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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

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

OTHER

James Howard Acton Jr. VP	Karen Ann Chamberlain Sr VP, Chf Information Off	Kim Rehling Chiodi Sr VP
Cynthia Joy Funcheon # VP	Daniel Wayne Harris VP, Chief Actuary	Noreen Joyce Hayes Sr VP
David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard # VP & Assoc Gen Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer
Phillip Earl King VP & Auditor	Steven Kenneth Kreider Sr VP, Chf Inv Off	Daniel Roger Larsen VP, Tax
Constance Marie Maccarone Sr VP	Bruce William Maisel # VP, CCO	Jonathan David Niemeyer Sr VP & Gen Counsel
Mario Joseph San Marco VP	Steven Joseph Sanders Sr VP	Nicholas Peter Sargen Sr VP
Lawrence Robert Silverstein VP	Hugh Frederick Smart # VP	Thomas Martin Stapleton # VP
James Joseph Vance VP & Treasurer	Robert Lewis Walker Sr VP & Chf Fin Officer	

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Jimmy Joe Miller	Donald Joseph Wuebbling	Bradley Joseph Hunkler
President & CEO	Secretary and Counsel	VP, Chief Accounting Officer

Subscribed and sworn to before me this 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	2,653,603,449	0	2,653,603,449	2,620,746,501
2. Stocks:				
2.1 Preferred stocks	5,223,500	0	5,223,500	5,223,500
2.2 Common stocks	96,122,817	7,055,990	89,066,827	93,447,176
3. Mortgage loans on real estate:				
3.1 First liens	160,559,345	0	160,559,345	139,885,963
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 ($ 4,312,635), cash equivalents ($ 42,677,651) and short-term investments ($ 15,620,758)	62,611,043	0	62,611,043	32,856,825
6. Contract loans (including $ .... premium notes)	65,182,116	0	65,182,116	66,104,084
7. Derivatives	6,131,624	0	6,131,624	7,501,896
8. Other invested assets	117,635,606	0	117,635,606	114,871,663
9. Receivables for securities	294,050	0	294,050	241,877
10. Securities lending reinvested collateral assets	28,217,425	0	28,217,425	39,219,951
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,195,580,975	7,055,990	3,188,524,985	3,120,099,436
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	35,419,608	0	35,419,608	31,119,789
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	646,747	0	646,747	633,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	9,062,194		9,062,194	9,544,222
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,718,659	0	10,718,659	11,736,871
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	867,065
18.2 Net deferred tax asset	67,976,253	44,733,266	23,242,987	24,079,015
19. Guaranty funds receivable or on deposit	1,129,294	0	1,129,294	1,156,668
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	1,364,173	1,364,173	0	0
25. Aggregate write-ins for other than invested assets	21,748,419	0	21,748,419	21,322,842
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,343,646,322	53,153,429	3,290,492,893	3,220,559,526
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	117,344,852	0	117,344,852	116,699,925
28. Total (Lines 26 and 27)	3,460,991,174	53,153,429	3,407,837,745	3,337,259,451
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of Company Owned Life Insurance	2,474,763	0	2,474,763	2,463,629
2502. Deferred Compensation Plan	18,786,269	0	18,786,269	18,391,548
2503. Employee Split Dollar	440,856	0	440,856	440,923
2598. Summary of remaining write-ins for Line 25 from overflow page	46,531	0	46,531	26,742
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	21,748,419	0	21,748,419	21,322,842

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,687,486,634 less $ included in Line 6.3 (including $ Modco Reserve)	2,687,486,634	2,659,335,179
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,920,775	2,064,228
3.	Liability for deposit-type contracts (including $ Modco Reserve)	152,756,670	152,192,087
4.	Contract claims:		
	4.1 Life	16,124,128	14,735,546
	4.2 Accident and health	41,569	41,669
5.	Policyholders' dividends $ 434 and coupons $ due and unpaid	434	8,574
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,560,025	11,510,025
	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	248,169	143,487
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 2,560,774 ceded	2,560,774	4,543,454
	9.4 Interest Maintenance Reserve	5,557,659	4,772,225
10.	Commissions to agents due or accrued-life and annuity contracts $ 341,220 , accident and health $ and deposit-type contract funds $	341,220	47,465
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	187,500	750,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (3,046,028) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(7,320,820)	(9,970,265)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,435,927	2,023,731
15.1	Current federal and foreign income taxes, including $ 1,303,589 on realized capital gains (losses)	2,494,990	
15.2	Net deferred tax liability		
16.	Unearned investment income	1,876,666	1,849,849
17.	Amounts withheld or retained by company as agent or trustee	26,445	65,630
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	385,556	2,696,822
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	27,474,084	27,228,213
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	42,146,806	41,880,027
	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	2,598,627	1,869,398
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	562,695	1,267,666
	24.09 Payable for securities	6,763,127	
	24.10 Payable for securities lending	113,243,044	77,489,670
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,333,558	1,384,478
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,071,806,262	2,997,929,158
27.	From Separate Accounts Statement	117,344,852	116,699,925
28.	Total liabilities (Lines 26 and 27)	3,189,151,114	3,114,629,083
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	131,816,437	131,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	76,870,194	80,813,931
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)	208,686,631	212,630,368
38.	Totals of Lines 29, 30 and 37	218,686,631	222,630,368
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,407,837,745	3,337,259,451
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	290,611	329,613
2502.	Unfunded commitment low income housing tax credit property	877,809	877,809
2503.	Outstanding disbursement checks written awaiting booking	165,138	177,056
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)	1,333,558	1,384,478
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	62,009,006	59,497,160	249,488,447
2.	Considerations for supplementary contracts with life contingencies	1,145,102	180,012	1,709,061
3.	Net investment income	38,906,980	37,207,909	153,663,359
4.	Amortization of Interest Maintenance Reserve (IMR)	205,663	211,103	781,495
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
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	368,666	360,982	1,495,179
	8.2 Charges and fees for deposit-type contracts	160,561	177,797	650,569
	8.3 Aggregate write-ins for miscellaneous income	44,312	41,973	192,158
9.	Totals (Lines 1 to 8.3)	102,840,290	97,676,936	407,980,268
10.	Death benefits	23,656,133	26,141,739	112,748,852
11.	Matured endowments (excluding guaranteed annual pure endowments)	134,807	165,822	595,433
12.	Annuity benefits	6,526,745	6,640,115	21,287,758
13.	Disability benefits and benefits under accident and health contracts	266,543	313,633	1,203,763
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	22,141,532	20,363,840	86,086,395
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,079,461	864,741	4,415,350
18.	Payments on supplementary contracts with life contingencies	275,645	239,495	1,019,033
19.	Increase in aggregate reserves for life and accident and health contracts	28,008,001	32,567,592	129,715,237
20.	Totals (Lines 10 to 19)	82,088,867	87,296,977	357,071,821
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,375,794	6,215,854	26,552,885
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	8,669,792	8,783,288	34,589,220
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,088,264	1,036,353	4,887,590
25.	Increase in loading on deferred and uncollected premiums	156,585	172,490	27,427
26.	Net transfers to or (from) Separate Accounts net of reinsurance	2,757,609	557,815	4,275,294
27.	Aggregate write-ins for deductions	7,960	625,700	4,482,365
28.	Totals (Lines 20 to 27)	101,144,871	104,688,477	431,886,602
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,695,419	(7,011,541)	(23,906,334)
30.	Dividends to policyholders	2,775,762	2,733,987	11,758,928
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(1,080,343)	(9,745,528)	(35,665,262)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,191,401	(1,606,489)	(3,427,405)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(2,271,744)	(8,139,039)	(32,237,857)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 769,921 (excluding taxes of $ 533,668 transferred to the IMR)	3,489,450	1,773,946	8,534,213
35.	Net income (Line 33 plus Line 34)	1,217,706	(6,365,093)	(23,703,644)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	222,630,368	250,765,750	250,765,749
37.	Net income (Line 35)	1,217,706	(6,365,093)	(23,703,644)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,513,447)	(3,107,504)	2,711,372	(215,675)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,579,110	2,793,941	14,826,604
41.	Change in nonadmitted assets	(3,366,270)	(2,017,459)	(15,628,557)
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			(697,990)
44.	Change in asset valuation reserve	(266,779)	(1,767,180)	(2,716,119)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(3,943,737)	(4,644,419)	(28,135,381)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	218,686,631	246,121,331	222,630,368
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	44,312	41,973	192,158
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	44,312	41,973	192,158
2701.	Benefits for Employees not included elsewhere	(63,714)	585,576	3,709,175
2702.	Securities lending interest expense	71,674	40,124	223,190
2703.	Miscellaneous Expense	0	0	550,000
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)	7,960	625,700	4,482,365
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	63,571,104	59,989,009	250,686,109
2.	Net investment income	37,200,517	34,987,028	164,174,943
3.	Miscellaneous income	562,404	580,752	2,274,906
4.	Total (Lines 1 to 3)	101,334,025	95,556,789	417,135,958
5.	Benefit and loss related payments	53,656,851	50,918,761	230,837,693
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	108,164	593,271	5,875,624
7.	Commissions, expenses paid and aggregate write-ins for deductions	16,907,985	17,650,871	70,462,708
8.	Dividends paid to policyholders	2,733,902	2,723,978	11,706,722
9.	Federal and foreign income taxes paid (recovered) net of $ 1,088,096 tax on capital gains (losses)	(867,065)	184,387	3,700,287
10.	Total (Lines 5 through 9)	72,539,837	72,071,268	322,583,034
11.	Net cash from operations (Line 4 minus Line 10)	28,794,188	23,485,521	94,552,924
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	96,834,275	62,047,207	317,668,700
	12.2 Stocks	0	2,744,179	14,423,719
	12.3 Mortgage loans	17,761,294	1,432,335	11,725,451
	12.4 Real estate	0	0	0
	12.5 Other invested assets	14,628	337,436	603,623
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,828	872	9,667
	12.7 Miscellaneous proceeds	18,298,946	18,199,340	4,246,433
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	132,910,971	84,761,369	348,677,593
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	127,462,141	92,309,172	364,128,209
	13.2 Stocks	0	5,298,987	13,161,340
	13.3 Mortgage loans	38,434,676	3,864,811	41,152,114
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,287,843	0	3,029,510
	13.6 Miscellaneous applications	52,173	10,682,366	34,295,420
	13.7 Total investments acquired (Lines 13.1 to 13.6)	167,236,833	112,155,336	455,766,593
14.	Net increase (or decrease) in contract loans and premium notes	(921,968)	830,504	570,192
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(33,403,894)	(28,224,471)	(107,659,192)
	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	564,583	(964,561)	(10,239,989)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	33,799,341	39,515,721	36,196,154
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	34,363,924	38,551,160	25,956,165
	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)	29,754,218	33,812,210	12,849,897
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	32,856,825	20,006,928	20,006,928
	19.2 End of period (Line 18 plus Line 19.1)	62,611,043	53,819,138	32,856,825

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	49,254,236	44,046,865	203,851,419
3. Ordinary individual annuities	22,302,853	25,182,219	87,924,587
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	22,318	29,650	106,907
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	71,579,407	69,258,734	291,882,913
12. Deposit-type contracts	786,817	700,555	2,440,440
13. Total	72,366,224	69,959,289	294,323,353
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. A Summary of Significant Accounting Policies

A. Accounting Practices

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

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus 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	1,217,706	(23,703,644)
(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	1,217,706	(23,703,644)
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	218,686,631	222,630,368
(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	218,686,631	222,630,368

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:

NOTES TO FINANCIAL STATEMENTS

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	897,350
2. 12 Months or Longer	1,906,781

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

1. Less than 12 Months	48,136,448
2. 12 Months or Longer	28,192,154

(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 $113.2 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	6,131,624	0	6,131,624

* 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	(562,697)	0	(562,697)

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

K. Structured Notes. No Change.

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

7. Investment Income. No Change

8. Derivative Instruments. No Change

9. Income Taxes. No Change

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

11. Debt

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 $250.0 million. The company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock
a. Aggregate Totals
1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	4,798,421	4,798,421	
Membership Stock - Class B	0		
Activity Stock	1,994,079	1,994,079	
Excess Stock	0		
Aggregate Total	6,792,500	6,792,500	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	4,798,421	4,798,421	
Membership Stock - Class B	0		
Activity Stock	1,994,079	1,994,079	
Excess Stock	0		
Aggregate Total	6,792,500	6,792,500	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	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	4,798,421	4,798,421				
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	101,097,782	109,144,053	80,040,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	101,097,782	109,144,053	80,040,000

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	108,320,472	115,793,254	81,240,000

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	102,985,127	112,052,168	80,040,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	102,985,127	112,052,168	80,040,000

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	118,130,049	125,816,542	84,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	80,040,000	80,040,000		80,065,746
Other	0			XXX
Aggregate Total	80,040,000	80,040,000	0	80,065,746

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	81,240,000	81,240,000		81,264,014
Other	0			XXX
Aggregate Total	81,240,000	81,240,000	0	81,264,014

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
Debt	13,000,000	13,000,000	
Funding Agreements	80,040,000	80,040,000	
Other	0		
Aggregate Total	93,040,000	93,040,000	0

NOTES TO FINANCIAL STATEMENTS

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				
Common stock: Industrial & miscellaneous	82,274,327	0	0	82,274,327
Derivative assets: Options, purchased	0	6,131,624	0	6,131,624
Separate account assets*	35,311,625	0	0	35,311,625
Total assets at fair value	117,585,952	6,131,624	0	123,717,576

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	(562,697)	0	(562,697)
Total liabilities at fair value	0	(562,697)	0	(562,697)

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

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

(2) Not applicable.

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

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

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

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	2,982,126,918	2,653,603,449	6,599,917	2,842,163,793	133,363,208	
Common stock: Unaffiliated**	89,066,827	89,066,827	89,066,827	0	0	
Preferred stock	6,008,000	5,223,500	0	6,008,000	0	
Mortgage loans	177,970,904	160,559,345	0	0	177,970,904	
Cash, cash equivalents, & short-term investments	62,608,084	62,611,043	62,608,084	0	0	
Other invested assets: Surplus notes	25,526,470	20,368,898	0	25,526,470	0	
Securities lending reinvested collateral assets	28,217,425	28,217,425	28,217,425	0	0	
Derivative assets	6,131,624	6,131,624	0	6,131,624	0	
Separate account assets	120,853,785	117,344,852	40,827,851	80,025,934	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(924,298,315)	(889,200,000)	0	0	(924,298,315)	
Derivative liabilities	(5,048,148)	(562,697)	0	(562,697)	(4,485,451)	
Separate account liability*	(79,363,926)	(76,003,000)	0	0	(79,363,926)	
Securities lending liability	(113,243,044)	(113,243,044)	0	(113,243,044)	0	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change

23. Reinsurance. No Change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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: $ 10,882,728

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 7,352,808	$ 7,055,990
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 83,381,082	$ 85,918,876
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 90,733,890	$ 92,974,866
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.	$ 113,205,281
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 113,213,159
16.3	Total payable for securities lending reported on the liability page.	$ 113,243,044

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 160,559,345
	1.14 Total Mortgages in Good Standing	$ 160,559,345
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 160,559,345
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	(238.500)%
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	26.500 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

STATEMENT AS OF MARCH 31, 2015 OF THE Columbus Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	365,546	205,225	143		570,914	85,000
2. Alaska AK	L	7,314	0	0		7,314	0
3. Arizona AZ	L	800,975	3,705	24		804,704	0
4. Arkansas AR	L	43,691	187,166	0		230,857	0
5. California CA	L	4,764,644	52,250	508		4,817,402	0
6. Colorado CO	L	606,305	225,371	69		831,745	0
7. Connecticut CT	L	171,603	0	0		171,603	0
8. Delaware DE	L	150,779	150	45		150,974	0
9. District of Columbia DC	L	55,609	0	0		55,609	0
10. Florida FL	L	2,766,319	2,697,601	1,317		5,465,237	104,395
11. Georgia GA	L	1,751,890	1,507,324	284		3,259,498	30,802
12. Hawaii HI	L	59,522	0	0		59,522	0
13. Idaho ID	L	114,660	0	0		114,660	0
14. Illinois IL	L	1,412,051	727,811	1,416		2,141,278	0
15. Indiana IN	L	1,501,312	1,127,757	374		2,629,443	0
16. Iowa IA	L	422,255	474,209	32		896,496	94,000
17. Kansas KS	L	106,515	456,147	16		562,678	0
18. Kentucky KY	L	380,743	77,355	14		458,112	0
19. Louisiana LA	L	54,798	300	0		55,098	0
20. Maine ME	L	24,299	0	0		24,299	0
21. Maryland MD	L	1,472,351	54,677	610		1,527,638	0
22. Massachusetts MA	L	1,544,631	75,125	55		1,619,811	0
23. Michigan MI	L	2,229,483	76,469	818		2,306,770	0
24. Minnesota MN	L	3,388,749	0	0		3,388,749	0
25. Mississippi MS	L	116,143	75,000	114		191,257	0
26. Missouri MO	L	579,815	5,597,828	32		6,177,675	0
27. Montana MT	L	59,751	150	0		59,901	0
28. Nebraska NE	L	340,241	0	46		340,287	0
29. Nevada NV	L	145,141	0	0		145,141	0
30. New Hampshire NH	L	85,270	0	0		85,270	0
31. New Jersey NJ	L	1,882,694	1,388,699	4,211		3,275,604	165,642
32. New Mexico NM	L	110,768	0	66		110,834	0
33. New York NY	N	147,407	367,745	7		515,159	0
34. North Carolina NC	L	3,112,363	111,271	37		3,223,671	0
35. North Dakota ND	L	37,131	0	0		37,131	0
36. Ohio OH	L	5,395,421	760,695	6,203		6,162,319	0
37. Oklahoma OK	L	319,122	3,376,363	0		3,695,485	0
38. Oregon OR	L	89,427	0	0		89,427	0
39. Pennsylvania PA	L	2,069,949	1,015,072	1,270		3,086,291	306,978
40. Rhode Island RI	L	28,721	0	0		28,721	0
41. South Carolina SC	L	366,030	244,145	188		610,363	0
42. South Dakota SD	L	81,233	0	0		81,233	0
43. Tennessee TN	L	969,082	0	806		969,888	0
44. Texas TX	L	4,491,027	455,447	163		4,946,637	0
45. Utah UT	L	1,105,286	621,858	0		1,727,144	0
46. Vermont VT	L	38,193	0	0		38,193	0
47. Virginia VA	L	1,010,689	339,562	34		1,350,285	0
48. Washington WA	L	(510,818)	76	372		(510,370)	0
49. West Virginia WV	L	47,895	0	45		47,940	0
50. Wisconsin WI	L	363,889	300	0		364,189	0
51. Wyoming WY	L	70,497	0	0		70,497	0
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	232	0	0		232	0
55. U.S. Virgin Islands VI	N	390	0	0		390	0
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	233,463	0	0	0	233,463	0
59. Subtotal	(a) 50	46,982,496	22,302,853	19,319	0	69,304,668	786,817
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,101,530				2,101,530	
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	170,210		2,999		173,209	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	49,254,236	22,302,853	22,318	0	71,579,407	786,817
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	49,254,236	22,302,853	22,318	0	71,579,407	786,817
98. Less Reinsurance Ceded	XXX	11,136,085				11,136,085	
99. Totals (All Business) less Reinsurance Ceded	XXX	38,118,151	22,302,853	22,318	0	60,443,322	786,817
DETAILS OF WRITE-INS							
58001. Other Foreign	XXX	233,463				233,463	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	233,463	0	0	0	233,463	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	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	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps HIdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	2.640	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	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	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	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	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	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?	YES

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 9 9 9 3 7 2 0 1 5 4 9 0 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 2 0 1 5 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1	2	3	December 31
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504. Prepaid Dividends	46,531		46,531	26,742
2597. Summary of remaining write-ins for Line 25 from overflow page	46,531	0	46,531	26,742

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	139,885,962	110,459,299
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	36,000,000	20,814,710
	2.2 Additional investment made after acquisition	2,434,676	20,337,404
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	17,761,294	11,725,451
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	160,559,344	139,885,962
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	160,559,344	139,885,962
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	160,559,344	139,885,962

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	114,871,663	115,476,619
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		2,997,210
	2.2 Additional investment made after acquisition	1,287,843	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	1,498,047	(2,940,982)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	14,628	603,623
8.	Deduct amortization of premium and depreciation	7,320	16,894
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		40,667
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	117,635,606	114,871,663
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	117,635,606	114,871,663

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,726,769,994	2,683,293,392
2.	Cost of bonds and stocks acquired	127,462,137	377,289,549
3.	Accrual of discount	525,252	1,708,038
4.	Unrealized valuation increase (decrease)	(4,676,766)	(2,195,293)
5.	Total gain (loss) on disposals	4,062,737	9,725,143
6.	Deduct consideration for bonds and stocks disposed of	96,834,271	332,092,419
7.	Deduct amortization of premium	2,358,906	9,945,725
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	1,012,691
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,754,950,177	2,726,769,994
11.	Deduct total nonadmitted amounts	7,056,390	7,352,807
12.	Statement value at end of current period (Line 10 minus Line 11)	2,747,893,787	2,719,417,187

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	1,559,102,990	364,413,740	372,985,530	(9,469,870)	1,541,061,330			1,559,102,990
2.	NAIC 2 (a)	916,486,288	554,197,382	502,627,717	(2,044,172)	966,011,781			916,486,288
3.	NAIC 3 (a)	112,428,707	10,526,925	3,437,439	6,982,710	126,500,903			112,428,707
4.	NAIC 4 (a)	66,250,519	7,257,394	5,605,294	3,285,124	71,187,743			66,250,519
5.	NAIC 5 (a)	5,069,621	22,371	30,213	(629,773)	4,432,006			5,069,621
6.	NAIC 6 (a)	2,710,103	0	0	(2,010)	2,708,093			2,710,103
7.	Total Bonds	2,662,048,228	936,417,812	884,686,193	(1,877,991)	2,711,901,856	0	0	2,662,048,228
	PREFERRED STOCK								
8.	NAIC 1	5,223,500	0	0	0	5,223,500			5,223,500
9.	NAIC 2	0	0	0	0	0			
10.	NAIC 3	0	0	0	0	0			
11.	NAIC 4	0	0	0	0	0			
12.	NAIC 5	0	0	0	0	0			
13.	NAIC 6	0	0	0	0	0			
14.	Total Preferred Stock	5,223,500	0	0	0	5,223,500	0	0	5,223,500
15.	Total Bonds and Preferred Stock	2,667,271,728	936,417,812	884,686,193	(1,877,991)	2,717,125,356	0	0	2,667,271,728

(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 $ 45,236,466 ; NAIC 2 $ 13,061,942 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	15,620,757	XXX	15,675,923	24,404	5,625

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	33,802,106	17,372,531
2.	Cost of short-term investments acquired	85,867,823	401,706,193
3.	Accrual of discount		8
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		467
6.	Deduct consideration received on disposals	104,004,835	385,117,681
7.	Deduct amortization of premium	44,337	159,412
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)	15,620,757	33,802,106
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	15,620,757	33,802,106

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)	6,234,231
2.	Cost Paid/(Consideration Received) on additions	1,158,603
3.	Unrealized Valuation increase/(decrease)	(1,036,942)
4.	Total gain (loss) on termination recognized	1,100,394
5.	Considerations received/(paid) on terminations	1,887,357
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	5,568,929
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	5,568,929

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	5,568,927	
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)		5,568,927
4.	Part D, Section 1, Column 5	6,131,624	
5.	Part D, Section 1, Column 6	(562,697)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,083,476	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,083,476
10.	Part D, Section 1, Column 8	6,131,624	
11.	Part D, Section 1, Column 9	(5,048,148)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	753,776	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	753,776	
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	7,499,620	6,497,151
2.	Cost of cash equivalents acquired	723,087,852	2,286,997,023
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,828	9,199
6.	Deduct consideration received on disposals	687,911,651	2,286,003,753
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	42,677,649	7,499,620
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	42,677,649	7,499,620

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0126844	San Antonio	TX		06/14/2013	8.000	0	141,888	38,100,000
0126846	San Antonio	TX		02/10/2014	5.000	0	2,292,788	38,100,000
0126848	Salt Lake City	UT		03/18/2015	4.250	36,000,000	0	48,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						36,000,000	2,434,676	125,100,000
0899999. Total Mortgages in good standing						36,000,000	2,434,676	125,100,000
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						36,000,000	2,434,676	125,100,000

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
0044667	Lakeland	FL		08/05/1999	01/15/2015	6,486,181	0	0	0	0	0	0	6,486,181	6,486,181	0	0	0
0126840	Port Orange	FL		10/27/2011	02/18/2015	9,846,907	0	0	0	0	0	0	9,822,574	9,822,574	0	0	0
0199999. Mortgages closed by repayment						16,333,088	0	0	0	0	0	0	16,308,755	16,308,755	0	0	0
0001126	Austin	TX		09/24/2004		831,462	0	0	0	0	0	0	0	4,188	0	0	0
0126792	Miami	FL		08/16/1995		148,071	0	0	0	0	0	0	0	54,620	0	0	0
0126797	Newport	KY		11/28/1995		228,357	0	0	0	0	0	0	0	61,042	0	0	0
0126798	Terre Haute	IN		12/18/1995		167,284	0	0	0	0	0	0	0	44,455	0	0	0
0126799	Orlando	FL		02/16/1996		339,906	0	0	0	0	0	0	0	69,955	0	0	0
0126800	Cincinnati	OH		02/22/1996		155,742	0	0	0	0	0	0	0	34,756	0	0	0
0126802	Miami	FL		10/16/1996		437,352	0	0	0	0	0	0	0	53,441	0	0	0
0126804	Tampa	FL		12/15/1996		481,081	0	0	0	0	0	0	0	55,899	0	0	0
0126809	Knoxville	TN		02/19/1998		1,046,416	0	0	0	0	0	0	0	70,834	0	0	0
0126816	West Columbia	SC		11/22/1999		1,755,804	0	0	0	0	0	0	0	72,532	0	0	0
0126818	Newport News	VA		12/22/1999		2,316,924	0	0	0	0	0	0	0	92,978	0	0	0
0126824	Oswego	IL		12/13/2000		2,576,943	0	0	0	0	0	0	0	42,296	0	0	0
0126835	Bloomington	IN		03/22/2007		2,384,533	0	0	0	0	0	0	0	9,003	0	0	0
0126836	Placerville	CA		12/23/2009		2,844,455	0	0	0	0	0	0	0	252,302	0	0	0
0126837	Downers Grove	IL		04/23/2010		10,151,022	0	0	0	0	0	0	0	165,735	0	0	0
0126838	La Vergne	TN		12/21/2010		3,579,746	0	0	0	0	0	0	0	30,318	0	0	0
0126839	Charleston	SC		03/31/2011		4,309,429	0	0	0	0	0	0	0	22,126	0	0	0
0126840	Port Orange	FL		10/27/2011		9,846,907	0	0	0	0	0	0	0	24,333	0	0	0
0126841	Des Plaines	IL		07/02/2012		11,871,963	0	0	0	0	0	0	0	69,578	0	0	0
0126842	Indianapolis	IN		09/11/2012		3,365,579	0	0	0	0	0	0	0	47,090	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
0126843	Johnstown	CO		01/07/2013		10,425,065	0	0	0	0	0	0	0	92,544	0	0	0
0126847	Cincinnati	OH		09/18/2014		19,945,483	0	0	0	0	0	0	0	82,513	0	0	0
0299999. Mortgages with partial repayments						89,209,524	0	0	0	0	0	0	0	1,452,538	0	0	0
0599999 - Totals						105,542,612	0	0	0	0	0	0	16,308,755	17,761,293	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16			TIAA	1	01/01/2011			1,287,843			
2399999. Surplus Debentures, etc - Unaffiliated								0	1,287,843	0	0	XXX
4499999. Total - Unaffiliated								0	1,287,843	0	0	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	1,287,843	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	 10 Current Year's (Depreciation) or (Amortization)/ Accretion	 11 Current Year's Other Than Temporary Impairment Recognized	 12 Capitalized Deferred Interest and Other	 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	LANDMARK PRIVATE EQ FUND VIII LP	SIMSBURY	CT	LANDMARK PRIVATE EQ FUND VIII LP	12/09/1998	01/08/2015	14,628					0		14,628	14,628			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							14,628	0	0	0	0	0	0	14,628	14,628	0	0	0	0
4499999. Total - Unaffiliated							14,628	0	0	0	0	0	0	14,628	14,628	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							14,628	0	0	0	0	0	0	14,628	14,628	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		02/01/2015	Interest Capitalization		7,725	7,725	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		01/01/2015	Interest Capitalization		1,547	1,547	0	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2015	Interest Capitalization		7,934	7,934	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2015	Interest Capitalization		11,901	11,901	0	1
690353-D9-5	OPIC 0.110% 10/10/25		03/11/2015	MERRILL LYNCH-NY--FX INC		1,200,000	1,200,000	0	1
912828-C2-4	U S TREASURY 1.500% 02/28/19		02/25/2015	DEUTSCHE BANK		201,492	200,000	1,483	1
0599999. Subtotal - Bonds - U.S. Governments						1,430,599	1,429,107	1,483	XXX
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	01/29/2015	BMO CAPITAL MARKETS		1,816,038	1,800,000	7,695	1FE
1099999. Subtotal - Bonds - All Other Governments						1,816,038	1,800,000	7,695	XXX
196479-XM-6	COSHSG 3.193% 11/01/27		01/16/2015	J P MORGAN SEC FIXED INC		3,000,000	3,000,000	0	1FE
270838-AJ-4	East Baton Rouge Parish 0.030% 03/01/22		01/30/2015	MERRILL LYNCH-NY--FX INC		4,100,000	4,100,000	31	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2015	Interest Capitalization		34,409	34,409	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2015	Interest Capitalization		45,438	45,438	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		03/01/2015	Interest Capitalization		12,531	12,531	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		03/01/2015	Interest Capitalization		11,236	11,236	0	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		02/27/2015	J P MORGAN SEC FIXED INC		1,100,000	1,100,000	0	2AM
56052F-BD-6	MESHSG MULTIFAMILY HSG 3.950% 11/15/40		02/04/2015	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	SUNTRUST		2,000,000	2,000,000	0	2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						15,303,614	15,303,614	31	XXX
00130H-BW-4	AES CORP 5.500% 04/15/25		03/31/2015	GOLDMAN SACHS		1,706,760	1,724,000	0	3FE
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		02/25/2015	CREDIT SUISSE FIRST BOSTON		3,000,000	3,000,000	0	2FE
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		02/24/2015	J P MORGAN SEC FIXED INC		2,995,080	3,000,000	0	2FE
05604L-AJ-1	BWAY 2015-1740 D 3.787% 01/13/35		02/04/2015	DEUTSCHE BANK		1,999,991	2,000,000	2,314	2AM
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/15		02/11/2015	GUGGENHEIM CAPITAL MARKETS		1,912,977	1,900,000	65,553	2FE
12189L-AW-1	BURLINGTON NORTH SANTA FE 4.150% 04/01/45		03/04/2015	J P MORGAN SEC FIXED INC		996,730	1,000,000	0	2FE
12686C-BB-4	CABLEVISION SYSTEMS CORP 5.875% 09/15/22		03/10/2015	NOMURA SECURITIES INTERNATIONA		445,050	430,000	12,456	4FE
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		03/25/2015	WELLS FARGO		962,880	970,000	0	4FE
226373-AK-4	CRESTWOOD MIDSTREAM PART 6.250% 04/01/23		03/09/2015	BANK of AMERICA SEC		1,077,000	1,077,000	0	4FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/04/2015	PRIVATE PLACEMENT		3,000,000	3,000,000	0	1FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		03/09/2015	GOLDMAN SACHS		301,415	269,000	647	3FE
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		01/06/2015	BANK of AMERICA SEC		1,996,900	2,000,000	0	2FE
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		03/09/2015	NOMURA SECURITIES INTERNATIONA		557,865	539,000	6,081	3FE
364725-BC-4	GANNETT CO 5.500% 09/15/24		03/12/2015	BANK of AMERICA SEC		842,340	808,000	23,331	3FE
38148L-AC-0	GOLDMAN SACHS GROUP INC 3.500% 01/23/25		01/20/2015	GOLDMAN SACHS		4,997,900	5,000,000	0	1FE
39121J-B*-0	GREAT RIVER ENERGY PP 3.760% 10/01/28		01/16/2015	PRIVATE PLACEMENT		2,000,000	2,000,000	0	1Z
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		03/24/2015	BARCLAYS		4,211,521	4,200,000	3,675	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
49456B-AJ-0	KINDER MORGAN 5.050% 02/15/46		02/23/2015	RBC/DAIN		3,991,360	4,000,000	0	2FE
494580-AD-5	KINDRED HEALTHCARE INC 6.375% 04/15/22		01/29/2015	Tax Free Exchange		2,007,683	2,000,000	36,833	4FE
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.320% 01/01/33		03/19/2015	ZIEGLER SECURITIES		2,300,000	2,300,000	347	1FE
586054-AC-2	MEMORIAL SLOAN-KETTERING 4.200% 07/01/55		02/04/2015	GOLDMAN SACHS		1,544,374	1,550,000	0	1FE
59217G-BM-0	MET LIFE GLOB 0.453% 07/14/16		01/07/2015	US BANCORP		900,000	900,000	0	1FE
594918-BA-1	MICROSOFT CORP 2.375% 02/12/22		02/09/2015	BARCLAYS		2,994,810	3,000,000	0	1FE
61747Y-DY-8	MORGAN STANLEY 4.300% 01/27/45		01/22/2015	MORGAN STANLEY FIXED INC		4,962,500	5,000,000	0	1FE
62913T-AC-6	NGL ENRGY PART LP/FIN CO 6.875% 10/15/21		02/11/2015	Tax Free Exchange		1,100,000	1,100,000	24,368	4FE
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		03/10/2015	BANK of AMERICA SEC		824,160	808,000	5,011	4FE
649322-AA-2	NY & PRES HOSP 4.024% 08/01/45		01/29/2015	GOLDMAN SACHS		5,000,000	5,000,000	0	1FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		03/09/2015	DEUTSCHE BANK		275,725	269,000	1,488	4FE
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		03/10/2015	WELLS FARGO		997,420	1,000,000	0	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		02/19/2015	UBS WARBURG		3,920,751	3,970,000	7,190	2FE
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		01/15/2015	CREDIT SUISSE FIRST BOSTON		1,806,206	1,799,458	2,999	1FM
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		03/09/2015	J P MORGAN SEC HI-YIELD		553,823	539,000	12,957	4FE
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		03/09/2015	J P MORGAN SEC HI-YIELD		580,773	539,000	14,463	3FE
87264A-AL-9	T-MOBILE USA INC 6.625% 04/01/23		03/10/2015	GOLDMAN SACHS		850,420	808,000	24,029	3FE
896516-AA-9	TRINITY 4.125% 12/01/45		02/05/2015	GOLDMAN SACHS		3,696,337	3,700,000	0	1FE
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		03/12/2015	WELLS FARGO		1,077,000	1,077,000	0	3FE
92343V-CY-8	VERIZON COMMUNICATIONS 4.672% 03/15/55		03/13/2015	Taxable Exchange		2,310,636	2,365,000	0	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
94106L-BC-2	WASTE MANAGEMENT INC 4.100% 03/01/45		02/18/2015	GOLDMAN SACHS		4,989,700	5,000,000	0	2FE
30216B-FE-7	Export Development Canada (EDC 0.110% 02/10/16	A	02/04/2015	BMO CAPITAL MARKETS		1,000,000	1,000,000	0	1FE
89114Q-AX-6	TORONTO DOMINION BANK 0.511% 01/06/17	A	01/08/2015	TD SECURITIES		900,000	900,000	0	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)
91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A	03/09/2015	J P MORGAN SEC HI-YIELD		539,674	539,000	3,459	4FE
05565Q-BN-7	BP CAPITAL MARKETS 3.125% 10/01/15	F	02/27/2015	CREDIT SUISSE FIRST BOSTON		608,814	600,000	7,969	1FE
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	F	03/13/2015	J P MORGAN SEC HI-YIELD		539,000	539,000	0	4FE
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	01/06/2015	SUSQUEHANNA		503,990	500,000	8,510	2FE
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	F	03/30/2015	J P MORGAN SEC FIXED INC		4,991,500	5,000,000	0	1FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	03/11/2015	CREDIT AGRICOLE SECURITIES		57,240	53,000	617	4AM
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	F	03/09/2015	CREDIT SUISSE FIRST BOSTON		229,513	215,000	2,794	3FE
G1846@-AR-8	CAPITA HOLDINGS LTD PP 3.330% 01/22/22	R	01/13/2015	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	02/01/2015	Interest Capitalization		19,825	19,825	0	5
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	02/01/2015	Interest Capitalization		2,547	2,547	0	5
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						103,361,890	103,342,830	267,091	XXX
020002-AU-5	ALLSTATE CORPORATION 6.500% 05/15/57		01/20/2015	RBC/DAIN		5,550,000	5,000,000	61,389	2FE
4899999. Subtotal - Bonds - Hybrid Securities						5,550,000	5,000,000	61,389	XXX
8399997. Total - Bonds - Part 3						127,462,141	126,875,551	337,689	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						127,462,141	126,875,551	337,689	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						127,462,141	XXX	337,689	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 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)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2015	Paydown		14,000	14,000	15,093	14,461	0	(508)	0	(508)	0	14,000	0	0	0	150	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2015	Paydown		5,585	5,585	5,986	5,770	0	(191)	0	(191)	0	5,585	0	0	0	46	11/22/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		03/01/2015	Paydown		119	119	114	116	0	3	0	3	0	119	0	0	0	2	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2015	Paydown		2,487	2,487	2,389	2,416	0	71	0	71	0	2,487	0	0	0	31	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		03/01/2015	Paydown		978	978	966	968	0	11	0	11	0	978	0	0	0	12	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		03/01/2015	Paydown		135	135	135	135	0	0	0	0	0	135	0	0	0	2	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2015	Paydown		2,675	2,675	2,712	2,705	0	(31)	0	(31)	0	2,675	0	0	0	29	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		03/01/2015	Paydown		1,055	1,055	1,070	1,068	0	(12)	0	(12)	0	1,055	0	0	0	12	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		03/01/2015	Paydown		61	61	61	61	0	0	0	0	0	61	0	0	0	1	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		03/01/2015	Paydown		268	268	272	271	0	(3)	0	(3)	0	268	0	0	0	3	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		03/01/2015	Paydown		7,090	7,090	7,089	7,086	0	4	0	4	0	7,090	0	0	0	77	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		03/01/2015	Paydown		105	105	105	105	0	0	0	0	0	105	0	0	0	1	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		03/01/2015	Paydown		632	632	629	629	0	3	0	3	0	632	0	0	0	8	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		03/01/2015	Paydown		1,648	1,648	1,650	1,649	0	(1)	0	(1)	0	1,648	0	0	0	21	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		03/01/2015	Paydown		10,310	10,310	9,966	10,010	0	300	0	300	0	10,310	0	0	0	112	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		03/01/2015	Paydown		71	71	71	71	0	0	0	0	0	71	0	0	0	1	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		03/01/2015	Paydown		328	328	326	326	0	1	0	1	0	328	0	0	0	4	03/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2015	Paydown		10,687	10,687	11,528	11,091	0	(403)	0	(403)	0	10,687	0	0	0	62	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2015	Paydown		77,125	77,125	78,885	77,961	0	(836)	0	(836)	0	77,125	0	0	0	563	11/20/2060	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2015	Paydown		17,556	17,556	17,328	17,412	0	144	0	144	0	17,556	0	0	0	184	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		03/01/2015	Paydown		133,015	133,015	133,015	133,015	0	0	0	0	0	133,015	0	0	0	1,154	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		03/01/2015	Paydown		43,705	43,705	43,248	43,263	0	442	0	442	0	43,705	0	0	0	580	09/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2015	Paydown		39,031	39,031	40,117	39,138	0	(106)	0	(106)	0	39,031	0	0	0	387	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		03/01/2015	Paydown		62,480	62,480	57,220	59,948	0	2,533	0	2,533	0	62,480	0	0	0	595	06/20/2032	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.589% 02/16/44		03/01/2015	Paydown		20,745	20,745	20,020	20,059	0	686	0	686	0	20,745	0	0	0	194	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		03/01/2015	Paydown		68,559	68,559	65,838	67,749	0	810	0	810	0	68,559	0	0	0	362	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2015	Paydown		42,374	42,374	47,256	45,965	0	(3,590)	0	(3,590)	0	42,374	0	0	0	172	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.493% 02/16/44		03/01/2015	Paydown		0	0	228,238	209,033	0	(209,033)	0	(209,033)	0	0	0	0	0	64,144	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2015	Paydown		13,414	13,414	13,990	13,797	0	(383)	0	(383)	0	13,414	0	0	0	101	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 1.022% 03/16/47		03/01/2015	Paydown		0	0	6,023	4,018	0	(4,018)	0	(4,018)	0	0	0	0	0	143	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.140% 09/16/43		03/01/2015	Paydown		0	0	18,185	13,378	0	(13,378)	0	(13,378)	0	0	0	0	0	395	09/16/2043	1
690353-C9-6	OPIC 0.030% 01/15/30		02/13/2015	MELLON CAPITAL MKT		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	52	01/15/2030	1
0599999. Subtotal - Bonds - U.S. Governments						776,238	776,238	1,029,525	1,003,674	0	(227,485)	0	(227,485)	0	776,238	0	0	0	69,600	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2015	Redemption 100.0000		160,914	160,914	160,914	160,914	0	0	0	0	0	160,914	0	0	0	10,626	07/01/2043	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2015	Redemption 100.0000		87,720	87,720	87,720	87,720	0	0	0	0	0	87,720	0	0	0	407	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2015	Redemption 100.0000		22,371	22,371	22,287	22,290	0	81	0	81	0	22,371	0	0	0	103	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2015	Paydown		26,953	26,953	27,121	27,094	0	(141)	0	(141)	0	26,953	0	0	0	89	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2015	Paydown		57	57	57	57	0	0	0	0	0	57	0	0	0	1	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2015	Paydown		765	765	761	761	0	4	0	4	0	765	0	0	0	7	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2015	Paydown		15,174	15,174	15,468	15,409	0	(235)	0	(235)	0	15,174	0	0	0	110	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2015	Paydown		120,737	120,737	123,463	122,919	0	(2,182)	0	(2,182)	0	120,737	0	0	0	771	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2015	Paydown		10,170	10,170	10,558	10,494	0	(324)	0	(324)	0	10,170	0	0	0	77	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2015	Paydown		49,142	49,142	52,244	51,847	0	(2,705)	0	(2,705)	0	49,142	0	0	0	330	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2015	Paydown		32,279	32,279	34,317	34,059	0	(1,780)	0	(1,780)	0	32,279	0	0	0	178	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2015	Paydown		50,277	50,277	49,365	49,399	0	878	0	878	0	50,277	0	0	0	210	07/01/2033	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		03/01/2015	Paydown		61,148	61,148	66,870	63,402	0	(2,254)	0	(2,254)	0	61,148	0	0	0	805	01/01/2032	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2015	Paydown		1,406,261	1,406,261	1,402,689	1,402,632	0	3,629	0	3,629	0	1,406,261	0	0	0	3,462	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2015	Paydown		64,270	64,270	63,467	63,535	0	736	0	736	0	64,270	0	0	0	264	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2015	Paydown		4,982	4,982	5,068	5,062	0	(80)	0	(80)	0	4,982	0	0	0	50	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		03/01/2015	Paydown		1,351	1,351	1,343	1,343	0	8	0	8	0	1,351	0	0	0	19	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		03/01/2015	Paydown		2,521	2,521	2,510	2,510	0	11	0	11	0	2,521	0	0	0	32	09/01/2025	1
3137AJ-MG-6	FHR K016 X1 1.562% 10/25/21		03/01/2015	Paydown		0	0	29,715	21,548	0	(21,548)	0	(21,548)	0	0	0	0	0	752	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.744% 09/25/18		03/01/2015	Paydown		0	0	8,132	4,731	0	(4,731)	0	(4,731)	0	0	0	0	0	264	09/25/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3137AM-E7-8	FHMS K017 X1 1.430% 12/25/21		03/01/2015	Paydown		0	0	20,609	15,014	0	(15,014)	0	(15,014)	0	0	0	0	0	497	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2015	Paydown		49,037	49,037	53,289	52,510	0	(3,473)	0	(3,473)	0	49,037	0	0	0	327	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	4,330	2,739	0	(2,739)	0	(2,739)	0	0	0	0	0	140	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		03/01/2015	Paydown		110,961	110,961	106,107	106,730	0	4,232	0	4,232	0	110,961	0	0	0	368	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.297% 07/25/22		03/01/2015	Paydown		0	0	17,703	13,959	0	(13,959)	0	(13,959)	0	0	0	0	0	407	07/25/2022	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2015	Paydown		96,657	96,657	101,490	101,413	0	(4,756)	0	(4,756)	0	96,657	0	0	0	452	09/01/2043	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2015	Paydown		33,010	33,010	32,973	32,972	0	37	0	37	0	33,010	0	0	0	193	08/01/2033	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		03/01/2015	Paydown		49,986	49,986	54,682	51,858	0	(1,873)	0	(1,873)	0	49,986	0	0	0	684	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		03/01/2015	Paydown		45,136	45,136	49,227	46,776	0	(1,640)	0	(1,640)	0	45,136	0	0	0	595	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		03/01/2015	Paydown		24,167	24,167	26,890	25,343	0	(1,176)	0	(1,176)	0	24,167	0	0	0	319	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		03/01/2015	Paydown		55,120	55,120	50,118	52,677	0	2,443	0	2,443	0	55,120	0	0	0	474	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2015	Paydown		210,732	210,732	202,085	206,738	0	3,994	0	3,994	0	210,732	0	0	0	1,920	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2015	Paydown		83,430	83,430	75,582	79,740	0	3,690	0	3,690	0	83,430	0	0	0	712	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2015	Paydown		236,490	236,490	219,681	228,949	0	7,541	0	7,541	0	236,490	0	0	0	1,982	12/15/2032	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2015	Paydown		424,525	424,525	412,066	419,017	0	5,508	0	5,508	0	424,525	0	0	0	4,318	04/15/2033	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2015	Paydown		48,999	48,999	51,150	50,258	0	(1,260)	0	(1,260)	0	48,999	0	0	0	318	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2015	Paydown		53,794	53,794	54,584	54,176	0	(383)	0	(383)	0	53,794	0	0	0	314	03/25/2037	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2015	Paydown		36,811	36,811	35,212	36,062	0	749	0	749	0	36,811	0	0	0	248	11/25/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2015	Paydown		30,434	30,434	30,943	30,730	0	(296)	0	(296)	0	30,434	0	0	0	151	12/15/2024	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2015	Paydown		99,788	99,788	95,484	97,871	0	1,917	0	1,917	0	99,788	0	0	0	702	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2015	Paydown		30,025	30,025	28,486	29,352	0	674	0	674	0	30,025	0	0	0	198	02/15/2025	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		03/01/2015	Paydown		6,853	6,853	6,545	6,569	0	284	0	284	0	6,853	0	0	0	73	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2015	Paydown		150,018	150,018	152,373	152,160	0	(2,143)	0	(2,143)	0	150,018	0	0	0	1,375	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2015	Paydown		131,763	131,763	133,778	133,667	0	(1,904)	0	(1,904)	0	131,763	0	0	0	775	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		03/01/2015	Paydown		148,748	148,748	155,163	153,733	0	(4,985)	0	(4,985)	0	148,748	0	0	0	1,370	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2015	Paydown		181,876	181,876	178,324	178,814	0	3,062	0	3,062	0	181,876	0	0	0	960	01/01/2026	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2015	Paydown		112,717	112,717	112,611	112,606	0	111	0	111	0	112,717	0	0	0	547	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2015	Paydown		92,268	92,268	93,046	92,860	0	(592)	0	(592)	0	92,268	0	0	0	611	01/01/2025	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		03/01/2015	Paydown		19,494	19,494	20,027	20,004	0	(510)	0	(510)	0	19,494	0	0	0	103	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2015	Paydown		51,836	51,836	54,736	53,876	0	(2,039)	0	(2,039)	0	51,836	0	0	0	486	09/25/2021	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-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
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		02/27/2015	BANK OF NEW YORK		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	1,496	04/01/2031	2AM
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,054	06/01/2027	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		03/01/2015	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	413	12/01/2022	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		03/18/2015	SUNTRUST		1,100,000	1,100,000	1,100,000	0	0	0	0	0	0	1,100,000	0	0	0	904	06/01/2044	2FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	Redemption 100.0000		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	917	06/01/2044	2AM
92812U-K5-6	VHDA 2014-A CMB 2013-B A 2.750% 04/25/42		03/01/2015	Redemption 100.0000		51,460	51,460	51,460	51,460	0	0	0	0	0	51,460	0	0	0	220	04/25/2042	1FE
92812U-Q3-5	VHDA 2014-A CMB 2013-D A 4.300% 12/25/43		03/25/2015	Redemption 100.0000		50,086	50,086	50,086	50,086	0	0	0	0	0	50,086	0	0	0	331	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2015	Redemption 100.0000		9,960	9,960	9,960	9,960	0	0	0	0	0	9,960	0	0	0	57	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						8,703,284	8,703,284	8,779,216	7,669,104	0	(65,821)	0	(65,821)	0	8,703,284	0	0	0	75,419	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2015	Paydown		11,909	11,909	10,272	10,457	0	1,453	0	1,453	0	11,909	0	0	0	88	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2015	Paydown		2,565	2,565	2,054	1,867	0	699	0	699	0	2,565	0	0	0	30	12/25/2031	1FM
001192-AE-3	AGL CAPITAL CORPORATION 4.950% 01/15/15		01/15/2015	Maturity		2,000,000	2,000,000	1,997,400	1,999,900	0	100	0	100	0	2,000,000	0	0	0	49,500	01/15/2015	2FE
010392-EP-9	ALABAMA POWER CO 5.650% 03/15/35		03/16/2015	Call 100.0000		2,000,000	2,000,000	1,811,440	1,833,571	0	1,066	0	1,066	0	1,834,636	0	165,364	165,364	56,814	03/15/2035	1FE
010392-FJ-2	ALABAMA POWER CO 3.850% 12/01/42		03/24/2015	BARCLAYS		5,184,650	5,000,000	4,985,000	4,985,429	0	(14)	0	(14)	0	4,985,414	0	199,236	199,236	62,028	12/01/2042	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2015	Paydown		56,580	66,323	56,119	64,612	0	(8,032)	0	(8,032)	0	56,580	0	0	0	755	01/25/2037	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)
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2015	Paydown		21,167	21,167	21,104	21,058	0	109	0	109	0	21,167	0	0	0	153	09/25/2035	1FM
03523T-AM-0	ANHEUSER-BUSCH 4.125% 01/15/15		01/15/2015	Maturity		2,100,000	2,100,000	2,135,910	2,103,028	0	(3,028)	0	(3,028)	0	2,100,000	0	0	0	43,313	01/15/2015	1FE
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		03/23/2015	RBC/DAIN		3,448,050	3,000,000	3,533,760	3,352,874	0	(15,166)	0	(15,166)	0	3,337,708	0	110,342	110,342	111,531	01/15/2020	1FE
04939M-AJ-8	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		02/27/2015	TENDER OFFER		529,830	522,000	530,113	529,155	0	(156)	0	(156)	0	529,000	0	830	830	17,549	08/01/2023	4FE
04939M-AM-1	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		02/27/2015	TENDER OFFER		550,130	542,000	552,557	550,230	0	(289)	0	(289)	0	549,940	0	190	190	14,562	10/01/2020	4FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		03/01/2015	Paydown		49,781	49,781	48,980	49,293	0	488	0	488	0	49,781	0	0	0	701	09/25/2026	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2015	Paydown		26,444	26,444	23,105	20,995	0	5,449	0	5,449	0	26,444	0	0	0	162	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-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2015	Paydown		26,277	26,277	26,060	26,128	0	149	0	149	0	26,277	0	0	0	293	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2015	Paydown		84,551	84,551	82,787	83,546	0	1,005	0	1,005	0	84,551	0	0	0	799	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2015	Paydown		203,404	203,404	193,551	198,247	0	5,157	0	5,157	0	203,404	0	0	0	2,102	08/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.152% 09/10/47		03/01/2015	Paydown		91,524	91,524	97,602	92,306	0	(782)	0	(782)	0	91,524	0	0	0	819	09/10/2047	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2015	Paydown		278,441	278,441	266,020	271,084	0	7,357	0	7,357	0	278,441	0	0	0	2,410	11/25/2033	1FM
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
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2015	Paydown		552,040	553,112	547,249	573,388	0	(21,348)	0	(21,348)	0	552,040	0	0	0	5,293	12/25/2035	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.951% 09/20/46		03/01/2015	Paydown		26,193	27,595	23,405	25,371	0	822	0	822	0	26,193	0	0	0	141	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2015	Paydown		261,871	261,871	219,241	238,651	0	23,220	0	23,220	0	261,871	0	0	0	1,443	09/25/2034	1FM
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		03/01/2015	Paydown		4,649	35,502	8,848	1,144	0	3,505	0	3,505	0	4,649	0	0	0	151	05/20/2036	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		03/01/2015	Paydown		13,340	13,340	15,128	13,984	0	(644)	0	(644)	0	13,340	0	0	0	128	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2015	Paydown		6,000	6,000	6,685	6,272	0	(271)	0	(271)	0	6,000	0	0	0	46	01/12/2045	1FM
088611-AA-6	BI-LO LLC/BI-LO FIN CORP 9.250% 02/15/19		02/19/2015	Various		200,525	204,000	212,925	207,782	0	(206)	0	(206)	0	207,576	0	(7,051)	(7,051)	9,780	02/15/2019	4FE
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		03/01/2015	Redemption 100.0000		35,378	35,378	35,472	35,399	0	(21)	0	(21)	0	35,378	0	0	0	442	02/01/2018	2
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		03/01/2015	Paydown		20,075	20,075	16,462	17,823	0	2,252	0	2,252	0	20,075	0	0	0	124	04/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2015	Paydown		633	633	632	633	0	(1)	0	(1)	0	633	0	0	0	7	11/15/2019	5AM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		03/01/2015	Paydown		1,358,775	1,358,775	1,336,695	1,355,444	0	3,331	0	3,331	0	1,358,775	0	0	0	15,652	06/10/2044	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2015	Paydown		13,291	13,291	10,273	9,730	0	3,561	0	3,561	0	13,291	0	0	0	130	12/25/2036	4FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2015	Paydown		211,758	211,758	200,823	205,420	0	6,338	0	6,338	0	211,758	0	0	0	1,655	02/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		03/01/2015	Paydown		2,787	2,787	2,812	2,773	0	15	0	15	0	2,787	0	0	0	28	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		56,862	56,862	57,288	57,024	0	(162)	0	(162)	0	56,862	0	0	0	421	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2015	Paydown		112,706	115,673	107,975	121,838	0	(9,131)	0	(9,131)	0	112,706	0	0	0	1,269	10/25/2035	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2015	Paydown		180,289	180,289	173,135	172,531	0	7,758	0	7,758	0	180,289	0	0	0	1,595	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2015	Paydown		25,182	25,182	24,405	24,759	0	423	0	423	0	25,182	0	0	0	218	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2015	Paydown		15,549	17,472	15,805	17,294	0	(1,745)	0	(1,745)	0	15,549	0	0	0	162	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2015	Paydown		56,694	56,694	53,135	52,549	0	4,144	0	4,144	0	56,694	0	0	0	517	08/25/2035	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2015	Paydown		24,639	25,034	22,808	27,704	0	(3,065)	0	(3,065)	0	24,639	0	0	0	275	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2015	Paydown		11,166	12,331	11,548	12,744	0	(1,578)	0	(1,578)	0	11,166	0	0	0	96	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2015	Paydown		10,876	15,523	12,607	14,383	0	(3,508)	0	(3,508)	0	10,876	0	0	0	177	05/25/2036	3FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2015	Paydown		47,006	47,006	35,936	39,539	0	7,467	0	7,467	0	47,006	0	0	0	471	11/25/2035	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		02/01/2015	Paydown		6,667	6,667	4,846	4,952	0	1,715	0	1,715	0	6,667	0	0	0	46	11/25/2035	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		03/01/2015	Paydown		17,780	17,780	16,309	16,817	0	963	0	963	0	17,780	0	0	0	176	03/25/2037	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2015	Paydown		15,933	15,933	11,029	10,519	0	5,413	0	5,413	0	15,933	0	0	0	117	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2015	Paydown		5,602	5,602	5,492	5,472	0	130	0	130	0	5,602	0	0	0	51	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2015	Paydown		29,979	30,398	28,562	28,369	0	1,610	0	1,610	0	29,979	0	0	0	276	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2015	Paydown		21,280	21,578	20,298	20,160	0	1,120	0	1,120	0	21,280	0	0	0	196	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2015	Paydown		1,071	1,071	1,066	1,066	0	5	0	5	0	1,071	0	0	0	9	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2015	Paydown		17,930	17,930	16,833	17,372	0	557	0	557	0	17,930	0	0	0	145	06/25/2034	1FM
149123-CC-3	CATERPILLAR INC 3.400% 05/15/24		03/10/2015	FTN FINANCIAL SECURITIES		1,038,740	1,000,000	999,830	999,817	0	(2)	0	(2)	0	999,815	0	38,925	38,925	11,144	05/15/2024	1FE
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		03/16/2015	CITIGROUP GLOBAL MKTS		1,068,430	1,000,000	992,980	993,020	0	20	0	20	0	993,040	0	75,390	75,390	14,811	05/15/2044	1FE
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		03/01/2015	Paydown		6,334	6,334	6,330	6,266	0	67	0	67	0	6,334	0	0	0	56	02/18/2035	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		03/01/2015	Paydown		30,282	30,282	30,281	29,713	0	569	0	569	0	30,282	0	0	0	274	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2015	Paydown		91,681	91,681	89,812	89,887	0	1,794	0	1,794	0	91,681	0	0	0	579	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2015	Paydown		68,719	68,719	69,471	69,471	0	(752)	0	(752)	0	68,719	0	0	0	474	06/25/2044	1FM
191216-AM-2	COCA-COLA CO 4.875% 03/15/19		03/30/2015	Call 100.0000		1,000,000	1,000,000	990,770	995,502	0	285	0	285	0	995,788	0	4,212	4,212	154,356	03/15/2019	1FE

STATEMENT AS OF MARCH 31, 2015 OF THE Columbus Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		03/17/2015	BNP SECURITIES		2,075,140	2,000,000	1,969,320	1,971,300	0	609	0	609	0	1,971,909	0	103,231	103,231	24,356	11/01/2023	1FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2015	Paydown		24,447	24,447	25,765	24,887	0	(441)	0	(441)	0	24,447	0	0	0	279	07/16/2034	1FM
20047P-AE-7	COMM 2005-LP A4 4.982% 05/10/43		02/01/2015	Paydown		1,298,111	1,298,111	1,229,386	1,293,522	0	4,590	0	4,590	0	1,298,111	0	0	0	6,055	05/10/2043	1FM
20854P-AF-6	CONSOLIDATED ENERGY 8.250% 04/01/20		03/30/2015	TENDER OFFER		69,020	66,000	66,000	66,000	0	0	0	0	0	66,000	0	3,020	3,020	2,707	04/01/2020	4FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2015	Paydown		50,153	50,153	48,263	48,699	0	1,454	0	1,454	0	50,153	0	0	0	467	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2015	Paydown		78,213	78,213	78,164	77,945	0	268	0	268	0	78,213	0	0	0	615	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2015	Paydown		54,780	54,780	53,034	53,755	0	1,026	0	1,026	0	54,780	0	0	0	713	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		03/01/2015	Paydown		2,530	2,530	2,339	2,370	0	160	0	160	0	2,530	0	0	0	31	04/25/2036	2FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		03/01/2015	Paydown		31,688	31,688	31,945	31,671	0	16	0	16	0	31,688	0	0	0	269	12/15/2040	1FM
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		01/09/2015	SUNTRUST		657,378	650,000	659,211	658,932	0	(517)	0	(517)	0	658,415	0	(1,038)	(1,038)	1,683	08/15/2015	1FE
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2015	Paydown		15,445	15,445	15,599	15,471	0	(26)	0	(26)	0	15,445	0	0	0	101	06/01/2017	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2015	Paydown		17,250	17,250	16,347	17,046	0	204	0	204	0	17,250	0	0	0	160	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2015	Paydown		16,573	21,559	19,643	21,540	0	(4,968)	0	(4,968)	0	16,573	0	0	0	192	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2015	Paydown		70,156	70,156	64,158	63,904	0	6,252	0	6,252	0	70,156	0	0	0	568	02/25/2036	2FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2015	Paydown		9,239	9,239	7,969	7,393	0	1,846	0	1,846	0	9,239	0	0	0	92	07/25/2036	1FM
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/02/2015	Call 100.0000		183,000	183,000	185,107	184,187	0	(84)	0	(84)	0	184,103	0	(1,103)	(1,103)	24,963	07/15/2019	4FE
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
29273R-AB-5	ENERGY TRANSFER PARTNERS 5.950% 02/01/15		02/01/2015	Maturity		1,000,000	1,000,000	985,180	999,669	0	331	0	331	0	1,000,000	0	0	0	29,750	02/01/2015	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		01/01/2015	Paydown		11,956	11,956	11,956	12,120	0	(163)	0	(163)	0	11,956	0	0	0	55	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2015	Paydown		131,646	131,646	130,575	130,624	0	1,022	0	1,022	0	131,646	0	0	0	690	06/25/2043	1FM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2015	Paydown		61,381	61,381	58,416	58,383	0	2,997	0	2,997	0	61,381	0	0	0	516	08/25/2035	2FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2015	Paydown		36,010	36,010	34,199	33,749	0	2,261	0	2,261	0	36,010	0	0	0	307	08/25/2035	3FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		03/01/2015	Paydown		185,620	185,620	191,537	185,389	0	231	0	231	0	185,620	0	0	0	1,665	10/15/2035	1FM
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		03/01/2015	Redemption 100.0000		72,754	72,754	72,181	72,624	0	130	0	130	0	72,754	0	0	0	889	02/01/2018	2
361849-Q2-1	GMACC 2005-C1 A5 4.697% 05/10/43		03/01/2015	Paydown		395,341	395,341	352,841	393,214	0	2,127	0	2,127	0	395,341	0	0	0	2,007	05/10/2043	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2015	Paydown		184,598	184,598	177,416	183,778	0	820	0	820	0	184,598	0	0	0	2,173	06/25/2034	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2015	Paydown		29,581	31,327	30,024	29,412	0	169	0	169	0	29,581	0	0	0	313	07/25/2037	5FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2015	Paydown		28,100	28,100	26,748	27,514	0	586	0	586	0	28,100	0	0	0	166	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		03/01/2015	Paydown		12,065	12,065	12,185	12,086	0	(21)	0	(21)	0	12,065	0	0	0	77	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2015	Paydown		53,191	53,191	54,786	53,869	0	(677)	0	(677)	0	53,191	0	0	0	335	08/10/2043	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.271% 03/10/44		03/01/2015	Paydown		6,565	6,565	6,524	6,551	0	14	0	14	0	6,565	0	0	0	60	03/10/2044	1FM
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		01/15/2015	Maturity		1,400,000	1,400,000	1,434,369	1,402,517	0	(2,517)	0	(2,517)	0	1,400,000	0	0	0	35,875	01/15/2015	1FE
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		02/01/2015	Maturity		2,300,000	2,300,000	2,307,276	2,300,801	0	(801)	0	(801)	0	2,300,000	0	0	0	58,075	02/01/2015	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2015	Paydown		21,700	21,700	3,520	1,073	0	20,627	0	20,627	0	21,700	0	0	0	89	05/25/2036	1FM
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		03/17/2015	BARCLAYS		2,110,420	2,000,000	2,002,080	2,001,856	0	1	0	1	0	2,001,857	0	108,563	108,563	38,306	09/01/2023	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2015	Paydown		8,874	6,340	5,657	6,411	0	2,464	0	2,464	0	8,874	0	0	0	71	02/25/2036	3FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2015	Paydown		123,242	123,242	111,173	109,158	0	14,084	0	14,084	0	123,242	0	0	0	1,177	12/25/2035	2FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2015	Paydown		31,842	31,842	31,840	31,780	0	61	0	61	0	31,842	0	0	0	261	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2015	Paydown		31,404	31,404	30,671	29,748	0	1,657	0	1,657	0	31,404	0	0	0	309	02/25/2036	4FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		03/01/2015	Paydown		40,501	40,504	37,249	36,748	0	3,753	0	3,753	0	40,501	0	0	0	322	01/25/2036	3FM
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/20/2015	Maturity		650,000	650,000	669,396	651,057	0	(1,057)	0	(1,057)	0	650,000	0	0	0	12,025	01/20/2015	1FE
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		03/01/2015	Paydown		68,368	68,368	68,187	68,231	0	137	0	137	0	68,368	0	0	0	703	10/15/2042	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		03/01/2015	Paydown		26,787	26,787	27,055	26,838	0	(51)	0	(51)	0	26,787	0	0	0	190	07/15/2046	1FM
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2015	Redemption 100.0000		741,966	741,966	700,212	724,768	0	17,199	0	17,199	0	741,966	0	0	0	20,949	03/29/2021	1FE
49306B-NR-0	KEY BANK NA 5.091% 03/26/15		03/26/2015	Maturity		1,200,000	1,200,000	1,222,308	1,213,076	0	(13,076)	0	(13,076)	0	1,200,000	0	0	0	30,546	03/26/2015	1FE
494580-AC-7	KINDRED HEALTHCARE INC 6.375% 04/15/22		01/29/2015	Tax Free Exchange		2,007,683	2,000,000	2,008,800	2,007,782	0	(99)	0	(99)	0	2,007,683	0	0	0	36,833	04/15/2022	4FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2015	Paydown		42,885	50,424	42,956	46,627	0	(3,742)	0	(3,742)	0	42,885	0	0	0	539	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2015	Paydown		65,543	61,768	50,631	56,579	0	8,964	0	8,964	0	65,543	0	0	0	580	01/25/2037	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2015	Paydown		15,305	15,305	15,305	15,305	0	0	0	0	0	15,305	0	0	0	152	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2015	Paydown		106,842	106,842	105,991	104,502	0	2,341	0	2,341	0	106,842	0	0	0	1,134	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		03/01/2015	Paydown		11,920	13,572	12,783	13,404	0	(1,485)	0	(1,485)	0	11,920	0	0	0	128	06/25/2036	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2015	Paydown		3	750	589	1,949	0	(1,946)	0	(1,946)	0	3	0	0	0	17	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		03/01/2015	Paydown		3	2,957	2,079	3,744	0	(3,741)	0	(3,741)	0	3	0	0	0	43	05/25/2037	5FM
53117C-AJ-1	LIBERTY PROPERTY LP 5.125% 03/02/15		03/02/2015	Maturity		1,000,000	1,000,000	996,260	999,952	0	48	0	48	0	1,000,000	0	0	0	12,955	03/02/2015	2FE

STATEMENT AS OF MARCH 31, 2015 OF THE Columbus Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
560330@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		03/01/2015	Redemption 100.0000		27,358	27,358	28,461	27,562	0	(204)	0	(204)	0	27,358	0	0	0	399	07/01/2017	2
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2015	Paydown		11,900	11,900	11,899	11,874	0	26	0	26	0	11,900	0	0	0	101	11/25/2035	1FM
59022H-FY-3	MLMT 2005-MKB2 A4 5.204% 09/12/42		03/01/2015	Paydown		1,471,489	1,471,489	1,339,155	1,468,244	0	3,245	0	3,245	0	1,471,489	0	0	0	7,338	09/12/2042	1FM
59022H-JL-7	MLMT 2005-CIP1 A4 5.047% 07/12/38		03/01/2015	Paydown		134,124	134,124	139,719	134,562	0	(438)	0	(438)	0	134,124	0	0	0	1,692	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.288% 11/12/37		03/01/2015	Paydown		220,943	220,943	222,211	220,857	0	86	0	86	0	220,943	0	0	0	1,088	11/12/2037	1FM
59217G-BM-0	MET LIFE GLOB 0.453% 07/14/16		03/18/2015	US BANCORP		400,183	400,000	400,000	0	0	0	0	0	0	400,000	0	183	183	323	07/14/2016	1FE
594918-BA-1	MICROSOFT CORP 2.375% 02/12/22		03/17/2015	CITIGROUP GLOBAL MKTS		2,990,880	3,000,000	2,994,810	0	0	34	0	34	0	2,994,844	0	(3,964)	(3,964)	7,125	02/12/2022	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2015	Redemption 100.0000		136,667	136,667	136,667	136,667	0	0	0	0	0	136,667	0	0	0	3,875	08/01/2025	1FE
61745M-6G-3	MSC 2005-HQ6 A4A 4.989% 08/13/42		03/01/2015	Paydown		4,673,721	4,673,721	4,594,852	4,662,748	0	10,973	0	10,973	0	4,673,721	0	0	0	24,558	08/13/2042	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2015	Paydown		36,897	36,897	35,894	36,551	0	346	0	346	0	36,897	0	0	0	375	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	03/01/2015	Paydown		26,049	26,049	17,642	16,904	0	9,145	0	9,145	0	26,049	0	0	0	104	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2015	Paydown		5,554	5,554	3,752	3,262	0	2,292	0	2,292	0	5,554	0	0	0	22	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2015	Paydown		50,074	50,074	31,816	29,902	0	20,172	0	20,172	0	50,074	0	0	0	463	10/25/2046	1FM
62913T-AA-0	NGL ENRGY PART LP/FIN CO 6.875% 10/15/21		02/11/2015	Tax Free Exchange		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	24,368	10/15/2021	3FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2015	Paydown		25,538	25,538	24,900	24,904	0	634	0	634	0	25,538	0	0	0	157	07/25/2043	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2015	Paydown		39,957	39,957	33,228	31,682	0	8,275	0	8,275	0	39,957	0	0	0	356	03/25/2047	1FM
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		03/01/2015	Redemption 100.0000		41,363	41,363	41,240	41,326	0	37	0	37	0	41,363	0	0	0	557	11/01/2019	2
681936-AV-2	OMEGA HEALTHCARE 7.500% 02/15/20		03/13/2015	Call 103.7500		415,000	400,000	393,444	395,785	0	149	0	149	0	395,934	0	19,066	19,066	17,333	02/15/2020	2FE
68233D-AL-1	ONCOR ELECTRIC DELIVERY 6.375% 01/15/15		01/15/2015	Maturity		500,000	500,000	538,625	500,159	0	(159)	0	(159)	0	500,000	0	0	0	15,938	01/15/2015	2FE
704549-AK-0	PEABODY ENERGY CORP 6.000% 11/15/18		02/18/2015	BANK of AMERICA SEC		417,423	473,000	474,073	473,721	0	(28)	0	(28)	0	473,693	0	(56,271)	(56,271)	7,726	11/15/2018	3FE
717081-DA-8	PFIZER INC 5.350% 03/15/15		03/15/2015	Maturity		1,000,000	1,000,000	998,750	999,777	0	223	0	223	0	1,000,000	0	0	0	26,750	03/15/2015	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2015	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		03/01/2015	Redemption 101.4126		28,105	27,714	27,008	27,556	0	158	0	158	0	27,714	0	391	391	360	02/01/2018	2
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2015	Paydown		19,564	27,568	23,064	26,286	0	(6,723)	0	(6,723)	0	19,564	0	0	0	286	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2015	Paydown		20,504	20,504	20,760	20,606	0	(102)	0	(102)	0	20,504	0	0	0	112	10/26/2034	1FM
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		03/16/2015	TENDER OFFER		687,247	652,000	667,840	662,249	0	(909)	0	(909)	0	661,341	0	25,907	25,907	24,280	03/01/2018	4FE
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2015	Paydown		4,248	4,248	2,709	2,546	0	1,702	0	1,702	0	4,248	0	0	0	40	04/25/2037	3FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2015	Paydown		14,758	14,758	11,695	11,509	0	3,249	0	3,249	0	14,758	0	0	0	155	05/25/2036	3FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 12/25/33		03/01/2015	Paydown		41,295	41,295	41,277	41,516	0	(221)	0	(221)	0	41,295	0	0	0	366	12/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		03/01/2015	Paydown		9,515	9,515	9,516	9,484	0	30	0	30	0	9,515	0	0	0	70	11/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2015	Paydown		151,327	181,883	164,651	187,913	0	(36,586)	0	(36,586)	0	151,327	0	0	0	1,915	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2015	Paydown		5,058	6,711	5,530	6,431	0	(1,373)	0	(1,373)	0	5,058	0	0	0	71	03/25/2036	3FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2015	Paydown		23,157	34,015	23,618	31,634	0	(8,477)	0	(8,477)	0	23,157	0	0	0	535	09/25/2036	3FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2015	Paydown		3	8,852	7,246	17,322	0	(17,319)	0	(17,319)	0	3	0	0	0	103	04/25/2036	4FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/26/2015	Call 100.0000		562,000	562,000	584,750	573,139	0	(551)	0	(551)	0	572,588	0	(10,588)	(10,588)	110,251	03/01/2019	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2015	Paydown		17,174	17,174	17,173	17,169	0	4	0	4	0	17,174	0	0	0	98	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		03/01/2015	Paydown		43,024	43,024	43,186	0	0	(161)	0	(161)	0	43,024	0	0	0	157	05/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2015	Paydown		218,699	218,699	212,685	213,005	0	5,694	0	5,694	0	218,699	0	0	0	1,275	09/25/2043	1FM
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		03/23/2015	US BANCORP		2,313,000	2,000,000	2,267,600	2,172,649	0	(7,612)	0	(7,612)	0	2,165,037	0	147,963	147,963	73,136	02/01/2020	1FE
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		01/15/2015	BANK of AMERICA SEC		217,330	211,000	213,186	212,796	0	(15)	0	(15)	0	212,781	0	4,549	4,549	3,949	10/01/2022	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		02/09/2015	Various		852,720	798,000	850,493	837,314	0	(655)	0	(655)	0	836,660	0	16,060	16,060	25,154	08/15/2022	3FE
86359A-Q5-5	SASC 2003-28XS A5 6.049% 09/25/33		03/01/2015	Paydown		94,520	94,520	94,490	94,284	0	236	0	236	0	94,520	0	0	0	704	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2015	Paydown		334,080	334,080	328,847	331,236	0	2,844	0	2,844	0	334,080	0	0	0	3,146	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2015	Paydown		101,494	94,053	87,648	92,951	0	8,543	0	8,543	0	101,494	0	0	0	904	10/25/2035	4FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2015	Paydown		149,836	149,836	149,250	150,224	0	(388)	0	(388)	0	149,836	0	0	0	1,088	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2015	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	2,138	02/01/2030	2AM
92343V-BT-0	VERIZON COMMUNICATIONS 6.550% 09/15/43		03/13/2015	Taxable Exchange		2,310,636	1,756,000	1,753,945	1,753,736	0	220	0	220	0	1,753,956	0	556,681	556,681	56,870	09/15/2043	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2015	Paydown		24,227	24,227	24,227	24,217	0	10	0	10	0	24,227	0	0	0	120	09/13/2028	1FM
929766-R5-4	WBCMT 2005-C18 A4 4.935% 04/15/42		02/01/2015	Paydown		1,883,984	1,883,984	1,771,063	1,876,709	0	7,275	0	7,275	0	1,883,984	0	0	0	9,450	04/15/2042	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2015	Paydown		57,048	57,048	57,708	57,164	0	(116)	0	(116)	0	57,048	0	0	0	515	12/15/2043	1FM

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)
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2015	Paydown		8,921	31,402	23,667	28,062	0	(19,141)	0	(19,141)	0	8,921	0	0	0	248	05/25/2036	4FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		03/01/2015	Paydown		26,404	26,404	18,892	18,110	0	8,293	0	8,293	0	26,404	0	0	0	187	10/25/2036	1FM
29250N-AA-3	ENBRIDGE INC 4.900% 03/01/15	A	03/01/2015	Maturity		3,000,000	3,000,000	2,964,620	2,998,804	0	1,196	0	1,196	0	3,000,000	0	0	0	73,500	03/01/2015	1FE
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	03/10/2015	Maturity		350,000	350,000	361,680	353,175	0	(3,175)	0	(3,175)	0	350,000	0	0	0	9,100	03/10/2015	1FE
77531Q-AM-0	ROGERS WIRELESS INC 7.500% 03/15/15	A	03/15/2015	Maturity		500,000	500,000	533,618	500,989	0	(989)	0	(989)	0	500,000	0	0	0	18,750	03/15/2015	2FE
89114Q-AX-6	TORONTO DOMINION BANK 0.511% 01/06/17	A	03/18/2015	GOLDMAN SACHS		900,909	900,000	900,000	0	0	0	0	0	0	900,000	0	909	909	865	01/06/2017	1FE
893526-DG-5	TRANS-CANADA PIPELINES 4.875% 01/15/15	A	01/15/2015	Maturity		5,000,000	5,000,000	4,661,450	4,997,264	0	2,736	0	2,736	0	5,000,000	0	0	0	121,875	01/15/2015	1FE
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	03/15/2015	Redemption 100.0000		41,667	41,667	41,667	41,667	0	0	0	0	0	41,667	0	0	0	1,133	03/15/2021	2
22546Q-AE-7	CREDIT SUISS NEW YORK 3.500% 03/23/15	F	03/23/2015	Maturity		2,500,000	2,500,000	2,534,475	2,517,778	0	(17,778)	0	(17,778)	0	2,500,000	0	0	0	43,750	03/23/2015	1FE
59934#-AB-9	MILESTONE AVIATN PP 5.550% 12/19/21	F	02/17/2015	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	214,875	12/19/2021	2AM
761735-AG-4	REYNOLDS GROUP ISSUERS INC 7.875% 08/15/19	R	03/17/2015	TENDER OFFER		639,000	600,000	654,000	632,992	0	(3,180)	0	(3,180)	0	629,812	0	9,188	9,188	27,825	08/15/2019	4FE
761735-AK-5	REYNOLDS GROUP ISSUERS INC 7.125% 04/15/19	R	03/17/2015	TENDER OFFER		339,753	327,000	327,000	327,000	0	0	0	0	0	327,000	0	12,753	12,753	9,837	04/15/2019	4FE
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	03/15/2015	Maturity		500,000	500,000	503,990	0	0	(3,990)	0	(3,990)	0	500,000	0	0	0	13,438	03/15/2015	2FE
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	01/01/2015	Redemption 100.0000		55,556	55,556	55,556	55,556	0	0	0	0	0	55,556	0	0	0	0	12/17/2019	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						81,354,753	79,569,288	79,285,715	74,926,640	0	63,186	0	63,186	0	79,831,815	0	1,522,938	1,522,938	1,957,253	XXX	XXX
251528-AA-3	DEUTSCHBANK 3.203% 06/30/49		03/30/2015	Various		6,000,000	6,000,000	3,460,200	3,460,200	0	0	0	0	0	3,460,200	0	2,539,800	2,539,800	48,399	06/30/2049	1AM
4899999. Subtotal - Bonds - Hybrid Securities						6,000,000	6,000,000	3,460,200	3,460,200	0	0	0	0	0	3,460,200	0	2,539,800	2,539,800	48,399	XXX	XXX
8399997. Total - Bonds - Part 4						96,834,275	95,048,810	92,554,656	87,059,618	0	(230,120)	0	(230,120)	0	92,771,537	0	4,062,738	4,062,738	2,150,671	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						96,834,275	95,048,810	92,554,656	87,059,618	0	(230,120)	0	(230,120)	0	92,771,537	0	4,062,738	4,062,738	2,150,671	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						96,834,275	XXX	92,554,656	87,059,618	0	(230,120)	0	(230,120)	0	92,771,537	0	4,062,738	4,062,738	2,150,671	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	370		1,843.00	21,359			48,474		48,474	1,850						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	1,027		1,858.00	51,002			118,879		118,879	4,987						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	321		1,871.00	17,790			63,856		63,856	(5,419)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	708		1,886.00	33,523			69,782		69,782	(2,101)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	362		1,936.00	19,670			25,554		25,554	(2,673)						100/99
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	530		1,952.00	24,304			28,972		28,972	(4,899)						100/99
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	319		1,973.00	16,724			12,616		12,616	(4,395)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	386		1,990.00	16,941			9,613		9,613	(6,197)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	390		1,955.00	22,564			29,363		29,363	(5,013)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	721		1,971.00	35,499			43,352		43,352	(10,712)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	177		1,984.00	10,278			9,864		9,864	(2,326)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	681		2,001.00	33,490			25,543		25,543	(13,394)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	347		1,862.00	28,519			59,353		59,353	(3,335)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	620		1,878.00	45,623			96,735		96,735	(6,603)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	441		2,040.00	28,871			19,399		19,399	(10,474)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	857		2,057.00	48,583			28,660		28,660	(20,655)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	347		1,843.00	34,292			77,602		77,602	(4,047)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	05/15/2015	618		1,861.00	55,141			127,035		127,035	(8,434)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	289		1,871.00	28,589			33,017		33,017	(739)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	951		1,890.00	84,830			172,482		172,482	(17,819)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	270		1,936.00	26,122			40,172		40,172	(5,357)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	12,047		1,956.00	1,044,447			1,603,650		1,603,650	(255,140)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	236		1,973.00	22,747			30,170		30,170	(4,820)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	393		1,993.00	33,735			44,380		44,380	(8,436)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	474		1,955.00	46,392			71,044		71,044	(8,419)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	1,539		1,975.00	130,783			207,750		207,750	(28,687)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	379		1,984.00	38,938			51,059		51,059	(7,069)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	1,532		2,004.00	141,309			184,914		184,914	(29,808)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	281		1,862.00	36,516			65,747		65,747	(3,516)						100/100

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)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2014	10/15/2015	1,742		1,881.00	208,641			381,175		381,175	(23,067)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	2,128		2,040.00	240,002			235,465		235,465	(46,304)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	1,536		2,060.00	157,307			150,742		150,742	(34,006)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	474		1,990.00	38,384			40,490		40,490	(10,463)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,377		1,990.00	178,969			205,744		205,744	(28,356)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,095		2,006.00	78,629			80,264		80,264	(25,047)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,782		2,010.00	213,839			242,738		242,738	(37,461)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	626		1,993.00		49,771		56,524		56,524	6,753						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	1,203		1,993.00		156,291		184,641		184,641	28,350						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	830		2,009.00		58,369		67,968		67,968	9,600						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	688		2,013.00		80,722		96,518		96,518	15,796						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	532		2,097.00		38,069		22,915		22,915	(15,154)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	337		2,097.00		40,748		32,541		32,541	(8,207)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	594		2,114.00		36,763		20,734		20,734	(16,029)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	372		2,118.00		40,690		31,864		31,864	(8,826)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	399		2,053.00		30,061		28,048		28,048	(2,013)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	231		2,053.00		28,132		29,393		29,393	1,261						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	533		2,071.00		35,127		32,220		32,220	(2,907)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	6,873		2,074.00		759,322		792,603		792,603	33,281						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,294,352	1,354,065	0	6,131,624	XXX	6,131,624	(636,449)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										3,294,352	1,354,065	0	6,131,624	XXX	6,131,624	(636,449)	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										3,294,352	1,354,065	0	6,131,624	XXX	6,131,624	(636,449)	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										3,294,352	1,354,065	0	6,131,624	XXX	6,131,624	(636,449)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015	618		2,073.00	(10,353)			(11,186)		(11,186)	23,543						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015	347		2,101.00	(4,298)			(2,068)		(2,068)	12,245						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	951		2,105.00	(16,122)			(16,685)		(16,685)	29,251						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	289		2,133.00	(3,635)			(2,341)		(2,341)	7,932						100/100

STATEMENT AS OF MARCH 31, 2015 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	12,047		2,178.00	(158,097)			(69,449)		(69,449)	246,354						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/13/2014	06/15/2015	270		2,207.00	(2,423)			(659)		(659)	4,223						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	393		2,220.00	(4,891)			(1,779)		(1,779)	6,270						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2014	07/15/2015	236		2,250.00	(2,053)			(468)		(468)	2,887						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	1,539		2,199.00	(10,760)			(19,704)		(19,704)	28,979						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	474		2,229.00	(2,248)			(3,487)		(3,487)	7,594						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	1,532		2,232.00	(20,968)			(17,111)		(17,111)	25,483						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	379		2,262.00	(3,533)			(2,474)		(2,474)	5,331						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	1,742		2,095.00	(59,704)			(120,697)		(120,697)	34,540						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	281		2,123.00	(7,806)			(15,450)		(15,450)	5,631						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	1,536		2,295.00	(29,769)			(13,621)		(13,621)	22,455						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	2,128		2,325.00	(29,946)			(11,609)		(11,609)	25,187						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,782		2,238.00	(50,391)			(43,052)		(43,052)	34,108						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,377		2,268.00	(27,771)			(23,526)		(23,526)	23,855						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	688		2,242.00		(17,679)		(18,712)		(18,712)	(1,033)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	1,203		2,272.00		(24,450)		(23,688)		(23,688)	761						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	372		2,359.00		(7,107)		(3,399)		(3,399)	3,708						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	337		2,391.00		(4,590)		(2,006)		(2,006)	2,584						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	6,873		2,310.00		(138,315)		(136,218)		(136,218)	2,097						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	231		2,341.00		(3,321)		(3,308)		(3,308)	13						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(444,768)	(195,462)	0	(562,697)	XXX	(562,697)	553,998	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(444,768)	(195,462)	0	(562,697)	XXX	(562,697)	553,998	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										(444,768)	(195,462)	0	(562,697)	XXX	(562,697)	553,998	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(444,768)	(195,462)	0	(562,697)	XXX	(562,697)	553,998	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		78,640,000	3 Month LIBOR / (2.85)			(512,461)			(4,485,451)					753,776		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(512,461)	0	XXX	(4,485,451)	0	0	0	0	753,776	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(512,461)	0	XXX	(4,485,451)	0	0	0	0	753,776	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2015 OF THE Columbus Life Insurance 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)
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	(512,461)	0	XXX	(4,485,451)	0	0	0	0	753,776	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(512,461)	0	XXX	(4,485,451)	0	0	0	0	753,776	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(512,461)	0	XXX	(4,485,451)	0	0	0	0	753,776	XXX	XXX
1409999. Subtotal - Hedging Other										2,849,584	1,158,603	0	5,568,927	XXX	5,568,927	(82,451)	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										2,849,584	1,158,603	(512,461)	5,568,927	XXX	1,083,476	(82,451)	0	0	0	753,776	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclays	G5GSEF7VJP5I70UK5573	Y	Y	0	1,521,363	(172,408)	1,348,955	1,521,363	(172,408)	1,348,955	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	Y	0	2,572,738	(225,840)	2,346,898	2,572,738	(225,840)	2,346,898	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	0	2,037,523	(164,449)	1,873,074	2,037,523	(164,449)	1,873,074	0	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(4,485,451)	0	753,776	753,776
0299999. Total NAIC 1 Designation				0	6,131,624	(562,697)	5,568,927	6,131,624	(5,048,148)	5,568,927	753,776	753,776
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				0	6,131,624	(562,697)	5,568,927	6,131,624	(5,048,148)	5,568,927	753,776	753,776
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					6,131,624	(562,697)						

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			28,217,425	28,217,425	04/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				28,217,425	28,217,425	XXX
9999999 - Totals				28,217,425	28,217,425	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (11,002,526) Book/Adjusted Carrying Value $ (11,002,526)
2. Average balance for the year to date Fair Value $ 15,900,325 Book/Adjusted Carrying Value $ 15,900,325
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 21,879,525 NAIC 2 $ 6,337,900 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	1,200,000	1,200,000	10/10/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				1,200,000	1,200,000	XXX
0599999. Total - U.S. Government Bonds				1,200,000	1,200,000	XXX
063679-BV-5	BANK OF MONTREAL 2.85% Due 6/9/2015 JD9		1	1,807,958	1,808,655	06/09/2015
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,807,958	1,808,655	XXX
1099999. Total - All Other Government Bonds				1,807,958	1,808,655	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	900,000	900,000	11/15/2038
270838-AJ-4	East Baton Rouge Parish Adj % Due 3/1/2022 Sched		1FE	4,100,000	4,100,000	03/01/2022
49126R-AC-0	KENTUCKY ST FIN VRDN Adj % Due 4/1/2031 MJSD1		2AM	1,100,000	1,100,000	04/01/2031
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	900,000	900,000	06/01/2044
730146-AM-9	PMA LEVY & AID TRANS WI REV 1% Due 9/25/2015 Ann-9/25		1FE	803,480	801,916	09/25/2015
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				7,803,480	7,801,916	XXX
3199999. Total - U.S. Special Revenues Bonds				7,803,480	7,801,916	XXX
05565Q-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	607,584	607,667	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2015 Ann-4/26		2FE	1,903,424	1,904,770	04/26/2015
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-20		1FE	1,400,000	1,400,000	07/17/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	499,636	500,143	03/11/2016
30216B-FE-7	Export Development Canada (EDC Flt % Due 2/10/2016 FMAN10		1FE	1,000,000	1,000,000	02/10/2016
305915-AD-2	FALCONBRIDGE LTD 5 3/8% Due 6/1/2015 JD1		2FE	402,588	402,973	06/01/2015
340711-AR-1	FLORIDA GAS TRANSMISSION 4% Due 7/15/2015 JJ15		2FE	806,498	807,346	07/15/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	2,223,514	2,223,921	06/30/2015
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	4,209,849	4,211,277	02/26/2016
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	2,300,000	2,300,000	01/01/2033
59157B-AH-5	METLIFE INSTITUTIONAL FD 1 5/8% Due 4/2/2015 A02		1FE	600,000	600,022	04/02/2015
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	500,000	500,000	07/14/2016
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		2FE	1,026,221	1,026,977	11/15/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				17,479,313	17,485,098	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				17,479,313	17,485,098	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				20,487,271	20,493,753	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				7,803,480	7,801,916	XXX
6599999. Total Bonds				28,290,751	28,295,669	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	JOHN DEERE CAPITAL 0 7/8% Due 4/17/2015 A017			1,000,208	1,000,280	04/17/2015
	NEXTERA ENERGY 2.6% Due 9/1/2015 MS1			1,862,772	1,864,880	09/01/2015
316175-40-5	FIDELITY INST MM FUND PRIME			43,742	43,742	
	NATIONAL BANK OF CANADA 1 1/2% Due 6/26/2015 JD26			1,804,873	1,805,005	06/26/2015
	STANDARD CHARTERED 3.85% Due 4/27/2015 A027			2,004,224	2,004,872	04/27/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,715,819	6,718,778	XXX
000000-00-0	Huntington National Bank Money Market Account			3,101,637	3,101,637	
000000-00-0	Key Bank Money Market Account			3,100,000	3,100,000	
000000-00-0	BB&T Bank Money Market Account			3,101,922	3,101,922	
9099999. Total - Cash (Schedule E Part 1 type)				9,303,560	9,303,560	XXX
000000-00-0	AMERICAN WATER CAP CP 0.35% Due 4/6/2015 At Mat			5,198,846	5,198,846	04/06/2015
000000-00-0	APACHE CORP CP 0 1/2% Due 4/6/2015 At Mat			4,199,650	4,199,650	04/06/2015
000000-00-0	BANK OF TOKYO CP 0.16% Due 4/2/2015 At Mat			4,199,860	4,199,860	04/02/2015
000000-00-0	BASIN ELECTRIC CP CP 0.11% Due 5/21/2015 At Mat			4,199,333	4,199,333	05/21/2015
000000-00-0	ENBRIDGE ENERGY PARTNERS CP 0.59% Due 4/1/2015 At Mat			499,828	499,828	04/01/2015
000000-00-0	JOHNSON & JOHNSON CP 0.06% Due 4/2/2015 At Mat			4,199,979	4,199,979	04/02/2015
000000-00-0	MARRIOTT CP 0.55% Due 4/27/2015 At Mat			2,783,638	2,783,638	04/27/2015
000000-00-0	NOREUT CP 0 1/2% Due 4/13/2015 At Mat			4,199,183	4,199,183	04/13/2015
000000-00-0	ONEOK CP 0.71% Due 4/13/2015 At Mat			2,799,227	2,799,227	04/13/2015
000000-00-0	SPECTRA ENGERGY CAP CP 0.55% Due 4/20/2015 At Mat			4,198,653	4,198,653	04/20/2015
000000-00-0	TORONTO DOMINION HDG USA CP 0.13% Due 5/1/2015 At Mat			4,199,530	4,199,530	05/01/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				40,677,727	40,677,727	XXX
9999999 - Totals				84,987,856	84,995,734	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 46,939,493 Book/Adjusted Carrying Value $ 46,925,122
2. Average balance for the year to date Fair Value $ 73,874,348 Book/Adjusted Carrying Value $ 73,878,889

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Branch Banking & Trust Co.	Winston-Salem, NC					5,100,317	5,101,090	3,102,828	XXX
Huntington Bank	Columbus, OH					5,100,331	5,101,319	3,102,553	XXX
Keycorp (Key Bank)	Cleveland, OH					0	0	3,100,000	XXX
Northern Trust	Chicago, IL					404,509	416,564	416,571	XXX
Bank of New York Mellon	New York, NY					415,463	(721,663)	(302,119)	XXX
PNC Bank	Cincinnnati, OH					(8,441,040)	(9,457,340)	(5,219,605)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			141,571	192,045	112,408	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	2,721,151	632,015	4,312,636	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	2,721,151	632,015	4,312,636	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	2,721,151	632,015	4,312,636	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMERICAN WATER CAP CP		03/30/2015	0.350	04/06/2015	5,198,846	821	0
APACHE CORP CP		03/31/2015	0.500	04/06/2015	4,199,650	58	0
BANK OF TOKYO CP		03/23/2015	0.120	04/02/2015	4,199,860	126	0
BASIN ELECTRIC CP CP		03/30/2015	0.110	05/21/2015	4,199,333	26	0
ENBRIDGE ENERGY PARTNERS CP		03/11/2015	0.590	04/01/2015	499,828	172	0
JOHNSON & JOHNSON CP		03/30/2015	0.060	04/02/2015	4,199,979	14	0
KCPL CP		03/31/2015	0.500	04/01/2015	999,986	14	0
MARRIOTT CP		03/26/2015	0.550	04/27/2015	2,783,638	255	0
NOREUT CP		03/30/2015	0.500	04/13/2015	4,199,183	117	0
NSTAR ELECTRIC CP		03/31/2015	0.320	04/07/2015	999,938	9	0
ONEOK CP		03/30/2015	0.710	04/13/2015	2,799,227	110	0
SPECTRA ENGERGY CAP CP		03/30/2015	0.550	04/20/2015	4,198,653	128	0
TORONTO DOMINION HDG USA CP		03/31/2015	0.130	05/01/2015	4,199,530	15	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					42,677,651	1,865	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					42,677,651	1,865	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					42,677,651	1,865	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					42,677,651	1,865	0
8699999 - Total Cash Equivalents					42,677,651	1,865	0