25/2033	2FM
86359A-Q5-5	SASC 2003-28XS A5 6.049% 09/25/33		03/01/2015	Paydown		214,818	214,818	214,751	214,283	0	536	0	536	0	214,818	0	0	0	1,599	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		03/01/2015	Paydown		201,233	201,233	194,567	198,026	0	3,207	0	3,207	0	201,233	0	0	0	1,721	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2015	Paydown		575,241	575,241	566,230	570,344	0	4,897	0	4,897	0	575,241	0	0	0	5,417	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2015	Paydown		115,993	107,489	100,169	106,316	0	9,677	0	9,677	0	115,993	0	0	0	1,034	10/25/2035	4FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2015	Paydown		449,508	449,508	447,749	450,672	0	(1,165)	0	(1,165)	0	449,508	0	0	0	3,263	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2015	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	4,988	02/01/2030	2AM
88641V-AB-7	TMCAT 2014-AA A2 0.960% 07/15/17		03/15/2015	Paydown		51,218	51,218	51,216	51,217	0	1	0	1	0	51,218	0	0	0	83	07/15/2017	1FE
89236T-BD-6	TOYOTA STRUCTURED NOTE 0.750% 03/03/17		03/25/2015	GUGGENHEIM CAPITAL MARKETS		500,031	500,000	500,000	500,000	0	0	0	0	0	500,000	0	31	31	1,163	03/03/2017	1FE
89236T-CA-1	TOYOTA 1.450% 01/12/18		01/07/2015	PIERPONT SECURITIES		199,866	200,000	199,726	0	0	0	0	0	0	199,726	0	140	140	0	01/12/2018	1FE
893045-AC-8	TRANS-ALLEGHENY INTERSTA 4.000% 01/15/15		01/15/2015	Maturity		245,000	245,000	246,009	245,321	0	(321)	0	(321)	0	245,000	0	0	0	4,900	01/15/2015	2FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2015	Redemption 100.0000		1,176,720	1,176,720	1,176,720	1,176,720	0	0	0	0	0	1,176,720	0	0	0	35,537	01/31/2018	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18	E	03/23/2015	PIERPONT SECURITIES		199,796	200,000	199,738	0	0	0	0	0	0	199,738	0	58	58	0	03/26/2018	1FE
91019P-CP-5	UNITED DOMINION REALTY 5.250% 01/15/15		01/15/2015	Maturity		250,000	250,000	252,628	250,454	0	(454)	0	(454)	0	250,000	0	0	0	6,563	01/15/2015	2FE
913017-BU-2	UNITED TECHNOLOGIES CORP 1.800% 06/01/17		01/14/2015	MORGAN STANLEY FIXED INC		5,097,800	5,000,000	4,995,700	4,997,845	0	33	0	33	0	4,997,878	0	99,922	99,922	12,250	06/01/2017	1FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		03/01/2015	Paydown		691,505	691,505	691,249	690,824	0	681	0	681	0	691,505	0	0	0	7,733	05/07/2027	1FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		01/14/2015	WELLS FARGO		5,034,200	5,000,000	4,986,950	4,991,983	0	147	0	147	0	4,992,130	0	42,070	42,070	43,056	02/15/2018	2FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		01/08/2015	TD SECURITIES		352,604	355,000	353,179	0	0	0	0	0	0	353,179	0	(575)	(575)	1,060	04/17/2017	2FE
92553P-AW-2	VIACOM INC-CLASS B 5.250% 04/01/44		02/24/2015	BARCLAYS		1,062,280	1,000,000	998,310	998,285	0	37	0	37	0	998,321	0	63,959	63,959	21,292	04/01/2044	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2015	Paydown		145,362	145,362	145,362	145,300	0	62	0	62	0	145,362	0	0	0	720	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2015	Paydown		179,465	179,465	149,853	153,467	0	25,998	0	25,998	0	179,465	0	0	0	2,374	06/25/2033	1FM
929766-4Q-3	WBCMT 2005-C20 A7 5.118% 07/15/42		03/01/2015	Paydown		7,807,919	7,807,919	8,137,088	7,830,824	0	(22,905)	0	(22,905)	0	7,807,919	0	0	0	69,822	07/15/2042	1FM
929766-R5-4	WBCMT 2005-C18 A4 4.935% 04/15/42		02/01/2015	Paydown		8,278,979	8,278,979	7,808,387	8,247,945	0	31,034	0	31,034	0	8,278,979	0	0	0	41,529	04/15/2042	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2015	Paydown		356,436	356,436	360,557	357,160	0	(724)	0	(724)	0	356,436	0	0	0	3,217	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.646% 05/25/18		03/25/2015	Paydown		7,188	7,188	7,212	7,168	0	20	0	20	0	7,188	0	0	0	10	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2015	Paydown		31,628	111,334	83,912	99,493	0	(67,865)	0	(67,865)	0	31,628	0	0	0	881	05/25/2036	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2015	Paydown		200,385	192,392	177,656	189,460	0	10,925	0	10,925	0	200,385	0	0	0	2,130	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		03/01/2015	Paydown		3,006	7,069	6,061	5,220	0	(2,214)	0	(2,214)	0	3,006	0	0	0	28	04/25/2047	4FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2015	Paydown		65,488	65,488	38,340	36,939	0	28,549	0	28,549	0	65,488	0	0	0	226	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		03/01/2015	Paydown		193,627	193,627	138,540	132,810	0	60,818	0	60,818	0	193,627	0	0	0	1,374	10/25/2036	1FM
94106L-AU-3	WASTE MANAGEMENT INC 7.375% 03/11/19		01/20/2015	Call 100.0000		6,180,000	6,180,000	7,539,909	7,215,759	0	(12,169)	0	(12,169)	0	7,203,590	0	(1,023,590)	(1,023,590)	1,563,892	03/11/2019	2FE
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2015	Paydown		1,272,949	1,272,949	1,272,775	1,272,991	0	(42)	0	(42)	0	1,272,949	0	0	0	6,456	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		03/01/2015	Paydown		2	9,783	3,234	7,574	0	(7,572)	0	(7,572)	0	2	0	0	0	131	01/25/2036	6FM
94980D-AA-6	WFMBS 2003-M A1 2.619% 12/25/33		03/01/2015	Paydown		2,270	2,270	2,332	2,256	0	14	0	14	0	2,270	0	0	0	11	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		03/01/2015	Paydown		22,204	104,842	39,489	20,750	0	1,454	0	1,454	0	22,204	0	0	0	317	08/25/2036	6FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		03/20/2015	Paydown		1,187,203	1,187,203	1,183,170	1,185,278	0	1,925	0	1,925	0	1,187,203	0	0	0	3,444	08/20/2021	1FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		03/01/2015	Paydown		14,728	14,728	14,728	14,728	0	0	0	0	0	14,728	0	0	0	74	01/20/2025	1FE
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		03/01/2015	Paydown		17,521	17,521	17,521	17,521	0	0	0	0	0	17,521	0	0	0	73	03/20/2025	1FE
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		03/01/2015	Paydown		24,822	24,822	25,330	25,021	0	(199)	0	(199)	0	24,822	0	0	0	186	03/20/2025	3AM
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		03/01/2015	Paydown		1,304,334	1,304,334	1,306,335	1,304,783	0	(449)	0	(449)	0	1,304,334	0	0	0	4,809	08/20/2025	1FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		03/01/2015	Paydown		7,665	7,665	7,663	0	0	3	0	3	0	7,665	0	0	0	2	05/20/2027	1FE
96041Q-AA-9	WLAKE 2014-1A A1 0.350% 06/15/15		01/15/2015	Paydown		16,557	16,557	16,557	16,557	0	0	0	0	0	16,557	0	0	0	5	06/15/2015	1FE
96041Q-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		03/15/2015	Paydown		78,038	78,038	77,989	0	0	49	0	49	0	78,038	0	0	0	69	05/15/2017	1FE
96041U-AB-8	WLAKE 2013-1A A2 1.120% 01/15/18		03/15/2015	Paydown		48,878	48,878	48,873	48,877	0	1	0	1	0	48,878	0	0	0	92	01/15/2018	1FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
96950F-AB-0	WILLIAMS PARTNERS 3.800% 02/15/15		02/15/2015	Maturity		200,000	200,000	201,762	200,731	0	(731)	0	(731)	0	200,000	0	0	0	3,800	02/15/2015	2FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		03/11/2015	PIERPONT SECURITIES		199,924	200,000	199,864	0	0	0	0	0	0	199,864	0	60	60	0	04/01/2018	2FE
98956P-AJ-1	ZIMMER HOLDINGS INC 1.450% 04/01/17		03/11/2015	PIERPONT SECURITIES		199,920	200,000	199,880	0	0	0	0	0	0	199,880	0	40	40	0	04/01/2017	2FE
29250N-AA-3	ENBRIDGE INC 4.900% 03/01/15	A	03/01/2015	Maturity		22,245,000	22,245,000	21,332,234	22,232,139	0	12,861	0	12,861	0	22,245,000	0	0	0	545,003	03/01/2015	1FE
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	03/10/2015	Maturity		2,000,000	2,000,000	2,063,485	2,018,113	0	(18,113)	0	(18,113)	0	2,000,000	0	0	0	52,000	03/10/2015	1FE
77531Q-AM-0	ROGERS WIRELESS INC 7.500% 03/15/15	A	03/15/2015	Maturity		9,365,000	9,365,000	10,068,268	9,385,846	0	(20,846)	0	(20,846)	0	9,365,000	0	0	0	351,188	03/15/2015	2FE
89114Q-AX-6	TORONTO DOMINION BANK 0.511% 01/06/17	A	03/18/2015	Various		2,101,882	2,100,000	2,100,000	0	0	0	0	0	0	2,100,000	0	1,882	1,882	2,041	01/06/2017	1FE
893526-DG-5	TRANS-CANADA PIPELINES 4.875% 01/15/15	A	01/15/2015	Maturity		15,750,000	15,750,000	14,774,698	15,742,087	0	7,913	0	7,913	0	15,750,000	0	0	0	383,906	01/15/2015	1FE
89352H-AN-9	TRANS-CANADA PIPELINES 1.875% 01/12/18	A	01/07/2015	NATIONAL BANK OF CANADA		199,530	200,000	199,368	0	0	0	0	0	0	199,368	0	162	162	0	01/12/2018	1FE
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	03/15/2015	Redemption 100.0000		291,667	291,667	291,667	291,667	0	0	0	0	0	291,667	0	0	0	7,933	03/15/2021	2
02364W-AH-8	AMERICA MOVIL SA de CV 5.750% 01/15/15	F	01/15/2015	Maturity		2,500,000	2,500,000	2,477,875	2,499,725	0	275	0	275	0	2,500,000	0	0	0	71,875	01/15/2015	1FE
046353-AF-5	ASTRAZENECA PLC 1.950% 09/18/19	F	03/25/2015	MORGAN STANLEY FIXED INC		15,128,650	15,000,000	14,981,400	14,987,021	0	770	0	770	0	14,987,791	0	140,859	140,859	155,188	09/18/2019	1FE
22546Q-AE-7	CREDIT SUISS NEW YORK 3.500% 03/23/15	F	03/23/2015	Maturity		10,500,000	10,500,000	10,644,795	10,574,667	0	(74,667)	0	(74,667)	0	10,500,000	0	0	0	183,750	03/23/2015	1FE
233048-AC-1	DBS BANK LTD/SINGAPORE 1.863% 07/15/21	F	01/08/2015	TENDER OFFER		7,322,000	7,322,000	7,170,069	7,211,167	0	1,361	0	1,361	0	7,212,528	0	109,472	109,472	14,522	07/15/2021	1FE
25244S-AF-8	DIAGEO FINANCE BV 3.250% 01/15/15	F	01/15/2015	Maturity		300,000	300,000	305,385	300,331	0	(331)	0	(331)	0	300,000	0	0	0	4,875	01/15/2015	1FE
30605K-AD-3	FAIRW 2006-1A A2L 0.623% 10/17/18	F	01/17/2015	Paydown		22,306	22,306	22,230	22,247	0	59	0	59	0	22,306	0	0	0	35	10/17/2018	1FE
42823B-AD-4	HICDO 2006-5A C 0.964% 12/05/18	F	03/05/2015	Redemption 100.0000		200,000	200,000	199,625	199,671	0	329	0	329	0	200,000	0	0	0	467	12/05/2018	1FE
476759-AA-3	JERSY 2006-1A A 0.507% 10/20/18	F	01/20/2015	Paydown		43,126	43,126	42,932	42,977	0	149	0	149	0	43,126	0	0	0	53	10/20/2018	1FE
578470-AD-8	MPORT 2006-1A A2L 0.622% 02/22/20	F	02/23/2015	Paydown		43,480	43,480	43,304	43,378	0	103	0	103	0	43,480	0	0	0	65	02/22/2020	1FE
59934#-AB-9	MILESTONE AVIATN PP 5.550% 12/19/21	F	02/17/2015	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	2,363,626	12/19/2021	2AM
636274-AC-6	NATL GRID PLC 6.300% 08/01/16	F	03/23/2015	Call 100.0000		5,500,000	5,500,000	5,580,975	5,516,085	0	(2,449)	0	(2,449)	0	5,513,636	0	(13,636)	(13,636)	645,480	08/01/2016	2FE
69342T-AA-6	PFP 2014-1 A 1.347% 06/14/31	F	03/16/2015	Paydown		986,886	986,886	986,886	986,886	0	0	0	0	0	986,886	0	0	0	1,150	06/14/2031	1FE
71645W-AU-5	PETROBRAS INTL FINANCE 3.500% 02/06/17	F	01/14/2015	GUGGENHEIM CAPITAL MARKETS		309,156	325,000	309,156	0	0	0	0	0	0	309,156	0	0	0	5,182	02/06/2017	2FE
71645W-AV-3	PETROBRAS INTL FINANCE 2.875% 02/06/15	F	02/06/2015	Maturity		500,000	500,000	505,873	500,902	0	(902)	0	(902)	0	500,000	0	0	0	7,188	02/06/2015	2FE
761735-AG-4	REYNOLDS GROUP ISSUERS INC 7.875% 08/15/19	R	03/17/2015	TENDER OFFER		1,917,000	1,800,000	1,962,000	1,898,975	0	(9,540)	0	(9,540)	0	1,889,435	0	27,565	27,565	83,475	08/15/2019	4FE
761735-AK-5	REYNOLDS GROUP ISSUERS INC 7.125% 04/15/19	R	03/17/2015	TENDER OFFER		2,544,511	2,449,000	2,449,000	2,449,000	0	0	0	0	0	2,449,000	0	95,511	95,511	73,674	04/15/2019	4FE
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	03/15/2015	Maturity		2,100,000	2,100,000	2,135,248	504,616	0	(17,384)	0	(17,384)	0	2,100,000	0	0	0	56,438	03/15/2015	2FE
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	01/01/2015	Redemption 100.0000		833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	0	12/17/2019	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						528,872,144	528,975,919	524,461,083	496,929,962	43,655	389,128	0	432,783	0	528,905,343	0	(33,200)	(33,200)	13,698,197	XXX	XXX
251528-AA-3	DEUTSCHBANK 3.203% 06/30/49		03/30/2015	Called		42,210,000	42,210,000	24,342,507	24,342,507	0	0	0	0	0	24,342,507	0	17,867,493	17,867,493	340,487	06/30/2049	1AM
4899999. Subtotal - Bonds - Hybrid Securities						42,210,000	42,210,000	24,342,507	24,342,507	0	0	0	0	0	24,342,507	0	17,867,493	17,867,493	340,487	XXX	XXX
8399997. Total - Bonds - Part 4						617,097,247	616,665,706	595,654,758	565,473,045	43,655	(567,774)	0	(524,119)	0	598,911,402	0	18,185,844	18,185,844	14,353,437	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						617,097,247	616,665,706	595,654,758	565,473,045	43,655	(567,774)	0	(524,119)	0	598,911,402	0	18,185,844	18,185,844	14,353,437	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						617,097,247	XXX	595,654,758	565,473,045	43,655	(567,774)	0	(524,119)	0	598,911,402	0	18,185,844	18,185,844	14,353,437	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I70UK5573	10/03/2014	10/07/2015		75,000,000	2.65	1,095,000			6,136,538		6,136,538	3,407,768						100/95
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		99,000,000	2.86	1,356,300			10,614,038		10,614,038	5,518,894						100/95
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,451,300	0	0	16,750,576	XXX	16,750,576	8,926,662	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										2,451,300	0	0	16,750,576	XXX	16,750,576	8,926,662	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										2,451,300	0	0	16,750,576	XXX	16,750,576	8,926,662	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										2,451,300	0	0	16,750,576	XXX	16,750,576	8,926,662	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I70UK5573	10/03/2014	10/07/2015		37,500,000	3.90	(620,000)			(72,109)		(72,109)	68,348						100/95
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		49,500,000	4.11	(891,000)			(99)		(99)	8,663						100/95
0519999. Subtotal - Written Options - Hedging Other - Put Options										(1,511,000)	0	0	(72,208)	XXX	(72,208)	77,011	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(1,511,000)	0	0	(72,208)	XXX	(72,208)	77,011	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										(1,511,000)	0	0	(72,208)	XXX	(72,208)	77,011	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(1,511,000)	0	0	(72,208)	XXX	(72,208)	77,011	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		58,980,000	3 Month LIBOR / (2.850)			(384,346)			(3,364,088)					565,332	0	100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(384,346)	0	XXX	(3,364,088)	0	0	0	0	565,332	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(384,346)	0	XXX	(3,364,088)	0	0	0	0	565,332	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	10/03/2014	10/07/2045		75,000,000	3 Month LIBOR / (3.295)				(14,167,972)		(14,167,972)	(6,141,607)				2,071,665		100/95
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	06/02/2014	06/04/2045		99,000,000	3 Month LIBOR / (3.5225)				(24,601,472)		(24,601,472)	(8,303,636)				2,719,248		100/95
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/21/2015	01/23/2026		121,000,000	3 Month LIBOR / (2.168)				867,324		867,324	867,324				1,989,511		100/100
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/21/2015	01/23/2046		51,000,000	3 Month LIBOR / (2.411)				644,432		644,432	644,432				1,415,512		100/100
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	03/19/2015	03/23/2026		70,000,000	3 Month LIBOR / (2.2425)				246,870		246,870	246,870				1,159,792		100/100
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(37,010,818)	XXX	(37,010,818)	(12,686,617)	0	0	0	9,355,728	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(37,010,818)	XXX	(37,010,818)	(12,686,617)	0	0	0	9,355,728	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			4,693	(19,613)		(19,613)	(551)				8,000,000	1	

STATEMENT AS OF MARCH 31, 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718EE5	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		62,500	363,073		363,073	(18,628)		(36,944)		25,000,000	1	
CDX HY CDSI	RSAT 12518*AZ3: CDX HY CDSI 2I65BRKM1	N/A	Credit	Barclays G5GSEF7VJP5I7OUK5573	01/22/2015	12/20/2019		25,000,000	500.00		1,616,111	341,111	2,058,575		2,058,575	498,485		(56,021)		25,000,000	4	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		24,444	137,111		137,111	(305)		(15,498)		10,000,000	1	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		36,667	218,766		218,766	(15,781)		(21,788)		15,000,000	1	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		62,500	364,610		364,610	(26,278)		(36,336)		25,000,000	1	
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2014	12/20/2019		15,000,000	100.00	325,581		37,500	348,692		348,692	(5,506)		(15,390)		15,000,000	2	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		12,500	71,730		71,730	3,779		(7,241)		5,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		10,000	57,384		57,384	3,023		(5,793)		4,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		27,500	157,805		157,805	8,314		(15,930)		11,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		44,000	260,470		260,470	(14,767)		(17,970)		18,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		4,889	28,941		28,941	(1,641)		(1,997)		2,000,000	1	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		15,000,000	100.00	38,153		37,500	115,571		115,571	161,149		(1,787)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		10,000,000	100.00	25,435		25,000	77,048		77,048	107,433		(1,192)		10,000,000	2	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		17,500	101,528		101,528	(8,948)		(9,449)		7,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		30,000	174,047		174,047	(15,339)		(16,199)		12,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		2,500	14,504		14,504	(1,278)		(1,350)		1,000,000	1	
0989999. Subtotal - Swaps - Replication - Credit Default										4,293,429	1,616,111	780,804	4,530,242	XXX	4,530,242	673,162	0	(260,885)	0	208,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										4,293,429	1,616,111	780,804	4,530,242	XXX	4,530,242	673,162	0	(260,885)	0	208,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(384,346)	(37,010,818)	XXX	(40,374,906)	(12,686,617)	0	0	0	9,921,060	XXX	XXX
1169999. Total Swaps - Credit Default										4,293,429	1,616,111	780,804	4,530,242	XXX	4,530,242	673,162	0	(260,885)	0	208,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										4,293,429	1,616,111	396,458	(32,480,576)	XXX	(35,844,664)	(12,013,455)	0	(260,885)	0	217,921,060	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(384,346)	0	XXX	(3,364,088)	0	0	0	0	565,332	XXX	XXX
1409999. Subtotal - Hedging Other										940,300	0	0	(20,332,450)	XXX	(20,332,450)	(3,682,944)	0	0	0	9,355,728	XXX	XXX
1419999. Subtotal - Replication										4,293,429	1,616,111	780,804	4,530,242	XXX	4,530,242	673,162	0	(260,885)	0	208,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										5,233,729	1,616,111	396,458	(15,802,208)	XXX	(19,166,296)	(3,009,782)	0	(260,885)	0	217,921,060	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			0			0		
Bank of America EYKN6V0ZCB8VD9IULB80	Y	Y	0	363,073	0	363,073	363,073	0	363,073	25,000,000	25,000,000
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	0	8,195,113	(72,109)	8,123,004	8,195,113	(72,109)	8,123,004	25,000,000	25,000,000
Deutsche Bank 7LTWFZYICNSX8D621K86	Y	Y	10,700,000	11,970,136	(19,712)	1,250,424	11,970,136	(19,712)	1,250,424	93,000,000	93,000,000
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	595,597	772,109	0	176,512	772,109	0	176,512	65,000,000	65,000,000
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(3,364,088)	0	565,332	565,332
0299999. Total NAIC 1 Designation			11,295,597	21,300,431	(91,821)	9,913,013	21,300,431	(3,455,909)	9,913,013	208,565,332	208,565,332
0899999. Aggregate Sum of Central Clearing houses			0	1,758,626	(38,769,444)	0	1,758,626	(38,769,444)	0	9,355,728	0
0999999 - Gross Totals			11,295,597	23,059,057	(38,861,265)	9,913,013	23,059,057	(42,225,353)	9,913,013	217,921,060	208,565,332
1. Offset per SSAP No. 64				19,613	(19,613)						
2. Net after right of offset per SSAP No. 64				23,039,444	(38,841,652)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Cash	000000-00-0	Cash	34,550,469	34,550,469	34,550,469		V
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Treasury	912828-H7-8	U S TREASURY 0 1/2% Due 1/31/2017 JJ31	43,696,591	43,700,000	43,614,167	01/31/2017	I
0199999 - Total					78,247,060	78,250,469	78,164,636	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank	7LTWFZYICNSX8D621K86	Cash	000000-00-0	Cash	10,700,000	10,700,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	595,597	595,597	XXX		V
0299999 - Total					11,295,597	11,295,597	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			36,375,013	36,375,013	04/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				36,375,013	36,375,013	XXX
9999999 - Totals				36,375,013	36,375,013	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 33,919,833 Book/Adjusted Carrying Value $ 33,919,833
2. Average balance for the year to date Fair Value $ 17,462,420 Book/Adjusted Carrying Value $ 17,462,420
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 35,000,000 NAIC 2 $ 1,375,013 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	5,400,000	5,400,000	10/10/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				5,400,000	5,400,000	XXX
0599999. Total - U.S. Government Bonds				5,400,000	5,400,000	XXX
063679-BV-5	BANK OF MONTREAL 2.85% Due 6/9/2015 JD9		1FE	7,131,389	7,134,139	06/09/2015
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				7,131,389	7,134,139	XXX
1099999. Total - All Other Government Bonds				7,131,389	7,134,139	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	10,880,000	10,880,000	11/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations				10,880,000	10,880,000	XXX
2499999. Total - U.S. Political Subdivisions Bonds				10,880,000	10,880,000	XXX
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,600,000	5,600,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	3,700,000	3,700,000	11/15/2038
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	10,700,000	10,700,000	08/01/2035
45505R-BN-4	INDIANA ST FIN AUTH ECON Adj % Due 5/1/2034 MJSD3		2AM	5,500,000	5,500,000	05/01/2034
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Mo-1		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	7,300,000	7,300,000	02/01/2052
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	4,500,000	4,500,000	06/01/2044
730146-AM-9	PMA LEVY & AID TRANS WI REV 1% Due 9/25/2015 Ann-9/25		1FE	3,414,790	3,408,143	09/25/2015
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	2,360,000	2,360,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Mo-15		1FE	550,000	550,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				39,809,790	39,803,143	XXX
3199999. Total - U.S. Special Revenues Bonds				45,409,790	45,403,143	XXX
05565Q-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	3,113,868	3,114,296	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2015 Ann-4/26		2FE	7,212,974	7,218,078	04/26/2015
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-20		1FE	5,400,000	5,400,000	07/17/2015
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,030,000	1,030,000	02/02/2043
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	1,998,544	2,000,573	03/11/2016
30216B-FE-7	Export Development Canada (EDC Flt % Due 2/10/2016 FMAN10		1FE	4,000,000	4,000,000	02/10/2016
305915-AD-2	FALCONBRIDGE LTD 5 3/8% Due 6/1/2015 JD1		2FE	1,422,141	1,423,502	06/01/2015
340711-AR-1	FLORIDA GAS TRANSMISSION 4% Due 7/15/2015 JJ15		2FE	4,838,986	4,844,078	07/15/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	10,410,086	10,411,994	06/30/2015
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	16,939,631	16,945,377	02/26/2016
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,500,000	9,500,000	01/01/2033
59157B-AH-5	METLIFE INSTITUTIONAL FD 1 5/8% Due 4/2/2015 A02		1FE	2,385,000	2,385,087	04/02/2015
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	1,500,000	1,500,000	07/14/2016
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,500,000	3,500,000	05/01/2027
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		2FE	5,131,105	5,134,881	11/15/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				78,382,335	78,407,866	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				78,382,335	78,407,866	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				107,393,724	107,422,005	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				39,809,790	39,803,143	XXX
6599999. Total Bonds				147,203,514	147,225,148	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	DUKE ENERGY CORP CP 0.58% Due 7/10/2015 At Mat			9,080,208	9,080,208	07/10/2015
	NEXTERA ENERGY 2.6% Due 9/1/2015 MS1			8,860,755	8,870,799	09/01/2015
316175-40-5	FIDELITY INST MM FUND PRIME			10,689	10,689	
	COCA-COLA ENTERPRISES 2 1/8% Due 9/15/2015 MS15			5,030,625	5,035,736	09/15/2015
	NATIONAL BANK OF CANADA 1 1/2% Due 6/26/2015 JD26			7,119,220	7,119,740	06/26/2015
	STANDARD CHARTERED 3.85% Due 4/27/2015 A027			7,816,474	7,819,001	04/27/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				37,917,970	37,936,173	XXX
000000-00-0	Huntington National Bank Money Market Account			14,068,570	14,068,570	
000000-00-0	Key Bank Money Market Account			14,000,000	14,000,000	
000000-00-0	BB&T Money Market Account			14,049,895	14,049,895	
9099999. Total - Cash (Schedule E Part 1 type)				42,118,465	42,118,465	XXX
000000-00-0	APACHE CORP CP 0 1/2% Due 4/6/2015 At Mat			16,898,592	16,898,592	04/06/2015
000000-00-0	BANK OF TOKYO CP 0.16% Due 4/2/2015 At Mat			16,699,443	16,699,443	04/02/2015
000000-00-0	BASIN ELECTRIC CP CP 0.13% Due 4/2/2015 At Mat			10,898,307	10,898,307	04/02/2015
000000-00-0	ENBRIDGE ENERGY PARTNERS CP 0.59% Due 4/1/2015 At Mat			15,194,769	15,194,769	04/01/2015
000000-00-0	JOHNSON & JOHNSON CP 0.06% Due 4/2/2015 At Mat			12,799,936	12,799,936	04/02/2015
000000-00-0	MARRIOTT CP 0.55% Due 4/27/2015 At Mat			11,094,573	11,094,573	04/27/2015
000000-00-0	ONEOK CP 0.71% Due 4/13/2015 At Mat			10,996,963	10,996,963	04/13/2015
000000-00-0	TORONTO DOMINION HDG USA CP 0.13% Due 5/1/2015 At Mat			16,898,108	16,898,108	05/01/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				111,480,691	111,480,691	XXX
9999999 - Totals				338,720,640	338,760,477	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 143,150,171 Book/Adjusted Carrying Value $ 143,088,396
2. Average balance for the year to date Fair Value $ 300,164,974 Book/Adjusted Carrying Value $ 301,111,111

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Huntington Bank	Columbus, OH					18,061,750	14,065,736	14,069,364	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					18,041,948	14,046,594	14,050,846	XXX
Keycorp (Key Bank)	Cleveland, OH					0	0	14,000,000	XXX
Fifth Third Bank	Cincinnati, OH					2,459,093	1,017,083	1,576,737	XXX
Federal Home Loan Bank	Cincinnati, OH					415,182	393,078	370,987	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
Bank of New York Mellon	New York, NY					(113,808)	178,481	(621,240)	XXX
PNC Bank	Cincinnati, OH					(211,385)	(502,341)	(768,415)	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	38,933,794	29,479,645	42,959,293	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	38,933,794	29,479,645	42,959,293	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	38,933,794	29,479,645	42,959,293	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
APACHE CORP CP		03/31/2015	0.500	04/06/2015	16,898,592	235	0
BANK OF TOKYO CP		03/23/2015	0.120	04/02/2015	16,699,443	501	0
BASIN ELECTRIC CP CP		02/18/2015	0.130	04/02/2015	10,898,307	1,653	0
CENTENNIAL ENERGY CP		03/25/2015	0.750	04/06/2015	499,875	73	0
ENBRIDGE ENERGY PARTNERS CP		03/11/2015	0.590	04/01/2015	15,194,769	5,231	0
JOHNSON & JOHNSON CP		03/30/2015	0.060	04/02/2015	12,799,936	43	0
KCPL CP		03/31/2015	0.500	04/01/2015	4,999,931	69	0
MARRIOTT CP		03/26/2015	0.550	04/27/2015	11,094,573	1,018	0
NSTAR ELECTRIC CP		03/31/2015	0.320	04/07/2015	4,999,689	44	0
ONEOK CP		03/30/2015	0.710	04/13/2015	10,996,963	434	0
PPL ELECTRIC CP		03/30/2015	0.460	04/01/2015	1,999,949	51	0
SOUTH CAROLINA FUEL CO CP		03/23/2015	0.500	04/06/2015	299,942	38	0
TORONTO DOMINION HDG USA CP		03/31/2015	0.130	05/01/2015	16,898,108	61	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					124,280,077	9,451	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					124,280,077	9,451	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					124,280,077	9,451	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					124,280,077	9,451	0
8699999 - Total Cash Equivalents					124,280,077	9,451	0