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QUARTERLY STATEMENT

As of June 30, 2015

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 67172 Employer's ID Number..... 31-0397080

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... September 9, 1909 Commenced Business..... October 10, 1910

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... US ..... 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts (Name)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension)
	amber_roberts@ohionational.com (E-Mail Address)	513-794-4516 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul #	Treasurer	Ronald John Dolan	Vice Chairman

OTHER

Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Christopher Allen Carlson	Vice Chairman & Chief Investment Officer
Harry Douglas Cooke, III	Senior Vice President	Nancy Arline Dalessio	Executive Vice President & Chief Administrative Officer
Anthony Gerard Esposito	Senior Vice President & Chief HR Officer	Diane Sue Hagenbuch	Senior Vice President
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Kush Vijay Kotecha #	Senior Vice President & Chief Corporate Actuary
Charles Thomas Lannigan #	Senior Vice President	John Matthew Lennon #	Senior Vice President
Arthur James Roberts	Senior Vice President & Chief Financial Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary
Barbara Ann Turner #	Senior Vice President		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Jack Elliott Brown	Joseph Alex Campanella	Christopher Allen Carlson
Ronald John Dolan	Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman
James Francis Orr	John Russell Phillips	John Michael Schlotman	Gary Edward Wendlandt

State of........ Ohio
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman & Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of August, 2015

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

Roxanna S Henry, Notary Public

May 11, 2019

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,980,131,965	0	4,980,131,965	4,750,474,687
2. Stocks:				
2.1 Preferred stocks	32,893,434	0	32,893,434	34,236,358
2.2 Common stocks	366,797,965	0	366,797,965	379,185,218
3. Mortgage loans on real estate:				
3.1 First liens	798,904,713	0	798,904,713	796,770,788
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	3,551,407
4.2 Properties held for the production of income (less $............0 encumbrances)	23,736,339	0	23,736,339	20,430,699
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....210,125,434), cash equivalents ($..........0) and short-term investments ($.....29,401,932)	239,527,366	0	239,527,366	345,335,694
6. Contract loans (including $..........0 premium notes)	367,463,342	0	367,463,342	343,920,189
7. Derivatives	25,795,381	0	25,795,381	21,903,932
8. Other invested assets	108,947,879	0	108,947,879	108,336,051
9. Receivables for securities	1,407,212	0	1,407,212	307,535
10. Securities lending reinvested collateral assets	168,288,958	0	168,288,958	142,782,737
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,113,894,554	0	7,113,894,554	6,947,235,295
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	53,664,330	0	53,664,330	52,344,632
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,772,654	0	5,772,654	7,316,323
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	39,677,492	0	39,677,492	38,710,796
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,005,274	0	5,005,274	12,135,622
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	139	0	139	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	9,094,497	0	9,094,497	29,562,510
18.2 Net deferred tax asset	199,586,250	95,919,261	103,666,989	106,410,261
19. Guaranty funds receivable or on deposit	2,036,958	0	2,036,958	2,208,176
20. Electronic data processing equipment and software	528,150	0	528,150	10,182,385
21. Furniture and equipment, including health care delivery assets ($..........0)	14,458,943	14,458,943	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	27,722,192	3,261,597	24,460,595	47,945,257
24. Health care ($..........0) and other amounts receivable	15,382,440	15,382,440	0	0
25. Aggregate write-ins for other than invested assets	122,430,342	3,194,611	119,235,731	123,871,887
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,609,254,215	132,216,852	7,477,037,363	7,377,923,283
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,670,809,825	0	20,670,809,825	20,071,413,651
28. Total (Lines 26 and 27)	28,280,064,040	132,216,852	28,147,847,188	27,449,336,934

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	99,683,552	0	99,683,552	105,932,214
2502. Keyman insurance	10,435,598	0	10,435,598	9,520,340
2503. Fund revenue receivable	8,119,451	0	8,119,451	7,507,760
2598. Summary of remaining write-ins for Line 25 from overflow page	4,191,741	3,194,611	997,130	911,573
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	122,430,342	3,194,611	119,235,731	123,871,887

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....5,199,816,536 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	5,199,816,536	5,094,471,077
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	27,209,198	26,186,961
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	737,436,734	694,857,632
4. Contract claims:		
4.1 Life	13,439,015	14,322,947
4.2 Accident and health	168,657	140,848
5. Policyholders' dividends $.....1,430,942 and coupons $..........0 due and unpaid	1,430,942	1,531,603
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	70,257,234	65,823,642
6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	1,645,297	1,001,805
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
9.4 Interest Maintenance Reserve	44,910,079	47,476,998
10. Commissions to agents due or accrued - life and annuity contracts $.....5,645,468, accident and health $.....769,836 and deposit-type contract funds $..........0	6,415,304	8,015,782
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	13,803,168	14,376,189
13. Transfers to Separate Accounts due or accrued (net) (including $.....(262,796,008) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(262,796,008)	(271,857,694)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,750,820	4,590,966
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	6,211,779	5,656,376
17. Amounts withheld or retained by company as agent or trustee	103,958,568	101,476,214
18. Amounts held for agents' account, including $..........0 agents' credit balances	4,099,311	4,133,147
19. Remittances and items not allocated	31,881,700	10,154,126
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $..........0 and interest thereon $..........0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	25,017,262	23,641,130
24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	84,583,480	94,197,972
24.04 Payable to parent, subsidiaries and affiliates	123,414,048	154,529,808
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	4,434,384	22,061,893
24.09 Payable for securities	8,145,049	5,000,000
24.10 Payable for securities lending	168,288,958	142,782,737
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	17,862,251	16,278,415
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,434,383,766	6,280,850,574
27. From Separate Accounts statement	20,670,808,749	20,071,412,568
28. Total liabilities (Lines 26 and 27)	27,105,192,515	26,352,263,142
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	309,431,485	309,393,340
33. Gross paid in and contributed surplus	283,297,154	283,297,154
34. Aggregate write-ins for special surplus funds	698,102	2,527,409
35. Unassigned funds (surplus)	439,227,930	491,855,886
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,032,654,671	1,087,073,789
38. Totals of Lines 29, 30 and 37	1,042,654,671	1,097,073,789
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,147,847,186	27,449,336,931

DETAILS OF WRITE-INS

2501. Liability for plan benefits	16,125,273	13,484,601
2502. Unclaimed funds	1,736,978	2,793,814
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	17,862,251	16,278,415
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401. Voluntary Reserve	698,102	2,527,409
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	698,102	2,527,409

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	1,309,354,208	1,360,305,217	2,758,874,189
2. Considerations for supplementary contracts with life contingencies	352,865	129,581	755,052
3. Net investment income	158,641,415	154,996,096	330,217,703
4. Amortization of Interest Maintenance Reserve (IMR)	2,943,076	2,635,265	6,013,356
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	3,387,909	2,424,296	17,395,455
7. Reserve adjustments on reinsurance ceded	8,087,854	0	754,192
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	132,229,026	120,344,034	248,871,541
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	139,797,403	129,851,925	268,769,287
9. Totals (Lines 1 to 8.3)	1,754,793,756	1,770,686,414	3,631,650,775
10. Death benefits	41,028,314	38,917,983	71,565,684
11. Matured endowments (excluding guaranteed annual pure endowments)	431,064	302,956	661,809
12. Annuity benefits	273,313,841	230,958,007	481,345,427
13. Disability benefits and benefits under accident and health contracts	1,028,693	4,258,060	4,665,510
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	647,745,179	619,575,165	1,251,197,620
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	7,950,117	9,557,354	19,432,537
18. Payments on supplementary contracts with life contingencies	276,888	253,786	523,574
19. Increase in aggregate reserves for life and accident and health contracts	105,071,824	59,781,349	124,099,418
20. Totals (Lines 10 to 19)	1,076,845,920	963,604,660	1,953,491,579
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	150,295,419	138,635,233	292,128,255
22. Commissions and expense allowances on reinsurance assumed	4,402,432	3,684,971	10,803,198
23. General insurance expenses	61,583,271	49,142,990	110,337,798
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,453,404	7,802,070	13,381,143
25. Increase in loading on deferred and uncollected premiums	(1,097,666)	2,180,023	3,659,871
26. Net transfers to or (from) Separate Accounts net of reinsurance	388,955,593	521,333,975	1,054,834,225
27. Aggregate write-ins for deductions	428,016	435,295	728,558
28. Totals (Lines 20 to 27)	1,689,866,389	1,686,819,217	3,439,364,627
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	64,927,367	83,867,197	192,286,148
30. Dividends to policyholders	35,649,051	31,923,424	70,527,978
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	29,278,316	51,943,773	121,758,170
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,203,200	4,376,730	17,747,487
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)	24,075,116	47,567,043	104,010,683
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(323,499) (excluding taxes of $.....202,546 transferred to the IMR)	(8,969,507)	(7,933,002)	(13,619,324)
35. Net income (Line 33 plus Line 34)	15,105,609	39,634,041	90,391,359
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,097,073,789	1,002,744,186	1,002,744,186
37. Net income (Line 35)	15,105,609	39,634,041	90,391,359
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....2,601,793	(8,413,448)	1,101,694	(18,542,565)
39. Change in net unrealized foreign exchange capital gain (loss)	(1,274,089)	55,627	(527,610)
40. Change in net deferred income tax	14,201,217	12,423,984	29,600,454
41. Change in nonadmitted assets	(23,633,326)	(4,438,538)	57,826,843
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(1,376,132)	124,501	(1,458,533)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	(18,525,098)	(1,000)
47. Other changes in surplus in Separate Accounts Statement	(7)	19,080,851	1,083
48. Change in surplus notes	38,146	38,146	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(45,000,000)	(25,000,000)	(60,000,000)
53. Aggregate write-ins for gains and losses in surplus	(4,067,087)	(4,343,174)	(3,036,719)
54. Net change in capital and surplus (Lines 37 through 53)	(54,419,117)	20,152,034	94,329,603
55. Capital and surplus as of statement date (Lines 36 + 54)	1,042,654,671	1,022,896,220	1,097,073,789

DETAILS OF WRITE-INS

08.301.	Policy charges	111,314,047	101,398,210	209,444,839
08.302.	Fee income	28,832,968	28,373,082	57,769,778
08.303.	Miscellaneous gains/(losses)	(337,016)	79,897	1,553,479
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(12,596)	736	1,191
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	139,797,403	129,851,925	268,769,287
2701.	Health surrender benefits	440,470	434,371	727,037
2702.	Reserve adjustment on reinsurance assumed	(12,454)	924	1,521
2703.		0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	428,016	435,295	728,558
5301.	Benefit Plan Adjustment	(937,780)	(4,125,714)	(8,850,051)
5302.	Prior period adjustment	(1,300,000)	(777,524)	(1,507,628)
5303.	Voluntary Reserve	(1,829,307)	560,064	7,320,960
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(4,067,087)	(4,343,174)	(3,036,719)

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	1,312,025,204	1,360,318,402	2,755,339,898
2.	Net investment income	160,156,194	155,599,469	334,967,898
3.	Miscellaneous income	283,502,192	246,273,003	535,790,475
4.	Total (Lines 1 through 3)	1,755,683,590	1,762,190,874	3,626,098,271
5.	Benefit and loss related payments	957,681,407	890,718,088	1,814,478,307
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	379,893,907	547,966,103	1,075,197,796
7.	Commissions, expenses paid and aggregate write-ins for deductions	227,421,133	204,044,362	416,655,766
8.	Dividends paid to policyholders	31,316,120	28,375,249	59,119,054
9.	Federal and foreign income taxes paid (recovered) net of $.....809,919 tax on capital gains (losses)	(14,685,766)	(16,592,507)	10,649,600
10.	Total (Lines 5 through 9)	1,581,626,801	1,654,511,295	3,376,100,523
11.	Net cash from operations (Line 4 minus Line 10)	174,056,789	107,679,579	249,997,748
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	242,148,136	187,573,936	548,837,650
	12.2 Stocks	1,363,689	0	6,163,864
	12.3 Mortgage loans	50,088,552	60,096,740	127,841,482
	12.4 Real estate	0	3,417,900	3,319,593
	12.5 Other invested assets	8	0	159,225
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	3,145,049	35,937,094	5,678,551
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	296,745,434	287,025,670	692,000,365
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	475,682,569	245,479,669	757,278,094
	13.2 Stocks	0	3,000,000	15,696,000
	13.3 Mortgage loans	52,220,000	21,125,000	80,197,000
	13.4 Real estate	0	0	3,556,164
	13.5 Other invested assets	0	8	8
	13.6 Miscellaneous applications	30,497,347	2,951,922	42,843,567
	13.7 Total investments acquired (Lines 13.1 to 13.6)	558,399,916	272,556,599	899,570,833
14.	Net increase or (decrease) in contract loans and premium notes	23,543,153	28,522,901	52,220,959
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(285,197,635)	(14,053,830)	(259,791,427)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	38,145	38,146	76,292
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	31,457,220	0	142,408,935
	16.5 Dividends to stockholders	45,000,000	25,000,000	60,000,000
	16.6 Other cash provided (applied)	18,837,154	(82,907,341)	(48,924,855)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	5,332,519	(107,869,195)	33,560,372
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(105,808,328)	(14,243,446)	23,766,693
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	345,335,694	321,569,001	321,569,001
	19.2 End of period (Line 18 plus Line 19.1)	239,527,366	307,325,555	345,335,694

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	211,316,733	181,127,530	397,017,566
3. Ordinary individual annuities	1,026,790,995	1,106,031,716	2,200,388,692
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	111,369,254	103,933,490	235,275,554
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	6,966,198	7,233,942	14,529,123
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,356,443,180	1,398,326,678	2,847,210,935
12. Deposit-type contracts	179,005,640	0	227,833,478
13. Total	1,535,448,820	1,398,326,678	3,075,044,413

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

		State of Domicile		2015	2014
Net Income					
(1)	Net (Loss) Income	OH	$	15,105,609	90,391,359
(2)	State prescribed practices: NONE			-	-
(3)	State permitted practices: NONE			-	-
(4)	Net Income, NAIC SAP		$	15,105,609	90,391,359
Surplus					
(5)	Statutory capital and surplus	OH	$	1,042,654,671	1,097,073,789
(6)	State prescribed practices: NONE			-	-
(7)	State permitted practices: NONE			-	-
(8)	Statutory capital and surplus, NAIC SAP		$	1,042,654,671	1,097,073,789

C. Accounting Policy

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

2. Accounting Changes and Corrections of Errors

The Company's June 30, 2015 financial statements reflect a prior period adjustment relating to the recording of reserves. As of December 31, 2014, reserves were understated by $2,000,000. As a result, surplus was overstated by $1,300,000. The events contributing to the reserve overstatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4,L19,C1)	$ (2,000,000)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	700,000
Decrease in surplus (P4,L53,C1)	$ (1,300,000)

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

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

(3) The following table represents each security that recognized other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
03072SLT0	1,793,511	1,739,439	54,072	1,739,439	1,760,441	6/30/2015
759950CU0	2,325,716	2,285,510	40,206	2,285,510	2,310,250	6/30/2015
22540VMK5	869,469	534,533	334,936	534,533	839,984	6/30/2015
03072SP90	98,933	95,962	2,971	95,962	98,613	6/30/2015
126694CV8	348,701	323,956	24,745	323,956	347,764	6/30/2015
74927DAL0	1,781,638	1,702,717	78,921	1,702,717	1,776,238	6/30/2015
22540VZZ8	3,630,901	2,191,590	1,439,311	2,191,590	3,321,640	6/30/2015
03072SLT0	1,793,511	1,739,439	54,072	1,739,439	1,760,441	6/30/2015
759950CU0	2,325,716	2,285,510	40,206	2,285,510	2,310,250	6/30/2015
Total	$ 14,968,096	$ 12,898,656	$ 2,069,440	$ 12,898,656	$ 14,525,621	

NOTES TO FINANCIAL STATEMENTS

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

(a) The aggregate amount of unrealized losses

(1)	Less than 12 Months	$	(5,760)
(2)	12 Months or Longer	$	(4,457)

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

(1)	Less than 12 Months	$	286,527
(2)	12 Months or Longer	$	103,383

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

(b) The fair value of the collateral received and the portion of that collateral that that company has sold or re-pledged is $168,288,958.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $8,000,000, $2,013,000, $2,000,000 and $0 as of June 30, 2015 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

Dividends to the Company’s parent, ONFS, for 2015 are summarized below:

	2015
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	45,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	$ 45,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2015, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 Receivable from parent, subsidiaries and affiliates in the general account as of the quarterly statement:

ONLA	$ 35,496,947
Suffolk Capital Management LLC	610,175
ONFS	26,489,255
SYRE	30,960,358
ONII	127,638
MONT	4,931,167
ONMH	403,766
ONFlight Inc.	2,109,052
ON Global Holdings, LLC	1,154
Kenwood Re	7,702,511
ONTech, LLC	194,083
Financial Way Realty, Inc	5,068,239
ON Foreign Holdings LLC	(436,084)
Total	$ 113,658,261

NOTES TO FINANCIAL STATEMENTS

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, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of June 30, 2015. It is part of the Company's strategy to utilize these funds as additional liquidity. The company has additional advanced borrowing capacity of $227,615,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 6/30/15

		Total	General Account	Separate Accounts
(a)	Membership Stock - Class A	$ -	$ -	$ -
(b)	Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c)	Activity Stock	$ 11,552,300	$ 11,552,300	$ -
(d)	Excess Stock	$ (2,447,700)	$ (2,447,700)	$ -
(e)	Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 227,615,000	XXX	XXX

2. Prior Year – 12/31/14

		Total	General Account	Separate Accounts
(a)	Membership Stock - Class A	$ -	$ -	$ -
(b)	Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c)	Activity Stock	$ 11,552,300	$ 11,552,300	$ -
(d)	Excess Stock	$ (1,447,700)	$ (1,447,700)	$ -
(e)	Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 252,615,000	XXX	XXX

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

	Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	$ -	$ -	$ -	$ -	$ -	$ -
2	Class B	$ -	$ -	$ -	$ -	$ -	$ -

(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	$ 399,802,984	$ 392,477,496	$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 399,802,984	$ 392,477,496	$ 350,000,000

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ -	$ -	$ -

4. Prior Year-end Total General Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 407,006,520	$ 396,400,680	$ 325,000,000

NOTES TO FINANCIAL STATEMENTS

(b) Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	413,507,595	394,745,389	350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	413,507,595	394,745,389	350,000,000

3. Current Year Separate Account

	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	Aggregate Total Borrowing
Total Collateral Pledged	$ 407,006,520	$ 396,400,680	$ 325,000,000

(4) Borrowing from FHLB.

(a) Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	350,000,000	350,000,000	-	348,853,559
(c) Other				
(d) Aggregate Total	350,000,000	350,000,000	-	348,853,559

2. Prior Year

	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	325,000,000	325,000,000	-	322,656,635
(c) Other				
(d) Aggregate Total	325,000,000	325,000,000	-	322,656,635

(b) Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Debt			
(b) Funding Agreements	350,000,000	350,000,000	-
(c) Other			
(d) Aggregate Total	350,000,000	350,000,000	-

(c) FHLB – Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A.

(4) Components of net periodic benefit cost at June 30, 2015

		Pension Benefits	Postretirement Benefits	Postemployment & Compensated Absence Benefits
(a)	Service Cost	$ 1,203,848	$ 21,934	$ -
(b)	Interest Cost	1,930,686	110,100	-
(c)	Expected return on plan assets	(1,967,166)	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-
(e)	Amount of recognized gains and losses	1,124,746	(99,404)	-
(f)	Amount of prior services cost recognized	129,786	(6,446)	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-
(h)	Total net periodic benefit cost	$ 2,421,900	$ 26,184	$ -

13 - 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

18 - 19. No significant change

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2015 are as follows:

(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Cash	$ 210,125,434	$ -	$ -	$ 210,125,434
Short term	19,401,932	10,000,000		29,401,932
Securities lending collateral	-	168,288,958	-	168,288,958
Perpetual Preferred stock				
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	-	38,256,421	-	38,256,421
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	38,256,421	-	38,256,421
Derivative assets				
Interest rate contracts	-	-	-	-
Equity put options	-	5,636,880	-	5,636,880
Credit contracts	-	-	-	-
Futures contracts	20,158,501	-	-	20,158,501
Commodity forward contracts	-	-	-	-
Total Derivatives	20,158,501	5,636,880	-	25,795,381
Separate account assets	20,670,809,825	-	-	20,670,809,825
Total assets at fair value	$ 20,920,495,692	$ 222,182,259	$ -	$ 21,142,677,951
b. Liabilities at fair value				
Derivative liabilities	$ 4,434,384	$ -	$ -	$ 4,434,384
Total liabilities at fair value	$ 4,434,384	$ -	$ -	$ 4,434,384

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements in (Level 3) of Fair Value Hierarchy

	Balance at 3/31/2015	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 6/30/2015
a. Assets:										
Loan-backed & structured	$ -		$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	-	-	-	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

As of June 30, 2015, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $0.

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	5,249,351,349	4,980,131,965	-	5,249,351,349	-	-
Common stock non-affiliate	38,256,421	38,256,421	-	38,256,421	-	-
Preferred stock	32,436,197	32,893,434	-	32,436,197	-	-
Mortgage loans	833,441,364	798,904,713	-	-	833,441,364	-
Derivatives- equity put options	5,636,880	5,636,880	-	5,636,880	-	-
Derivatives- futures contracts	20,158,501	20,158,501	20,158,501		-	-
Derivatives- futures contracts	(4,434,384)	-	(4,434,384)	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

C. Other Disclosures

General Interrogatory 15.2

A. Market risk, credit risk and cash requirements

As of June 30, 2015, the Company holds over-the-counter, equity put options in order to hedge the exposure on its variable annuity riders. The options increase in value if the market goes down. If the market goes up, the options decrease in value, but cannot fall by more than the purchase price. The Company does have credit exposure to the dealers if the options become valuable. The Company has managed its credit exposure by diversifying its counterparties and for more recent trades, requiring collateral, as specified in its ISDA agreements. The put options have been entered into with counterparties that have a credit rating of AA-/Aa3 or higher. The only cash requirement of these options is the initial purchase price.

As of June 30, 2015, the Company holds a position in exchange-traded futures on various equity indices and currencies to hedge the downside market risk of the guarantees in its variable annuity contracts. These futures increase in value when the markets go down and decrease in value when the markets go up. Margin for the change in value is calculated every day and must be posted if there is a deficit and credited if there is a surplus. Additionally, initial margin is posted by participants on each side of a futures trade. Together, these collateral support mechanisms minimize the credit risk of futures. There is no premium charge to enter into a future, but cash or Treasury Securities must be posted for initial margin and cash exchanged each subsequent day for changes in value, as noted above.

As of June 30, 2015, the Company holds a position in a cross currency swap converting Euro currency flows to U.S. Dollar flows on a Euro-denominated bond.

B. Company objectives for using derivatives

The objective of ONLIC's use of equity puts, equity futures and currency futures is to hedge against a decline in the equity and currency markets. These instruments are employed as fair value hedges against the Company's obligations. The primary Company obligation is a guaranty of the investment portfolios held by policyholders.

The objective of ONLIC's cross currency swap is to exchange Euro currency flows for U.S. Dollar currency flows, which is the primary currency of the investment portfolio.

C. Accounting Policies

Futures and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income.

NOTES TO FINANCIAL STATEMENTS

During the first and second quarters of 2015, the Company recognized $84,870,133 in futures losses in the statement of operations of which $79,145,132 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $5,725,001 which is represented as part of the Summary of Operations Line 34.

The put options are carried at fair value. During the first and second quarters of 2015, the realized loss from maturing put options was $13,979,588 in the statement of operations of which $12,019,333 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to $1,960,255 which is represented as part of the Summary of Operations Line 34.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2014 were $10,914,684. As of June 30, 2015, $804,046 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $10,154,246. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? 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 name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/01/2012

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [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	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	340,875,688	328,541,545
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 340,875,688	$ 328,541,545
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 168,288,958

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 168,288,958

16.3 Total payable for securities lending reported on the liability page: $ 168,288,958

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
US Bank	PO Box 2054 Schilitz Park, Suite 300 Milwaukee, WI 53201
Goldman, Sachs & Co	200 West Street, New York, NY 10282-2198

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$798,904,716
1.14	Total mortgages in good standing	$798,904,716
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$0
1.33	Commercial mortgages	$0
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	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$0
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$798,904,716
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	49.4
2.2	A&H cost containment percent	1.5
2.3	A&H expense percent excluding cost containment expenses	16.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0

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 Reinsuer 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	3,350,036	5,866,654	86,744	2,171,163	11,474,597	77,993
2.	Alaska AK	L	69,992	353,891	1,504	1,350	426,737	238
3.	Arizona AZ	L	3,470,307	26,430,183	54,550	2,878,247	32,833,287	5,858
4.	Arkansas AR	L	1,922,412	10,487,954	49,233	107,296	12,566,895	2,599
5.	California CA	L	11,607,174	71,028,661	440,157	8,465,652	91,541,644	24,351
6.	Colorado CO	L	7,650,162	11,943,160	245,301	2,169,434	22,008,057	9,784
7.	Connecticut CT	L	1,351,689	14,232,802	81,118	761,635	16,427,244	35,341,136
8.	Delaware DE	L	546,943	3,130,157	23,556	1,236,751	4,937,407	1,900,449
9.	District of Columbia DC	L	372,744	4,373,752	3,492	86,859	4,836,847	12
10.	Florida FL	L	12,534,837	118,498,897	301,363	5,108,894	136,443,991	2,665,773
11.	Georgia GA	L	2,330,951	14,989,993	125,315	3,552,675	20,998,934	2,213
12.	Hawaii HI	N	88,328	42,128	6,689	0	137,145	629
13.	Idaho ID	L	564,822	3,442,009	47,369	737,350	4,791,550	30,734
14.	Illinois IL	L	12,929,924	34,109,885	404,811	6,455,202	53,899,822	105,241
15.	Indiana IN	L	3,801,954	12,985,282	77,400	1,527,438	18,392,074	6,018
16.	Iowa IA	L	1,836,193	11,107,373	88,709	918,847	13,951,122	83,391
17.	Kansas KS	L	4,491,927	19,315,208	151,432	1,738,157	25,696,724	8,341
18.	Kentucky KY	L	1,194,507	14,151,117	64,769	859,725	16,270,118	3,081
19.	Louisiana LA	L	4,710,351	5,034,177	28,895	688,991	10,462,414	84,854
20.	Maine ME	L	176,990	2,796,191	23,150	14,897	3,011,228	376
21.	Maryland MD	L	3,255,302	53,431,020	130,011	1,326,145	58,142,478	1,706,561
22.	Massachusetts MA	L	3,134,538	21,344,000	255,864	1,838,894	26,573,296	100,325
23.	Michigan MI	L	9,096,980	62,204,085	239,241	4,874,930	76,415,236	1,376,945
24.	Minnesota MN	L	2,783,461	16,531,723	98,662	837,920	20,251,766	135,336
25.	Mississippi MS	L	569,647	3,883,033	56,562	471,355	4,980,597	1,101
26.	Missouri MO	L	2,861,936	20,757,521	73,285	2,957,016	26,649,758	26,190
27.	Montana MT	L	177,405	1,862,141	12,282	156,008	2,207,836	4,466
28.	Nebraska NE	L	1,930,310	8,700,517	48,504	594,609	11,273,940	176,821
29.	Nevada NV	L	862,720	3,723,256	38,964	395,970	5,020,910	2,380
30.	New Hampshire NH	L	1,299,965	9,524,736	29,455	735	10,854,891	3,188
31.	New Jersey NJ	L	5,616,170	37,431,858	118,839	244,063	43,410,930	7,627,539
32.	New Mexico NM	L	248,140	2,227,185	10,789	216,550	2,702,664	41,920
33.	New York NY	N	601,630	1,751,817	21,128	259,256	2,633,831	1,576
34.	North Carolina NC	L	4,799,921	61,527,016	144,258	2,669,695	69,140,890	3,174
35.	North Dakota ND	L	2,324,629	2,210,869	62,873	318,510	4,916,881	1,008
36.	Ohio OH	L	15,395,423	57,964,653	690,508	23,627,901	97,678,485	125,859,439
37.	Oklahoma OK	L	2,981,491	13,333,165	70,733	2,063,575	18,448,964	121,548
38.	Oregon OR	L	1,648,625	9,515,222	94,630	719,893	11,978,370	6,896
39.	Pennsylvania PA	L	14,285,476	64,977,635	356,761	4,381,205	84,001,077	355,732
40.	Rhode Island RI	L	327,470	4,236,954	31,869	31,906	4,628,199	44,340
41.	South Carolina SC	L	1,499,653	23,847,080	52,375	1,204,320	26,603,428	1,403
42.	South Dakota SD	L	310,620	1,145,432	6,974	10,515	1,473,541	948
43.	Tennessee TN	L	3,274,293	14,028,903	232,889	6,157,005	23,693,090	4,098
44.	Texas TX	L	12,568,683	52,966,261	321,807	7,435,014	73,291,765	501,366
45.	Utah UT	L	4,125,732	9,932,842	30,995	108,337	14,197,906	402,929
46.	Vermont VT	L	42,472	602,232	3,083	9,199	656,986	0
47.	Virginia VA	L	4,019,307	40,187,983	143,532	5,339,866	49,690,688	4,322
48.	Washington WA	L	2,028,505	16,282,202	87,328	1,668,288	20,066,323	28,463
49.	West Virginia WV	L	558,981	2,374,564	63,245	325,460	3,322,250	41,685
50.	Wisconsin WI	L	6,253,535	16,332,221	350,648	1,642,471	24,578,875	68,431
51.	Wyoming WY	L	361,481	492,302	23,557	2,078	879,418	2,426
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	24,319	200,750	628,959	0	854,028	0
55.	US Virgin Islands VI	N	15,919	0	0	0	15,919	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	14,789	0	1,743	0	16,532	12
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 50	184,301,771	1,019,850,652	6,837,910	111,369,252	1,322,359,585	179,005,639
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	26,955,226	107	0	0	26,955,333	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	503,837	6,940,285	133,050	0	7,577,172	0
94.	Aggregate other amounts not allocable by State	XXX	1,869,219	0	0	0	1,869,219	0
95.	Totals (Direct Business)	XXX	213,630,053	1,026,791,044	6,970,960	111,369,252	1,358,761,309	179,005,639
96.	Plus Reinsurance Assumed	XXX	85,993,599	1,433,178	0	0	87,426,777	0
97.	Totals (All Business)	XXX	299,623,652	1,028,224,222	6,970,960	111,369,252	1,446,188,086	179,005,639
98.	Less Reinsurance Ceded	XXX	26,544,995	104,421,757	3,548,998	0	134,515,750	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	273,078,657	923,802,465	3,421,962	111,369,252	1,311,672,336	179,005,639

DETAILS OF WRITE-INS

58001.		XXX	0	0	0	0	0	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	Dividends accums used to purchase paid-up additions	XXX	1,856,005	0	0	0	1,856,005	0
9402.	Dividends accums used to shorten endow or prem pay	XXX	13,214	0	0	0	13,214	0
9403.		XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	1,869,219	0	0	0	1,869,219	0

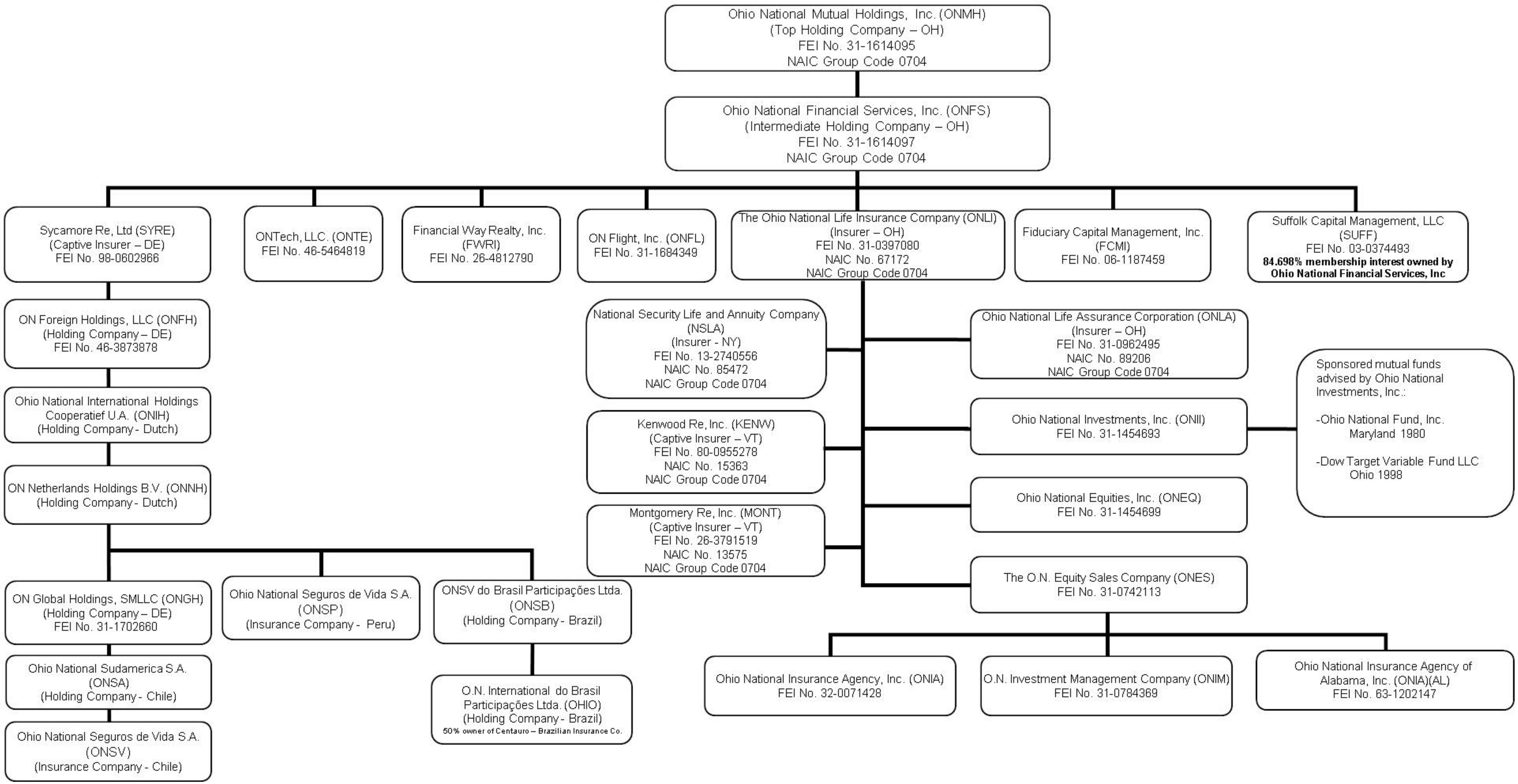
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



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 *
Members														
0704	Ohio National Mutual Holdings, Inc.	0	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		0
0704	Ohio National Mutual Holdings, Inc.	0	31-1614097	0	0		Ohio National Financial Sevices, Inc.	OH	UIP	Ohio National Mutual Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	98-0602966	0	0		Sycamore Re, Ltd	DE	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC	OH	NIA	Sycamore Re LTD	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		Ohio National International Holdings Cooperatief U.A.	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		ON Netherlands Holdings B.V.	NLD	NIA	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1702660	0	0		ON Global Holdings, SMLLC	OH	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holding, SMLLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	CHL	NIA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0

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 *
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		ONSV do Brasil Participações Ltda	BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		O.N. International do Brasil Participações Ltda	BRA	NIA	ONSV do Brasil Participações Ltda.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	06-1187459	0	0		Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	RE	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Coporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1454693	0	0		Ohio National Investments, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1454699	0	0		Ohio National Equities, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0

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 *
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-0742113..	0.................	0.................	....	The O.N. Equity Sales Company............................	OH............	NIA...............	The Ohio National Life Insurance Company........	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	32-0071428..	0.................	0.................	....	Ohio National Insurance Agency, Inc......................	OH............	NIA...............	The O.N. Equity Sales Company........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-0784369..	0.................	0.................	....	O.N. Investment Management Company................	OH............	NIA...............	The O.N. Equity Sales Company........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	63-1202147..	0.................	0.................	....	Ohio National Insurance Agency of Alabama, Inc...	AL.............	NIA...............	The O.N. Equity Sales Company........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-1684349..	0.................	0.................	....	ON Flight, Inc..	OH............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	26-4812790..	0.................	0.................	....	Financial Way Realty, Inc.......................................	OH............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	03-0374493..	0.................	0.................	....	Suffolk Capital Management, LLC..........................	NY............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	.....84.698	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	46-5464819..	0.................	0.................	....	ON Tech, LLC..	DE............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

67172201549000002

67172201536500002

67172201544500002

67172201544600002

67172201544700002

67172201544800002

67172201544900002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	773,853	0	773,853	770,119
2505. Pension fee income recoverable	203,277	0	203,277	121,454
2506. NSCC deposit	20,000	0	20,000	20,000
2507. Prepaid expenses	3,092,532	3,092,532	0	0
2508. Surplus note issuance costs	102,079	102,079	0	0
2597. Summary of remaining write-ins for Line 25	4,191,741	3,194,611	997,130	911,573

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modified coinsurance risk charge	(12,596)	736	1,191
08.397. Summary of remaining write-ins for Line 8.3	(12,596)	736	1,191

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	23,982,107	24,211,819
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	3,556,164
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(27,073)
5. Deduct amounts received on disposals	0	3,319,593
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	245,767	439,210
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	23,736,340	23,982,107
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	23,736,340	23,982,107

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	796,770,791	844,874,396
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	52,220,000	74,897,000
2.2 Additional investment made after acquisition	0	5,300,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	2,477	4,696
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	50,088,552	127,841,482
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	463,819
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	798,904,716	796,770,791
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	798,904,716	796,770,791
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	798,904,716	796,770,791

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	108,336,051	109,255,194
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	8
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	611,836	(759,926)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	8	159,225
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	108,947,879	108,336,051
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	108,947,879	108,336,051

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	5,163,896,238	4,964,619,656
2. Cost of bonds and stocks acquired	475,682,569	772,974,094
3. Accrual of discount	1,612,499	3,964,617
4. Unrealized valuation increase (decrease)	(12,362,146)	(16,575,302)
5. Total gain (loss) on disposals	2,123,220	10,125,559
6. Deduct consideration for bonds and stocks disposed of	243,511,827	555,001,516
7. Deduct amortization of premium	3,648,283	7,532,906
8. Total foreign exchange change in book/adjusted carrying value	(667,450)	(568,050)
9. Deduct current year's other than temporary impairment recognized	3,301,456	8,109,914
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,379,823,364	5,163,896,238
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,379,823,364	5,163,896,238

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)	3,077,569,167	105,793,884	61,384,479	1,070,589	3,077,569,167	3,123,049,161	0	3,068,618,349
2. NAIC 2 (a)	1,659,653,649	78,291,601	51,226,571	(14,499,105)	1,659,653,649	1,672,219,574	0	1,618,248,173
3. NAIC 3 (a)	173,800,543	7,496,060	17,462,379	14,690,555	173,800,543	178,524,779	0	170,190,459
4. NAIC 4 (a)	11,704,173	0	602,628	(496,585)	11,704,173	10,604,960	0	11,434,237
5. NAIC 5 (a)	7,161,815	0	168,081	30,700	7,161,815	7,024,434	0	7,595,496
6. NAIC 6 (a)	18,600,547	0	1,242,102	752,529	18,600,547	18,110,974	0	18,788,263
7. Total Bonds	4,948,489,894	191,581,545	132,086,240	1,548,683	4,948,489,894	5,009,533,882	0	4,894,874,977
PREFERRED STOCK								
8. NAIC 1	5,196,000	0	0	0	5,196,000	5,196,000	0	5,196,000
9. NAIC 2	17,853,434	0	1,250,000	0	17,853,434	16,603,434	0	17,853,434
10. NAIC 3	11,000,000	0	0	0	11,000,000	11,000,000	0	11,000,000
11. NAIC 4	187,000	0	93,000	0	187,000	94,000	0	186,924
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	34,236,434	0	1,343,000	0	34,236,434	32,893,434	0	34,236,358
15. Total Bonds and Preferred Stock	4,982,726,328	191,581,545	133,429,240	1,548,683	4,982,726,328	5,042,427,316	0	4,929,111,335

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

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	29,401,929	XXX	29,401,888	13,293	0

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	144,400,295	74,397,187
2. Cost of short-term investments acquired	7,444,491,294	18,494,977,242
3. Accrual of discount	10,339	25,866
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	7,559,500,000	18,425,000,000
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)	29,401,929	144,400,295
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	29,401,929	144,400,295

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)	19,314,541
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	(8,033,927)
4.	Total gain (loss) on termination recognized	(5,643,733)
5.	Considerations received (paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge 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)	5,636,881
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	5,636,881

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(19,472,502)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				35,196,618
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	15,724,116			
3.14	Section 1, Column 18, prior year	(19,472,502)	35,196,618	35,196,618	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	15,724,116			
3.24	Section 1, Column 19, prior year	(19,472,502)	35,196,618	35,196,618	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				15,724,116
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				15,724,116

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	5,636,881	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	15,724,116	
3. Total (Line 1 plus Line 2)		21,360,997
4. Part D, Section 1, Column 5	25,795,381	
5. Part D, Section 1, Column 6	(4,434,384)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	5,636,881	
8. Part B, Section 1, Column 13	15,724,116	
9. Total (Line 7 plus Line 8)		21,360,997
10. Part D, Section 1, Column 8	25,795,381	
11. Part D, Section 1, Column 9	(4,434,384)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	0	
14. Part B, Section 1, Column 20	(53,280,788)	
15. Part D, Section 1, Column 11	(53,280,788)	
16. Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	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
Mortgages in Good Standing - Commercial Mortgages - All Other								
0525765	DOWNEY	CA		06/10/2015	4.400	5,000,000	0	7,000,000
1025748	NAPLES	FL		04/14/2015	4.375	5,000,000	0	7,640,000
1025758	NAPLES	FL		05/20/2015	4.250	750,000	0	3,275,000
1025772	ROCKLEDGE	FL		06/30/2015	4.160	1,150,000	0	1,640,000
1325752	MERIDIAN	ID		05/01/2015	4.250	1,100,000	0	2,420,000
2125769	HYATTSVILLE	MD		06/23/2015	4.125	1,650,000	0	2,320,000
2225747	SPENCER	MA		04/07/2015	3.125	3,300,000	0	10,979,000
2325770	SALINE	MI		06/26/2015	4.000	850,000	0	2,700,000
2425766	BLOOMINGTON	MN		06/12/2015	4.075	2,000,000	0	6,100,000
3425751	FAYETTEVILLE	NC		05/01/2015	3.560	3,175,000	0	5,290,000
3425754	CONCORD	NC		05/07/2015	4.250	4,000,000	0	6,150,000
3425768	KERNERSVILLE	NC		06/18/2015	4.250	3,700,000	0	5,000,000
3625764	DAYTON	OH		06/10/2015	4.000	3,900,000	0	5,200,000
3925757	LANGHORNE	PA		05/15/2015	3.550	1,635,000	0	3,475,000
4525762	MURRAY	UT		05/29/2015	3.650	1,600,000	0	3,550,000
4825760	SPOKANE	WA		05/21/2015	4.250	5,400,000	0	14,570,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	44,210,000	0	87,309,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	44,210,000	0	87,309,000
3399999. Total Mortgages				XXX	XXX	44,210,000	0	87,309,000

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024669	CHATTANOOGA	TN		12/23/1996	04/14/2015	623,886	0	0	0	0	0	0	531,022	531,022	0	0	0
0024879	KANSAS CITY	MO		12/30/1999	05/19/2015	282,207	0	0	0	0	0	0	245,664	245,664	0	0	0
0024890	LAWRENCE	KS		08/07/2000	06/08/2015	4,578,735	0	0	0	0	0	0	4,460,339	4,460,339	0	0	0
0024920	SALINE	MI		03/20/2002	06/26/2015	780,315	0	0	0	0	0	0	739,219	739,219	0	0	0
0725266	NEW CANAAN	CT		09/18/2006	06/24/2015	3,900,239	0	0	0	0	0	0	3,835,887	3,835,887	0	0	0
0R24373	ST PAUL	MN		06/08/2000	04/01/2015	65,883	0	0	0	0	0	0	37,945	37,945	0	0	0
2925468	LAS VEGAS	NV		10/27/2010	04/17/2015	1,859,260	0	0	0	0	0	0	1,628,840	1,628,840	0	0	0
3425560	CHARLOTTE	NC		05/29/2012	04/01/2015	1,468,773	0	0	0	0	0	0	1,447,299	1,447,299	0	0	0
4325160	MEMPHIS	TN		08/04/2005	06/24/2015	1,024,218	0	0	0	0	0	0	1,004,460	1,004,460	0	0	0
0199999. Total - Mortgages Closed by Repayment						14,583,516	0	0	0	0	0	0	13,930,675	13,930,675	0	0	0
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995		940,966	0	0	0	0	0	0	0	74,700	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		221,142	0	0	0	0	0	0	0	46,657	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		543,870	0	0	0	0	0	0	0	116,778	0	0	0
0024652	VERNON TWP	PA		09/19/1996		822,008	0	0	0	0	0	0	0	106,964	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		926,842	0	0	0	0	0	0	0	115,514	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024669	CHATTANOOGA	TN		12/23/1996		623,886	0	0	0	0	0	0	0	23,455	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		210,137	0	0	0	0	0	0	0	23,871	0	0	0
0024692	ACWORTH	GA		03/10/1997		1,025,446	0	0	0	0	0	0	0	133,874	0	0	0
0024696	COLUMBUS	OH		03/25/1997		4,383,358	0	0	0	0	0	0	0	112,850	0	0	0
0024723	FARRAGUT	TN		06/17/1997		84,335	0	0	0	0	0	0	0	36,513	0	0	0
0024731	HAVELOCK	NC		07/11/1997		399,027	0	0	0	0	0	0	0	43,386	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,555,581	0	0	0	0	0	0	0	60,507	0	0	0
0024757	FORT DODGE	IA		10/10/1997		715,539	0	0	0	0	0	0	0	56,172	0	0	0
0024764	SYOSSET	NY		11/20/1997		1,839,700	0	0	0	0	0	0	0	135,472	0	0	0
0024768	BEREA	SC		01/05/1998		1,395,558	0	0	0	0	0	0	0	100,810	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		2,174,823	0	0	0	0	0	0	0	147,524	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		174,160	0	0	0	0	0	0	0	11,864	0	0	0
0024789	ANDERSON	SC		07/22/1998		94,017	0	0	0	0	0	0	0	5,107	0	0	0
0024816	OHIO TWP	PA		11/23/1998		1,837,816	0	0	0	0	0	0	0	101,718	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		180,015	0	0	0	0	0	0	0	10,002	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		725,722	0	0	0	0	0	0	0	49,710	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,029,435	0	0	0	0	0	0	0	57,584	0	0	0
0024828	LYTLE	TX		01/21/1999		43,468	0	0	0	0	0	0	0	4,779	0	0	0
0024834	STANLEY	VA		02/24/1999		832,294	0	0	0	0	0	0	0	43,101	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		27,270	0	0	0	0	0	0	0	1,777	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		973,534	0	0	0	0	0	0	0	41,172	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		282,207	0	0	0	0	0	0	0	14,759	0	0	0
0024890	LAWRENCE	KS		08/07/2000		4,578,735	0	0	0	0	0	0	0	47,794	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		790,894	0	0	0	0	0	0	0	20,266	0	0	0
0024920	SALINE	MI		03/20/2002		780,315	0	0	0	0	0	0	0	20,734	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		751,462	0	0	0	0	0	0	0	18,655	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		237,388	0	0	0	0	0	0	0	19,950	0	0	0
0024938	PORT HURON	MI		08/21/2002		870,103	0	0	0	0	0	0	0	21,308	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,028,442	0	0	0	0	0	0	0	85,964	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,260,798	0	0	0	0	0	0	0	36,772	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		742,687	0	0	0	0	0	0	0	17,935	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,048,297	0	0	0	0	0	0	0	24,887	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,213,573	0	0	0	0	0	0	0	29,251	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,152,429	0	0	0	0	0	0	0	20,449	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,159,217	0	0	0	0	0	0	0	51,411	0	0	0
0024958	OGDEN	UT		11/26/2002		1,724,846	0	0	0	0	0	0	0	21,658	0	0	0
0024960	BISBEE	AZ		12/06/2002		222,739	0	0	0	0	0	0	0	16,638	0	0	0
0024961	LAREDO	TX		12/12/2002		1,237,658	0	0	0	0	0	0	0	92,478	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,455,666	0	0	0	0	0	0	0	33,857	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,508,668	0	0	0	0	0	0	0	59,581	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,215,079	0	0	0	0	0	0	0	49,137	0	0	0
0024971	VISALIA	CA		12/23/2002		2,984,051	0	0	0	0	0	0	0	47,924	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,391,459	0	0	0	0	0	0	0	10,693	0	0	0

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0125514	BIRMINGHAM	AL		07/06/2011		3,795,862	0	0	0	0	0	0	0	60,437	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,090,668	0	0	0	0	0	0	0	25,979	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,149,794	0	0	0	0	0	0	0	32,310	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		662,838	0	0	0	0	0	0	0	14,532	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,196,498	0	0	0	0	0	0	0	18,141	0	0	0
0325093	SUN CITY	AZ		09/17/2004		326,044	0	0	0	0	0	0	0	14,675	0	0	0
0325094	PHOENIX	AZ		09/17/2004		507,302	0	0	0	0	0	0	0	22,815	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,058,182	0	0	0	0	0	0	0	17,389	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,131,167	0	0	0	0	0	0	0	18,588	0	0	0
0325410	TUCSON	AZ		08/29/2008		4,391,941	0	0	0	0	0	0	0	71,659	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,353,947	0	0	0	0	0	0	0	33,130	0	0	0
0325559	PHOENIX	AZ		05/22/2012		863,889	0	0	0	0	0	0	0	14,304	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,800,000	0	0	0	0	0	0	0	21,286	0	0	0
0425045	ROGERS	AR		12/05/2003		4,776,918	0	0	0	0	0	0	0	56,949	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,058,693	0	0	0	0	0	0	0	14,454	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,387,354	0	0	0	0	0	0	0	42,120	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		848,758	0	0	0	0	0	0	0	19,101	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,241,727	0	0	0	0	0	0	0	63,784	0	0	0
0525147	TEMECULA	CA		06/15/2005		677,685	0	0	0	0	0	0	0	9,177	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,151,742	0	0	0	0	0	0	0	42,644	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,164,978	0	0	0	0	0	0	0	30,572	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,025,585	0	0	0	0	0	0	0	32,751	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,499,356	0	0	0	0	0	0	0	45,102	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		735,058	0	0	0	0	0	0	0	21,199	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,245,625	0	0	0	0	0	0	0	40,115	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,475,048	0	0	0	0	0	0	0	11,171	0	0	0
0525394	FRESNO	CA		05/19/2008		2,343,877	0	0	0	0	0	0	0	17,099	0	0	0
0525395	CUPERTINO	CA		05/22/2008		5,464,044	0	0	0	0	0	0	0	50,889	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,403,076	0	0	0	0	0	0	0	30,198	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,602,350	0	0	0	0	0	0	0	66,112	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,083,026	0	0	0	0	0	0	0	35,427	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,244,564	0	0	0	0	0	0	0	51,613	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,702,894	0	0	0	0	0	0	0	26,084	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,313,738	0	0	0	0	0	0	0	34,832	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,277,023	0	0	0	0	0	0	0	67,651	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,486,356	0	0	0	0	0	0	0	19,514	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,163,908	0	0	0	0	0	0	0	30,393	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		2,003,934	0	0	0	0	0	0	0	58,877	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,797,816	0	0	0	0	0	0	0	29,302	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,196,736	0	0	0	0	0	0	0	28,353	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,966,764	0	0	0	0	0	0	0	26,141	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,687,305	0	0	0	0	0	0	0	42,721	0	0	0
0525689	DINUBA	CA		07/10/2014		2,300,714	0	0	0	0	0	0	0	76,144	0	0	0

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,712,301	0	0	0	0	0	0	0	29,013	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,400,000	0	0	0	0	0	0	0	18,607	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		426,976	0	0	0	0	0	0	0	29,946	0	0	0
0625177	AURORA	CO		09/30/2005		3,089,467	0	0	0	0	0	0	0	57,408	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		4,973,397	0	0	0	0	0	0	0	68,376	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,452,634	0	0	0	0	0	0	0	52,884	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		3,900,239	0	0	0	0	0	0	0	32,440	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,553,566	0	0	0	0	0	0	0	46,344	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		229,528	0	0	0	0	0	0	0	4,165	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		675,087	0	0	0	0	0	0	0	3,515	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		852,881	0	0	0	0	0	0	0	4,438	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,318,702	0	0	0	0	0	0	0	23,815	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		831,162	0	0	0	0	0	0	0	6,868	0	0	0
1025317	DORAL	FL		04/24/2007		2,837,644	0	0	0	0	0	0	0	23,605	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,856,053	0	0	0	0	0	0	0	34,858	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		965,366	0	0	0	0	0	0	0	14,738	0	0	0
1025399	TAMPA	FL		06/02/2008		870,177	0	0	0	0	0	0	0	55,224	0	0	0
1025400	ODESSA	FL		06/09/2008		2,715,895	0	0	0	0	0	0	0	32,611	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,024,204	0	0	0	0	0	0	0	54,949	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,686,345	0	0	0	0	0	0	0	10,666	0	0	0
1025549	APOPKA	FL		03/28/2012		901,817	0	0	0	0	0	0	0	13,159	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,372,331	0	0	0	0	0	0	0	20,578	0	0	0
1025653	TAMPA	FL		10/11/2013		3,610,930	0	0	0	0	0	0	0	45,681	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,713,347	0	0	0	0	0	0	0	14,807	0	0	0
1025668	DESTIN	FL		12/16/2013		2,102,772	0	0	0	0	0	0	0	55,664	0	0	0
1025734	SANFORD	FL		01/06/2015		0	0	0	0	0	0	0	0	33,283	0	0	0
1025748	NAPLES	FL		04/14/2015		0	0	0	0	0	0	0	0	13,068	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,028,444	0	0	0	0	0	0	0	21,539	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,142,945	0	0	0	0	0	0	0	34,889	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,233,598	0	0	0	0	0	0	0	25,137	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,339,719	0	0	0	0	0	0	0	73,239	0	0	0
1325086	POCATELLO	ID		07/30/2004		589,786	0	0	0	0	0	0	0	28,171	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		462,077	0	0	0	0	0	0	0	20,286	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,146,478	0	0	0	0	0	0	0	38,798	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,805,323	0	0	0	0	0	0	0	25,871	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,790,470	0	0	0	0	0	0	0	25,170	0	0	0
1325752	MERIDIAN	ID		05/01/2015		0	0	0	0	0	0	0	0	2,916	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,238,761	0	0	0	0	0	0	0	12,098	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,713,354	0	0	0	0	0	0	0	15,444	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,274,161	0	0	0	0	0	0	0	18,240	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,114,923	0	0	0	0	0	0	0	59,867	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,589,815	0	0	0	0	0	0	0	57,161	0	0	0
1525053	LAWRENCE	IN		02/02/2004		697,987	0	0	0	0	0	0	0	13,716	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		574,882	0	0	0	0	0	0	0	25,859	0	0	0

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	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525125	CARMEL	IN		03/09/2005		1,537,513	0	0	0	0	0	0	0	15,944	0	0	0
1525174	FISHERS	IN		09/29/2005		1,335,041	0	0	0	0	0	0	0	23,447	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		371,091	0	0	0	0	0	0	0	16,393	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,461,082	0	0	0	0	0	0	0	20,680	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,821,955	0	0	0	0	0	0	0	15,428	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,791,144	0	0	0	0	0	0	0	19,392	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,249,776	0	0	0	0	0	0	0	19,671	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,156,569	0	0	0	0	0	0	0	8,691	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,929,682	0	0	0	0	0	0	0	84,281	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,209,369	0	0	0	0	0	0	0	37,715	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,285,365	0	0	0	0	0	0	0	36,527	0	0	0
1525500	CARMEL	IN		04/28/2011		2,201,005	0	0	0	0	0	0	0	27,592	0	0	0
1525586	FISHERS	IN		11/29/2012		1,218,214	0	0	0	0	0	0	0	10,908	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,903,652	0	0	0	0	0	0	0	27,183	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,550,892	0	0	0	0	0	0	0	20,730	0	0	0
1525663	FISHERS	IN		11/13/2013		1,108,256	0	0	0	0	0	0	0	8,336	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		972,936	0	0	0	0	0	0	0	11,971	0	0	0
1525700	CARMEL	IN		09/05/2014		3,462,021	0	0	0	0	0	0	0	58,025	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,336,573	0	0	0	0	0	0	0	12,329	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,395,694	0	0	0	0	0	0	0	22,555	0	0	0
1725590	WITITA	KS		12/13/2012		2,208,587	0	0	0	0	0	0	0	19,642	0	0	0
1825019	FERN CREEK	KY		08/27/2003		385,086	0	0	0	0	0	0	0	23,250	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		1,774,284	0	0	0	0	0	0	0	92,963	0	0	0
1825215	OWENSBORO	KY		02/23/2006		854,287	0	0	0	0	0	0	0	13,569	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,740,741	0	0	0	0	0	0	0	34,735	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,311,574	0	0	0	0	0	0	0	20,498	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,807,131	0	0	0	0	0	0	0	83,249	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,655,458	0	0	0	0	0	0	0	61,153	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,721,382	0	0	0	0	0	0	0	40,952	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,550,259	0	0	0	0	0	0	0	15,858	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,894,355	0	0	0	0	0	0	0	71,098	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,896,133	0	0	0	0	0	0	0	28,502	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,761,885	0	0	0	0	0	0	0	58,226	0	0	0
1825723	LEXINGTON	KY		12/16/2014		3,100,000	0	0	0	0	0	0	0	11,860	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		946,189	0	0	0	0	0	0	0	19,040	0	0	0
1925561	KENNER	LA		06/11/2012		2,762,901	0	0	0	0	0	0	0	36,534	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,325,952	0	0	0	0	0	0	0	32,168	0	0	0
2125430	LAUREL	MD		12/02/2008		2,312,934	0	0	0	0	0	0	0	25,492	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,446,388	0	0	0	0	0	0	0	54,930	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,031,072	0	0	0	0	0	0	0	18,827	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,823,073	0	0	0	0	0	0	0	25,560	0	0	0
2125731	FULTON	MD		12/22/2014		1,622,000	0	0	0	0	0	0	0	19,455	0	0	0
2225747	SPENCER	MA		04/07/2015		0	0	0	0	0	0	0	0	41,730	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325186	ANN ARBOR	MI		11/01/2005		1,139,609	0	0	0	0	0	0	0	7,484	0	0	0
2325216	NOVI	MI		03/01/2006		5,064,537	0	0	0	0	0	0	0	46,617	0	0	0
2325533	WYOMING	MI		10/26/2011		1,713,392	0	0	0	0	0	0	0	25,833	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,677,627	0	0	0	0	0	0	0	41,869	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,770,406	0	0	0	0	0	0	0	35,324	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,351,478	0	0	0	0	0	0	0	11,208	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		4,176,897	0	0	0	0	0	0	0	56,710	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,433,774	0	0	0	0	0	0	0	25,796	0	0	0
2325681	LANSING	MI		04/16/2014		2,921,110	0	0	0	0	0	0	0	34,977	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		0	0	0	0	0	0	0	0	18,658	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,538,184	0	0	0	0	0	0	0	51,044	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,489,895	0	0	0	0	0	0	0	86,099	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,756,315	0	0	0	0	0	0	0	25,068	0	0	0
2425638	MINNETONKA	MN		07/16/2013		3,190,896	0	0	0	0	0	0	0	60,490	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		6,317,410	0	0	0	0	0	0	0	81,145	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,443,622	0	0	0	0	0	0	0	59,133	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,784,598	0	0	0	0	0	0	0	37,807	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,092,859	0	0	0	0	0	0	0	65,574	0	0	0
2825214	RALSTON	NE		02/16/2006		1,095,798	0	0	0	0	0	0	0	15,305	0	0	0
2825220	OMAHA	NE		03/09/2006		1,815,966	0	0	0	0	0	0	0	17,163	0	0	0
2825301	OMAHA	NE		01/29/2007		111,876	0	0	0	0	0	0	0	1,576	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,342,236	0	0	0	0	0	0	0	42,169	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		1,859,260	0	0	0	0	0	0	0	11,221	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		1,165,692	0	0	0	0	0	0	0	310,027	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		3,847,311	0	0	0	0	0	0	0	37,724	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,919,482	0	0	0	0	0	0	0	53,464	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,939,860	0	0	0	0	0	0	0	28,249	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,745,491	0	0	0	0	0	0	0	23,486	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,201,924	0	0	0	0	0	0	0	23,716	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		1,647,639	0	0	0	0	0	0	0	49,777	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		3,670,894	0	0	0	0	0	0	0	64,307	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,683,440	0	0	0	0	0	0	0	26,862	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,595,084	0	0	0	0	0	0	0	19,276	0	0	0
3325219	CLAY	NY		12/01/2010		1,852,857	0	0	0	0	0	0	0	28,659	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,703,978	0	0	0	0	0	0	0	13,230	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,497,414	0	0	0	0	0	0	0	22,991	0	0	0
3325538	LATHAM	NY		11/28/2011		2,275,904	0	0	0	0	0	0	0	20,675	0	0	0
3425105	MATTHEWS	NC		11/08/2004		682,980	0	0	0	0	0	0	0	12,610	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		698,504	0	0	0	0	0	0	0	12,739	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,862,448	0	0	0	0	0	0	0	62,783	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,539,214	0	0	0	0	0	0	0	14,786	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,234,608	0	0	0	0	0	0	0	72,861	0	0	0
3425504	CARY	NC		05/31/2011		2,246,727	0	0	0	0	0	0	0	40,922	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,572,809	0	0	0	0	0	0	0	41,017	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425579	DURHAM	NC		10/19/2012		2,262,741	0	0	0	0	0	0	0	59,942	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,155,025	0	0	0	0	0	0	0	44,676	0	0	0
3425591	MONROE	NC		12/18/2012		1,612,688	0	0	0	0	0	0	0	12,697	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,575,345	0	0	0	0	0	0	0	22,617	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,780,151	0	0	0	0	0	0	0	30,126	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,381,789	0	0	0	0	0	0	0	40,956	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		0	0	0	0	0	0	0	0	33,340	0	0	0
3425754	CONCORD	NC		05/07/2015		0	0	0	0	0	0	0	0	10,603	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,732,263	0	0	0	0	0	0	0	16,261	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		443,625	0	0	0	0	0	0	0	29,036	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		977,985	0	0	0	0	0	0	0	57,840	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		444,922	0	0	0	0	0	0	0	24,956	0	0	0
3625044	COLUMBUS	OH		11/24/2003		390,218	0	0	0	0	0	0	0	21,802	0	0	0
3625081	WELLINGTON	OH		07/07/2004		505,271	0	0	0	0	0	0	0	6,116	0	0	0
3625100	DAYTON	OH		10/14/2004		346,472	0	0	0	0	0	0	0	15,444	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,488,959	0	0	0	0	0	0	0	60,967	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		884,083	0	0	0	0	0	0	0	14,427	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,125,000	0	0	0	0	0	0	0	6,894	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,332,323	0	0	0	0	0	0	0	13,716	0	0	0
3625341	ELIDA	OH		08/24/2007		1,179,019	0	0	0	0	0	0	0	12,071	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,093,100	0	0	0	0	0	0	0	20,866	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,062,901	0	0	0	0	0	0	0	372,460	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,738,836	0	0	0	0	0	0	0	30,068	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,689,917	0	0	0	0	0	0	0	20,885	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,727,776	0	0	0	0	0	0	0	74,019	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,802,383	0	0	0	0	0	0	0	17,007	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,604,559	0	0	0	0	0	0	0	39,367	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,616,642	0	0	0	0	0	0	0	72,692	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,417,709	0	0	0	0	0	0	0	29,035	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,917,827	0	0	0	0	0	0	0	57,343	0	0	0
3625614	CINCINNATI	OH		04/29/2013		3,000,862	0	0	0	0	0	0	0	41,445	0	0	0
3625623	CINCINNATI	OH		05/14/2013		2,409,947	0	0	0	0	0	0	0	15,696	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,950,301	0	0	0	0	0	0	0	26,302	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		26,065,251	0	0	0	0	0	0	0	164,320	0	0	0
3625680	HUDSON	OH		03/21/2014		1,538,612	0	0	0	0	0	0	0	14,142	0	0	0
3625688	MASON	OH		06/09/2014		2,304,674	0	0	0	0	0	0	0	27,954	0	0	0
3725043	TULSA	OK		11/24/2003		2,479,204	0	0	0	0	0	0	0	28,154	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,205,014	0	0	0	0	0	0	0	17,239	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,853,593	0	0	0	0	0	0	0	24,268	0	0	0
3825076	PORTLAND	OR		05/27/2004		216,036	0	0	0	0	0	0	0	19,397	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,561,058	0	0	0	0	0	0	0	37,260	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,885,244	0	0	0	0	0	0	0	41,382	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,578,613	0	0	0	0	0	0	0	70,420	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3825692	SALEM	OR		07/25/2014		2,431,749	0	0	0	0	0	0	0	52,307	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,432,114	0	0	0	0	0	0	0	11,889	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,356,814	0	0	0	0	0	0	0	22,867	0	0	0
3925757	LANGHORNE	PA		05/15/2015		0	0	0	0	0	0	0	0	17,175	0	0	0
4124976	LEXINGTON	SC		01/14/2003		764,043	0	0	0	0	0	0	0	17,634	0	0	0
4125311	CHARLESTON	SC		03/28/2007		6,791,172	0	0	0	0	0	0	0	93,073	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,670,795	0	0	0	0	0	0	0	68,766	0	0	0
4125480	CHARLESTON	SC		12/14/2010		657,688	0	0	0	0	0	0	0	17,944	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,666,348	0	0	0	0	0	0	0	15,022	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,151,487	0	0	0	0	0	0	0	35,142	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,634,319	0	0	0	0	0	0	0	50,469	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,313,390	0	0	0	0	0	0	0	27,146	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,793,052	0	0	0	0	0	0	0	21,250	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		849,882	0	0	0	0	0	0	0	19,297	0	0	0
4325001	KINGSPORT	TN		05/30/2003		404,920	0	0	0	0	0	0	0	26,501	0	0	0
4325031	MEMPHIS	TN		09/30/2003		325,238	0	0	0	0	0	0	0	19,239	0	0	0
4325078	BRISTOL	TN		06/04/2004		979,848	0	0	0	0	0	0	0	47,317	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,024,218	0	0	0	0	0	0	0	9,954	0	0	0
4325217	FARRAGUT	TN		03/01/2006		705,659	0	0	0	0	0	0	0	11,130	0	0	0
4325537	COLUMBIA	TN		11/21/2011		685,951	0	0	0	0	0	0	0	10,474	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,155,161	0	0	0	0	0	0	0	31,300	0	0	0
4325739	NASHVILLE	TN		02/25/2015		0	0	0	0	0	0	0	0	51,658	0	0	0
4424980	BOERNE	TX		02/04/2003		534,501	0	0	0	0	0	0	0	37,859	0	0	0
4425029	EL PASO	TX		09/30/2003		363,204	0	0	0	0	0	0	0	21,561	0	0	0
4425033	EL PASO	TX		10/08/2003		2,371,284	0	0	0	0	0	0	0	137,930	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		515,838	0	0	0	0	0	0	0	24,751	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,030,233	0	0	0	0	0	0	0	10,156	0	0	0
4425170	LAREDO	TX		09/16/2005		2,635,946	0	0	0	0	0	0	0	17,879	0	0	0
4425173	EL PASO	TX		09/28/2005		1,225,683	0	0	0	0	0	0	0	45,499	0	0	0
4425182	HOUSTON	TX		10/31/2005		2,934,998	0	0	0	0	0	0	0	29,208	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		847,486	0	0	0	0	0	0	0	7,695	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,267,716	0	0	0	0	0	0	0	17,796	0	0	0
4425297	HOUSTON	TX		01/17/2007		974,633	0	0	0	0	0	0	0	37,033	0	0	0
4425309	EL PASO	TX		03/14/2007		2,066,507	0	0	0	0	0	0	0	38,065	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,079,726	0	0	0	0	0	0	0	12,574	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,250,078	0	0	0	0	0	0	0	42,196	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,620,471	0	0	0	0	0	0	0	32,128	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,167,678	0	0	0	0	0	0	0	19,999	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,295,333	0	0	0	0	0	0	0	60,513	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,105,114	0	0	0	0	0	0	0	46,115	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		1,770,138	0	0	0	0	0	0	0	31,776	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,356,055	0	0	0	0	0	0	0	52,303	0	0	0
4425463	EL PASO	TX		09/16/2010		1,610,395	0	0	0	0	0	0	0	27,012	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		3,682,622	0	0	0	0	0	0	0	92,977	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425478	EL PASO	TX		12/06/2010		2,282,931	0	0	0	0	0	0	0	37,652	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		838,582	0	0	0	0	0	0	0	13,222	0	0	0
4425535	CONROE	TX		10/31/2011		839,985	0	0	0	0	0	0	0	14,383	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,370,126	0	0	0	0	0	0	0	50,171	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,596,905	0	0	0	0	0	0	0	52,299	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,548,993	0	0	0	0	0	0	0	21,022	0	0	0
4425612	MCALLEN	TX		04/15/2013		2,087,995	0	0	0	0	0	0	0	51,904	0	0	0
4425633	KATY	TX		06/26/2013		2,329,183	0	0	0	0	0	0	0	31,642	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,898,140	0	0	0	0	0	0	0	26,399	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013		1,651,447	0	0	0	0	0	0	0	30,964	0	0	0
4425652	CONROE	TX		09/30/2013		1,023,064	0	0	0	0	0	0	0	8,305	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,213,037	0	0	0	0	0	0	0	28,123	0	0	0
4425660	EL PASO	TX		10/31/2013		1,848,093	0	0	0	0	0	0	0	24,481	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		7,181,058	0	0	0	0	0	0	0	90,558	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,390,507	0	0	0	0	0	0	0	54,757	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		3,133,211	0	0	0	0	0	0	0	34,429	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,718,130	0	0	0	0	0	0	0	20,988	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,350,000	0	0	0	0	0	0	0	17,122	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,189,828	0	0	0	0	0	0	0	78,741	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,170,803	0	0	0	0	0	0	0	23,886	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		3,007,353	0	0	0	0	0	0	0	40,529	0	0	0
4525762	MURRAY	UT		05/29/2015		0	0	0	0	0	0	0	0	18,684	0	0	0
4625460	BARRE	VT		08/26/2010		3,257,397	0	0	0	0	0	0	0	119,533	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,107,130	0	0	0	0	0	0	0	14,084	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,969,952	0	0	0	0	0	0	0	53,355	0	0	0
4725407	CHESTER	VA		07/29/2008		5,264,798	0	0	0	0	0	0	0	48,875	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		2,655,641	0	0	0	0	0	0	0	103,738	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,437,199	0	0	0	0	0	0	0	16,694	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,889,842	0	0	0	0	0	0	0	32,369	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,677,310	0	0	0	0	0	0	0	24,819	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		4,059,237	0	0	0	0	0	0	0	49,941	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,304,913	0	0	0	0	0	0	0	34,648	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,976,228	0	0	0	0	0	0	0	24,289	0	0	0
4725705	RICHMOND	VA		09/30/2014		1,307,096	0	0	0	0	0	0	0	27,369	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,800,000	0	0	0	0	0	0	0	33,329	0	0	0
4825342	TACOMA	WA		08/30/2007		1,154,270	0	0	0	0	0	0	0	15,169	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,659,802	0	0	0	0	0	0	0	61,897	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,272,589	0	0	0	0	0	0	0	14,340	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,691,184	0	0	0	0	0	0	0	26,920	0	0	0
4825717	RENTON	WA		11/14/2014		2,900,000	0	0	0	0	0	0	0	22,504	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,630,044	0	0	0	0	0	0	0	28,562	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,521,615	0	0	0	0	0	0	0	67,010	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		654,199	0	0	0	0	0	0	0	24,228	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5325336	MT PLEASANT	SC		08/03/2007		1,423,156	0	0	0	0	0	0	0	43,556	0	0	0
5325337	OMAHA	NE		08/03/2007		2,015,841	0	0	0	0	0	0	0	38,648	0	0	0
5325360	DETROIT	MI		12/06/2007		6,609,314	0	0	0	0	0	0	0	179,628	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,570,922	0	0	0	0	0	0	0	52,963	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,077,149	0	0	0	0	0	0	0	18,024	0	0	0
5325613	MANCHESTER	NH		04/17/2013		2,246,348	0	0	0	0	0	0	0	35,916	0	0	0
0299999. Total - Mortgages With Partial Repayments						786,428,468	0	0	0	0	0	0	0	13,693,783	0	0	0
0599999. Total Mortgages						801,011,984	0	0	0	0	0	0	13,930,675	27,624,458	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 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 Designatino or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV 3.650% 0		04/08/2015	J P Morgan & Co.		3,000,000	3,000,000	0	1FE
13034P UJ 4	CALIFORNIA ST HSG FIN AGY REV 4.050% 0		04/08/2015	J P Morgan & Co.		3,000,000	3,000,000	0	1FE
650119 AP 5	NEW YORK UNIVERSITY 3.271% 07/01/27		04/10/2015	Morgan Stanley & Co.		2,000,000	2,000,000	0	1FE
650119 AQ 3	NEW YORK UNIVERSITY 3.421% 07/01/28		04/10/2015	Morgan Stanley & Co.		2,000,000	2,000,000	0	1FE
709193 LY 0	PENNSYLVANIA ST INDL DEV AUTH 3.556% 0		04/02/2015	Morgan Stanley & Co.		7,000,000	7,000,000	0	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		06/25/2015	Citi		3,113,190	3,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						20,113,190	20,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
23306N AG 7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM		06/17/2015	Deutsche Bank Securities		4,826,357	5,000,000	11,404	1FE
61765D AT 5	MORGAN STANLEY CAPITAL I TRUST 2015-MS1		06/25/2015	Morgan Stanley & Co.		3,029,811	3,000,000	2,048	1FE
914692 X6 0	UNIV OF NEW MEXICO HOSPITAL 3.532% 06/		05/07/2015	RBC Capital Markets		2,500,000	2,500,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						10,356,168	10,500,000	13,452	XXX
Bonds - Industrial and Miscellaneous									
00206R CM 2	AT&T INC 3.000% 06/30/22		04/23/2015	J P Morgan & Co.		2,999,100	3,000,000	0	2FE
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25		05/05/2015	Bank of America		2,994,750	3,000,000	0	2FE
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE 4.500%		04/28/2015	US Bancorp		2,098,880	2,000,000	22,750	2FE
05464P AB 8	AXIS EQUIPMENT FINANCE REC LLC 2015-1 B		04/16/2015	Wells Fargo Securities		1,999,587	2,000,000	0	1FE
05490P AC 4	BCC FUNDING CORP 2015-1 B 3.193% 10/20		06/17/2015	Wells Fargo Securities		2,499,947	2,500,000	0	1FE
05490P AD 2	BCC FUNDING CORP 2015-1 C 3.622% 11/20		06/17/2015	Wells Fargo Securities		2,349,957	2,350,000	0	1FE
064058 AD 2	BANK OF NEW YORK MELLON 4.950% Perpet		04/23/2015	Goldman Sachs & Co.		2,000,000	2,000,000	0	2FE
07177M AA 1	BAXALTA INC 144A 4.000% 06/23/25		06/18/2015	Citi		1,986,480	2,000,000	0	2FE
14040H BH 7	CAPITAL ONE FINANCIAL CORP 3.800% Perp		05/11/2015	J P Morgan & Co.		2,000,000	2,000,000	0	3FE
172967 JM 4	CITIGROUP INC SERIES P 5.950% Perpet		04/20/2015	Citi		2,500,000	2,500,000	0	3FE
198280 AE 9	COLUMBIA PIPELINE GROUP 144A 4.500% 06		05/19/2015	J P Morgan & Co.		2,995,410	3,000,000	0	2FE
20030N BN 0	COMCAST CORP 3.375% 08/15/25		05/19/2015	Citi		2,996,250	3,000,000	0	1FE
22822R BD 1	CROWN CASTLE TOWERS LLC 144A 3.663% 05		04/30/2015	Morgan Stanley & Co.		3,500,000	3,500,000	0	1FE
24703B AE 5	DELL EQUIPMENT FINANCE TRUST 2015-1 C		04/15/2015	Bank of America		4,998,785	5,000,000	0	1FE
24821V AA 6	DENALI BORROWER/FIN CORP 144A 5.625% 1		05/04/2015	Bank of America		2,677,500	2,500,000	7,656	2FE
25389J AL 0	DIGITAL REALTY TRUST LP 3.950% 07/01/2		06/18/2015	Citi		1,488,540	1,500,000	0	2FE
29379V BH 5	ENTERPRISE PRODUCTS OPERATING 3.700% 0		05/04/2015	Wells Fargo Securities		2,989,050	3,000,000	0	2FE
337738 AP 3	FISERV INC 3.850% 06/01/25		05/19/2015	Bank of America		2,997,990	3,000,000	0	2FE
37045X AW 6	GENERAL MOTORS FINL CO 3.450% 04/10/22		04/07/2015	Deutsche Bank Securities		1,996,060	2,000,000	0	3FE
38013G AF 6	GM FINAN AUTO LEASING TRUST 2015-2 C 2		06/11/2015	J P Morgan & Co.		1,999,632	2,000,000	0	1FE
40414L AN 9	HCP INC 4.000% 06/01/25		05/14/2015	Wells Fargo Securities		3,469,410	3,500,000	0	2FE
421946 AJ 3	HEALTH CARE REALTY TR 3.875% 05/01/25		04/15/2015	J P Morgan & Co.		1,998,340	2,000,000	0	2FE
42217K BF 2	HEALTH CARE REIT INC 4.000% 06/01/25		06/03/2015	U B S		2,492,885	2,500,000	2,000	2FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09		04/22/2015	Deutsche Bank Securities		3,998,192	4,000,000	0	1FE
52177E AF 4	LEAF II RECEIVABLES FNDG LLC 2015-1 C		04/23/2015	Credit Suisse First Boston		2,249,978	2,250,000	0	1FE
526057 BV 5	LENNAR CORP 4.750% 05/30/25		04/21/2015	Citi		1,000,000	1,000,000	0	3FE
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		04/24/2015	Deutsche Bank Securities		1,950,000	1,950,000	0	1FE

SCHEDULE D - PART 3

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

1 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 Designatino or Market Indicator (a)
565849 AL 0	MARATHON OIL 3.850% 06/01/25		06/01/2015	J P Morgan & Co.		2,993,130	3,000,000	0	2FE
580645 AG 4	MCGRAW HILL COS INC 144A 4.000% 06/15/		05/20/2015	J P Morgan & Co.		2,977,620	3,000,000	0	2FE
61761J ZN 2	MORGAN STANLEY 3.950% 04/23/27		04/20/2015	Morgan Stanley & Co.		1,992,800	2,000,000	0	2FE
626717 AF 9	MURPHY OIL CORP 3.700% 12/01/22		04/17/2015	Morgan Stanley & Co.		3,830,920	4,000,000	57,967	2FE
674599 CG 8	OCCIDENTAL PETE CORP 3.500% 06/15/25		06/18/2015	J P Morgan & Co.		1,994,840	2,000,000	0	1FE
68389X BC 8	ORACLE CORP 2.950% 05/15/25		04/28/2015	J P Morgan & Co.		8,958,870	9,000,000	0	1FE
740189 AM 7	PRECISION CASTPARTS CORP 3.250% 06/15/		06/01/2015	Citi		3,991,840	4,000,000	0	1FE
747525 AF 0	QUALCOMM INC 3.450% 05/20/25		05/13/2015	Goldman Sachs & Co.		1,992,800	2,000,000	0	1FE
761713 BG 0	REYNOLDS AMERICAN INC 4.450% 06/12/25		06/09/2015	J P Morgan & Co.		1,495,455	1,500,000	0	2FE
80284B AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C		04/15/2015	Ryan Beck & Co.		4,498,826	4,500,000	0	1FE
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		05/08/2015	U B S		3,000,000	3,000,000	0	1FE
90131H AM 7	21ST CENTURY FOX AMERICA 8.250% 08/10/		04/06/2015	Tax Free Exchange		508,022	510,000	6,545	2FE
90131H AQ 8	21ST CENTURY FOX AMERICA 4.500% 02/15/		04/06/2015	Tax Free Exchange		4,005,391	4,000,000	25,500	2FE
90131H BQ 7	21ST CENTURY FOX AMERICA 6.150% 02/15/		04/06/2015	Tax Free Exchange		3,861,913	3,500,000	30,494	2FE
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		06/16/2015	Bank of America		3,975,120	4,000,000	0	1FE
92345Y AD 8	VERISK ANALYTICS INC 4.000% 06/15/25		05/11/2015	Bank of America		3,978,520	4,000,000	0	2FE
92927K A@ 1	WABCO HOLDINGS INC SERIES B 3.080% 06/		06/25/2015	Mitsubishi UFJ Securities		2,000,000	2,000,000	0	1Z
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1		06/02/2015	Bank of America		2,999,753	3,000,000	0	1FE
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%		05/19/2015	Guggenheim Capital		8,000,000	8,000,000	0	2AM
00176J AE 6	AMERICAN MONEY MANAGEMENT CORP 2015-16 A	R	04/10/2015	Jeffries & Co.		2,000,000	2,000,000	0	1FE
12626P AM 5	CRH AMERICA INC 144A 3.875% 05/18/25	R	05/12/2015	Bank of America		3,495,695	3,500,000	0	2FE
14311M AL 0	CARLYLE GLOBAL MKT STRATEGIES 2015-23A A	F	06/30/2015	J P Morgan & Co.		2,000,000	2,000,000	0	1FE
494386 AB 1	KIMBERLY-CLARK DE MEXICO 144A 3.800% 0	R	04/21/2015	Barclays Capital Inc.		2,370,150	2,250,000	3,800	1FE
51817T AA 0	LATAM AIRLINES 2015-1 A 144A 4.200% 11	F	05/14/2015	Citi		3,000,000	3,000,000	0	1FE
87124V AE 9	SYDNEY AIRPORT FINANCE 144A 3.375% 04/	F	04/23/2015	Bank of America		1,981,560	2,000,000	0	2FE
G7332# AF 0	RRPF ENGINE LEASING LIMITED SENIOR SECUR	F	04/13/2015	Barclays Capital Inc.		4,000,000	4,000,000	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous						155,129,948	154,810,000	156,712	XXX
Bonds - Hybrid Securities									
00206R CN 0	AT&T INC 3.400% 05/15/25		04/23/2015	J P Morgan & Co.		5,982,240	6,000,000	0	2FE
4899999. Total Bonds - Hybrid Securities						5,982,240	6,000,000	0	XXX
8399997. Total Bonds - Part 3						191,581,546	191,310,000	170,164	XXX
8399999. Total Bonds						191,581,546	191,310,000	170,164	XXX
9999999. Total Bonds, Preferred and Common Stocks						191,581,546	XXX	170,164	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03		06/01/2015	Paydown		76,879	76,879	82,056	81,863	0	(4,985)	0	(4,985)	0	76,879	0	0	0	1,019	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2015	Paydown		50,406	50,406	51,918	51,481	0	(1,075)	0	(1,075)	0	50,406	0	0	0	630	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		06/01/2015	Paydown		19,014	19,014	18,439	18,525	0	489	0	489	0	19,014	0	0	0	238	02/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		06/01/2015	Paydown		258	258	256	257	0	1	0	1	0	258	0	0	0	9	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		06/15/2015	Redemption 100.0000		103,749	103,749	103,749	103,749	0	0	0	0	0	103,749	0	0	0	2,046	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.011% 04/16/50		06/01/2015	Paydown		0	0	71,901	68,901	0	(68,901)	0	(68,901)	0	0	0	0	0	7,047	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.499% 10/16/48		06/01/2015	Paydown		0	0	46,867	46,233	0	(46,233)	0	(46,233)	0	0	0	0	0	5,657	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.789% 05/16/49		06/01/2015	Paydown		0	0	4,487	4,373	0	(4,373)	0	(4,373)	0	0	0	0	0	1,896	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		06/01/2015	Paydown		632,906	632,906	618,882	627,027	0	5,879	0	5,879	0	632,906	0	0	0	13,995	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		06/01/2015	Paydown		168,208	168,208	174,673	170,034	0	(1,826)	0	(1,826)	0	168,208	0	0	0	4,186	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.484% 04/20/42		06/01/2015	Paydown		282,056	282,056	308,675	293,703	0	(11,648)	0	(11,648)	0	282,056	0	0	0	3,732	04/20/2042	1
38376G A7 5	GNMA 2011-10 AC 3.643% 11/16/44		06/01/2015	Paydown		245,696	245,696	266,868	265,795	0	(20,099)	0	(20,099)	0	245,696	0	0	0	3,641	11/16/2044	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		05/01/2015	Paydown		16,753	16,753	16,774	16,767	0	(13)	0	(13)	0	16,753	0	0	0	230	03/16/2035	1
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39		06/01/2015	Paydown		1,106,649	1,106,649	1,123,249	1,120,901	0	(14,252)	0	(14,252)	0	1,106,649	0	0	0	14,151	08/16/2039	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		05/10/2015	Redemption 100.0000		68,769	68,769	68,769	68,769	0	0	0	0	0	68,769	0	0	0	2,027	08/10/2018	1
0599999. Total Bonds - U.S Government						2,771,343	2,771,343	2,957,563	2,938,378	0	(167,036)	0	(167,036)	0	2,771,343	0	0	0	60,504	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		06/01/2015	Redemption 100.0000		124,404	124,404	124,404	124,404	0	0	0	0	0	124,404	0	0	0	1,519	02/01/2042	1FE
20774W H2 0	CONNECTICUT ST HSG FIN AUTH 2011 SERIES		05/28/2015	Redemption 100.0000		260,000	260,000	263,250	262,281	0	(125)	0	(125)	0	262,156	0	(2,156)	(2,156)	6,870	11/15/2041	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		06/15/2015	Redemption 100.0000		11,974	11,974	11,974	11,974	0	0	0	0	0	11,974	0	0	0	193	06/15/2045	1FE
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		04/01/2015	Redemption 100.0000		5,000	5,000	4,444	4,481	0	6	0	6	0	4,488	0	512	512	86	04/01/2029	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		06/01/2015	Redemption 100.0000		101,762	101,762	94,325	94,546	0	70	0	70	0	94,616	0	7,146	7,146	1,047	07/01/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		06/01/2015	Redemption 100.0000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	2,413	11/01/2041	1FE
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157		04/13/2015	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,504	12/01/2027	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		06/01/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,316	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		06/01/2015	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	1,292	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		06/01/2015	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,281	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		06/01/2015	Redemption 100.0000		74,542	74,542	66,844	67,109	0	92	0	92	0	67,201	0	7,341	7,341	807	10/01/2034	1FE
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B 4.		06/01/2015	Redemption 100.0000		50,000	50,000	49,999	50,000	0	0	0	0	0	50,000	0	0	0	1,156	12/01/2026	1FE
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		04/01/2015	Redemption 100.0000		170,000	170,000	172,300	172,055	0	(65)	0	(65)	0	171,991	0	(1,991)	(1,991)	4,038	10/01/2033	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3.		06/01/2015	Redemption 100.0000		340,000	340,000	356,150	353,747	0	(592)	0	(592)	0	353,155	0	(13,155)	(13,155)	11,688	07/01/2034	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		06/01/2015	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	357	09/01/2032	1FE
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		04/01/2015	Redemption 100.0000		75,000	75,000	77,627	77,164	0	(63)	0	(63)	0	77,101	0	(2,101)	(2,101)	984	04/01/2041	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		06/01/2015	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	198	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		06/01/2015	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,031	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		06/01/2015	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	4,499	06/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		06/01/2015	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	996	01/01/2041	1FE
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2		06/18/2015	Redemption 100.0000		30,000	30,000	30,200	30,177	0	(11)	0	(11)	0	30,166	0	(166)	(166)	780	11/01/2028	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		05/01/2015	Various		75,000	75,000	75,188	75,164	0	(7)	0	(7)	0	75,157	0	(157)	(157)	2,670	01/01/2030	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		06/25/2015	Redemption 100.0000		59,044	59,044	59,044	59,044	0	0	0	0	0	59,044	0	0	0	682	04/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		04/01/2015	Various		145,000	145,000	145,345	145,305	0	(11)	0	(11)	0	145,295	0	(295)	(295)	3,263	10/01/2031	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						2,376,726	2,376,726	2,386,094	2,382,451	0	(706)	0	(706)	0	2,381,748	0	(5,022)	(5,022)	50,670	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2015	Paydown		83,346	83,346	84,057	83,361	0	(14)	0	(14)	0	83,346	0	0	0	1,874	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2015	Paydown		91,078	91,078	89,131	90,037	0	1,041	0	1,041	0	91,078	0	0	0	2,118	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2015	Paydown		150,593	150,593	151,222	150,459	0	134	0	134	0	150,593	0	0	0	3,756	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2015	Paydown		208,813	208,813	197,286	202,549	0	6,265	0	6,265	0	208,813	0	0	0	5,222	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2015	Paydown		124,952	124,952	114,854	123,196	0	1,756	0	1,756	0	124,952	0	0	0	3,377	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2015	Paydown		261,588	261,588	252,465	258,337	0	3,252	0	3,252	0	261,588	0	0	0	6,279	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2015	Paydown		40,039	40,039	36,229	39,041	0	998	0	998	0	40,039	0	0	0	1,030	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2015	Paydown		88,952	88,952	84,410	87,815	0	1,137	0	1,137	0	88,952	0	0	0	2,251	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2015	Paydown		58,324	58,324	55,878	57,599	0	725	0	725	0	58,324	0	0	0	1,482	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		06/01/2015	Paydown		78	78	77	77	0	1	0	1	0	78	0	0	0	3	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2015	Paydown		27,242	27,242	25,837	26,779	0	463	0	463	0	27,242	0	0	0	709	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2015	Paydown		66,806	66,806	63,674	65,869	0	936	0	936	0	66,806	0	0	0	1,713	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		06/01/2015	Paydown		4,146	4,146	4,146	4,146	0	0	0	0	0	4,146	0	0	0	121	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2015	Paydown		49,471	49,471	53,583	52,401	0	(65)	0	(65)	0	52,336	0	(2,865)	(2,865)	722	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		06/01/2015	Paydown		58,355	58,355	64,144	63,094	0	(4,739)	0	(4,739)	0	58,355	0	0	0	851	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2015	Paydown		99,906	99,906	103,371	102,916	0	(3,010)	0	(3,010)	0	99,906	0	0	0	1,361	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2015	Paydown		46,374	46,374	46,083	46,117	0	258	0	258	0	46,374	0	0	0	677	07/25/2033	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		06/01/2015	Paydown		52,681	52,681	56,649	0	0	(3,968)	0	(3,968)	0	52,681	0	0	0	461	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		06/01/2015	Paydown		38,021	38,021	41,134	42,182	0	(4,161)	0	(4,161)	0	38,021	0	0	0	775	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		06/01/2015	Paydown		60,643	60,643	63,894	63,084	0	(2,440)	0	(2,440)	0	60,643	0	0	0	758	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		06/15/2015	Paydown		65,303	65,303	65,028	65,054	0	249	0	249	0	65,303	0	0	0	953	04/15/2033	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2015	Paydown		55,229	55,229	53,403	54,438	0	790	0	790	0	55,229	0	0	0	1,536	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2015	Paydown		173,009	173,009	165,096	170,946	0	2,063	0	2,063	0	173,009	0	0	0	3,894	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		06/01/2015	Paydown		18,475	18,475	18,124	18,322	0	153	0	153	0	18,475	0	0	0	505	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		06/01/2015	Paydown		69,050	69,050	66,614	68,367	0	683	0	683	0	69,050	0	0	0	1,906	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2015	Paydown		161,836	161,836	160,795	161,269	0	567	0	567	0	161,836	0	0	0	4,840	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2015	Paydown		140,463	140,463	129,115	135,248	0	5,215	0	5,215	0	140,463	0	0	0	3,865	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2015	Paydown		220,550	220,550	212,516	217,874	0	2,677	0	2,677	0	220,550	0	0	0	5,313	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2015	Paydown		109,274	109,274	98,595	105,595	0	3,679	0	3,679	0	109,274	0	0	0	2,654	08/15/2032	1

SCHEDULE D - PART 4

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

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31392U	EE	0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2015	Paydown		62,060	62,060	59,794	61,029	0	1,031	0	1,031	0	62,060	0	0	0	1,495	09/15/2032	1
31392U	JL	9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2015	Paydown		124,972	124,972	122,757	124,418	0	554	0	554	0	124,972	0	0	0	3,647	09/15/2032	1
31392W	JU	5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2015	Paydown		205,710	205,710	196,469	202,299	0	3,411	0	3,411	0	205,710	0	0	0	4,869	10/15/2032	1
31393A	VK	0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2015	Paydown		7,571	7,571	7,176	7,465	0	106	0	106	0	7,571	0	0	0	165	04/25/2033	1
31393C	LX	9	FNMA 2003-48 GH 5.500% 06/25/33		06/01/2015	Paydown		226,178	226,178	220,948	224,226	0	1,952	0	1,952	0	226,178	0	0	0	4,881	06/25/2033	1
31393N	4A	4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2015	Paydown		110,123	110,123	110,760	110,151	0	(28)	0	(28)	0	110,123	0	0	0	2,498	03/15/2033	1
31393Y	W2	7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		06/01/2015	Paydown		25,534	25,534	24,836	25,241	0	292	0	292	0	25,534	0	0	0	702	07/25/2034	1
31405W	QT	5	FNMA POOL 801566 5.000% 01/01/20		06/01/2015	Paydown		2,620	2,620	2,636	2,621	0	(1)	0	(1)	0	2,620	0	0	0	55	01/01/2020	1
36230M	FL	6	GN 752871 3.850% 07/15/36		06/01/2015	Paydown		36,376	36,376	37,832	37,796	0	(1,419)	0	(1,419)	0	36,376	0	0	0	584	07/15/2036	1
38378N	KA	0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2015	Paydown		29,883	29,883	29,883	29,883	0	0	0	0	0	29,883	0	0	0	436	10/16/2033	1
456567	WA	0	INDUSTRY CA URBAN DEV AGENCY 5.500% 05		05/01/2015	Redemption 100.0000		1,865,000	1,865,000	1,897,638	1,867,999	0	(1,084)	0	(1,084)	0	1,866,915	0	(1,915)	(1,915)	51,288	05/01/2016	1FE
46637Q	AA	4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		06/01/2015	Paydown		367,927	367,927	376,798	374,372	0	(6,445)	0	(6,445)	0	367,927	0	0	0	4,538	01/27/2038	1FE
911551	AA	7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		06/01/2015	Various		29,177	29,177	29,177	29,177	0	0	0	0	0	29,177	0	0	0	910	05/01/2032	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment								5,717,728	5,717,728	5,674,114	5,652,849	0	13,014	0	13,014	0	5,722,508	0	(4,780)	(4,780)	137,074	XXX	XXX
Bonds - Industrial and Miscellaneous																							
00212P	AV	0	ASG RESECURITIZATION TRUST 2009-5 A50.		06/01/2015	Paydown		61,216	61,216	59,992	60,869	0	347	0	347	0	61,216	0	0	0	757	02/28/2037	1FM
00213R	AA	1	ARL FIRST LLC 2012-1A A1 1.936% 12/15/		06/15/2015	Paydown		71,132	71,132	71,132	71,132	0	0	0	0	0	71,132	0	0	0	574	12/15/2042	1FE
00228#	AA	0	AV CINGULAR LLC CINGULAR WIRELESS LLC		06/15/2015	Redemption 100.0000		112,589	112,589	115,590	113,966	0	(68)	0	(68)	0	113,898	0	(1,309)	(1,309)	3,498	08/15/2021	1
004375	AN	1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		06/01/2015	Paydown		37,552	37,552	28,352	32,419	0	5,133	0	5,133	0	37,552	0	0	0	825	10/25/2033	1FM
00442Q	AG	3	ACE SECURITIES CORP 2003-MH1 B1 6.500%		06/01/2015	Paydown		100,762	100,762	106,430	101,509	0	(747)	0	(747)	0	100,762	0	0	0	2,801	08/15/2030	3AM
008414	AA	2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		06/25/2015	Paydown		101,447	101,447	97,041	97,582	0	3,865	0	3,865	0	101,447	0	0	0	1,388	07/25/2043	1FM
00841X	AD	2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		06/01/2015	Paydown		237,005	237,005	240,523	0	0	(3,518)	0	(3,518)	0	237,005	0	0	0	1,375	03/25/2045	1FE
00922K	AB	6	AIR 2 US 144A SERIES B ENHANCED EQUIP		04/01/2015	Various		439,954	439,954	442,619	440,610	0	(30)	0	(30)	0	440,580	0	(625)	(625)	18,979	10/01/2020	4FE
01877K	AA	1	ALLIANCE PIPELINE LP 144A SENIOR NOTES		06/30/2015	Redemption 100.0000		46,704	46,704	46,704	46,704	0	0	0	0	0	46,704	0	0	0	1,814	06/30/2015	1FE
02377A	AA	6	AMERICAN AIRLINES 2014-1 A PT TRUST 3..		04/01/2015	Redemption 100.0000		43,963	43,963	43,963	43,963	0	0	0	0	0	43,963	0	0	0	881	10/01/2026	1FE
02665U	AA	3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		06/01/2015	Paydown		14,306	14,306	14,305	14,304	0	1	0	1	0	14,306	0	0	0	226	10/17/2036	1FE
02666A	AA	6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		06/01/2015	Paydown		8,975	8,975	8,974	0	0	0	0	0	0	8,975	0	0	0	60	04/17/2045	1FE
03063P	AE	2	AMERICREDIT AUTOMOBILE REC 2010-3 C 3.		04/08/2015	Paydown		69,709	69,709	69,703	69,709	0	0	0	0	0	69,709	0	0	0	776	04/08/2016	1FE
03064N	AF	3	AMERICREDIT AUTOMOBILE REC 2011-2 C 3.		05/08/2015	Paydown		164,789	164,789	164,780	164,789	0	1	0	1	0	164,789	0	0	0	1,934	10/12/2016	1FE
03072S	LE	3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1		06/01/2015	Paydown		303,362	303,362	277,387	291,835	0	212	0	212	0	292,047	0	11,315	11,315	6,315	11/25/2033	1FM
03072S	LT	0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		06/01/2015	Paydown		29,001	29,001	28,626	28,626	0	9	0	9	0	28,636	0	366	366	637	01/25/2034	1FM
03215P	EQ	8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		04/01/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2028	1FM
03215P	ET	2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F		06/01/2015	Paydown		46,208	46,208	42,547	45,818	0	390	0	390	0	46,208	0	0	0	682	06/25/2028	1FM
03235M	AA	0	AMTRAK / PENN STATION 144A LEASE FINANC		06/15/2015	Redemption 100.0000		286,613	286,613	286,613	286,807	0	(27)	0	(27)	0	286,780	0	(167)	(167)	13,614	06/15/2017	1
04542B	MS	8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		06/01/2015	Paydown		113,330	113,330	113,054	113,218	0	(12)	0	(12)	0	113,206	0	123	123	2,265	06/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/1		06/07/2015	Redemption 100.0000		142,144	142,144	132,741	137,912	0	309	0	309	0	138,220	0	3,924	3,924	4,164	01/02/2019	3
05366# AF 0	AVIATION CAPITAL GROUP CORP SERIES A 5		04/08/2015	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,100	04/08/2015	2
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05		06/01/2015	Paydown		69,214	69,214	69,690	69,030	0	184	0	184	0	69,214	0	0	0	1,755	05/26/2037	1FM
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		05/01/2015	Redemption 100.0000		133,962	133,962	133,962	133,982	0	(20)	0	(20)	0	133,962	0	0	0	4,759	05/01/2026	1
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5	E	06/02/2015	Paydown		74,356	74,356	74,299	74,249	0	106	0	106	0	74,356	0	0	0	954	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		06/02/2015	Paydown		76,689	76,689	76,689	76,689	0	0	0	0	0	76,689	0	0	0	845	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		06/04/2015	Paydown		154,484	154,484	154,452	154,486	0	(2)	0	(2)	0	154,484	0	0	0	1,158	12/04/2028	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2013-A A 2		06/02/2015	Paydown		289,789	289,789	289,765	0	0	16	0	16	0	289,781	0	8	8	2,168	05/02/2030	1FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		06/01/2015	Paydown		33,243	33,243	32,786	33,043	0	199	0	199	0	33,243	0	0	0	575	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5		06/01/2015	Paydown		14,097	14,097	13,859	13,982	0	115	0	115	0	14,097	0	0	0	292	10/25/2020	2FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		06/01/2015	Paydown		67,627	67,627	67,965	67,520	0	107	0	107	0	67,627	0	0	0	1,478	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		06/01/2015	Paydown		16,351	16,351	17,261	17,164	0	(8)	0	(8)	0	17,156	0	(805)	(805)	355	01/25/2042	1FM
084423 AM 4	BERKLEY (WR) CORPORATION PROPERTY/CASUAL		05/15/2015	Maturity		250,000	250,000	249,808	249,991	0	9	0	9	0	250,000	0	0	0	7,000	05/15/2015	2FE
101137 AG 2	BOSTON SCIENTIFIC 6.400% 06/15/16		06/11/2015	Call 105.8400		1,058,400	1,000,000	1,013,610	1,002,670	0	(787)	0	(787)	0	1,001,883	0	56,517	56,517	0	06/15/2016	2FE
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06		06/30/2015	Redemption 100.0000		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	1,998	06/30/2024	1FE
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2015	Redemption 100.0000		62,098	62,098	62,098	62,098	0	0	0	0	0	62,098	0	0	0	2,127	06/01/2033	2FE
124860 CB 1	C-BASS LLC 1999-3 A 6.293% 01/01/29		06/01/2015	Paydown		10,745	10,745	10,547	10,626	0	(25)	0	(25)	0	10,601	0	144	144	281	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		06/01/2015	Paydown		50,319	50,319	44,002	44,002	0	0	0	0	0	44,002	0	6,317	6,317	1,109	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		06/01/2015	Paydown		17,109	17,109	17,066	17,056	0	0	0	0	0	17,055	0	54	54	321	08/25/2035	1FM
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1		06/01/2015	Paydown		313,274	313,274	330,504	313,519	0	(1,042)	0	(1,042)	0	312,477	0	797	797	7,993	10/25/2036	1FE
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE		06/15/2015	Redemption 100.0000		143,650	143,650	144,454	143,889	0	(42)	0	(42)	0	143,847	0	(197)	(197)	5,327	12/15/2018	4FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		06/18/2015	Paydown		85,727	85,727	85,692	85,710	0	(15)	0	(15)	0	85,695	0	32	32	709	06/18/2029	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1		06/15/2015	Paydown		50,590	50,590	50,584	50,588	0	2	0	2	0	50,590	0	0	0	576	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1		05/16/2015	Paydown		176,878	176,878	176,853	176,875	0	3	0	3	0	176,878	0	0	0	2,012	04/16/2018	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/1		06/15/2015	Paydown		84,133	84,133	84,123	84,131	0	2	0	2	0	84,133	0	0	0	1,259	09/17/2018	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2		06/15/2015	Paydown		80,308	80,308	80,297	80,306	0	2	0	2	0	80,308	0	0	0	640	03/16/2020	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2		06/15/2015	Paydown		235,278	235,278	235,261	235,270	0	8	0	8	0	235,278	0	0	0	1,825	06/15/2020	1FE
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2		06/15/2015	Paydown		336,963	336,963	332,961	335,051	0	1,912	0	1,912	0	336,963	0	0	0	2,860	09/15/2020	2AM
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		06/01/2015	Paydown		24,156	24,156	24,427	24,098	0	(18)	0	(18)	0	24,080	0	75	75	599	05/27/2037	1FM
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8 LESS		05/15/2015	Redemption 100.0000		75,747	75,747	75,747	75,747	0	0	0	0	0	75,747	0	0	0	2,753	11/15/2026	2
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		06/01/2015	Paydown		88,861	88,861	90,336	90,049	0	(1,188)	0	(1,188)	0	88,861	0	0	0	1,151	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		06/01/2015	Paydown		161,526	161,526	163,608	163,393	0	(1,868)	0	(1,868)	0	161,526	0	0	0	1,999	05/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		06/01/2015	Paydown		266,732	266,732	261,064	265,164	0	294	0	294	0	265,458	0	1,274	1,274	5,980	08/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		06/01/2015	Paydown		2,640	2,863	2,331	2,429	0	4	0	4	0	2,434	0	207	207	68	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		06/01/2015	Paydown		28,970	30,902	28,938	28,938	0	53	0	53	0	28,991	0	(21)	(21)	709	10/25/2035	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50		06/01/2015	Paydown		12,295	12,295	12,355	12,281	0	15	0	15	0	12,295	0	0	0	355	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB		06/01/2015	Paydown		86,010	86,010	82,893	83,744	0	2,266	0	2,266	0	86,010	0	0	0	1,958	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		05/01/2015	Paydown		161,832	161,832	161,331	161,321	0	(2)	0	(2)	0	161,319	0	513	513	2,832	05/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00		06/01/2015	Paydown		200,644	200,644	194,625	199,171	0	1,473	0	1,473	0	200,644	0	0	0	4,245	07/25/2034	1FM
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8 5.25		06/01/2015	Paydown		146,501	146,501	137,345	145,824	0	677	0	677	0	146,501	0	0	0	3,245	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		06/01/2015	Paydown		157,185	157,185	153,502	154,255	0	6	0	6	0	154,260	0	2,925	2,925	2,759	06/25/2035	1FM
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C 8.155%		04/09/2015	Brean Capital		326,687	0	0	0	0	0	0	0	0	0	0	325,780	325,780	0	12/15/2021	6FE
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2015	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1
149162 B* 9	CATHOLIC HEALTHCARE WEST SERIES B 6.09		05/15/2015	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	106,237	05/15/2015	1
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16		06/05/2015	Paydown		190,246	190,246	190,246	190,246	0	0	0	0	0	190,246	0	0	0	7,324	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		06/01/2015	Paydown		2,108	2,108	2,012	2,012	0	0	0	0	0	2,012	0	95	95	49	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		06/01/2015	Paydown		6,930	6,930	6,796	6,879	0	51	0	51	0	6,930	0	0	0	145	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4		06/01/2015	Paydown		139,491	139,491	126,239	135,049	0	363	0	363	0	135,412	0	4,079	4,079	3,446	07/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1		06/01/2015	Paydown		20,160	20,160	17,942	19,240	0	119	0	119	0	19,359	0	801	801	454	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		06/01/2015	Paydown		6,836	6,836	6,801	6,805	0	0	0	0	0	6,805	0	31	31	161	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		06/01/2015	Paydown		138,356	138,356	135,535	135,741	0	2,615	0	2,615	0	138,356	0	0	0	2,053	10/25/2043	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		06/25/2015	Paydown		222,963	222,963	225,962	0	0	(3,000)	0	(3,000)	0	222,963	0	0	0	1,301	06/25/2058	1FE
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		06/01/2015	Paydown		15,362	15,362	15,362	15,362	0	0	0	0	0	15,362	0	0	0	0	05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 8.700		06/01/2015	Paydown		2,585	2,585	2,053	2,053	0	0	0	0	0	2,053	0	532	532	69	06/15/2025	5FM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 3.256		06/01/2015	Paydown		22,180	22,180	13,357	16,020	868	0	3,531	(2,663)	0	13,357	0	8,823	8,823	339	03/15/2027	4FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000		06/01/2015	Paydown		4,844	4,844	3,509	3,509	0	1,336	0	1,336	0	4,844	0	0	0	141	03/15/2027	4FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 6.000		06/01/2015	Paydown		15,585	15,585	15,583	15,585	0	0	0	0	0	15,585	0	0	0	394	04/15/2028	1FM
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0.		04/29/2015	Redemption 100.0000		124,445	124,445	126,312	126,220	0	(66)	0	(66)	0	126,154	0	(1,709)	(1,709)	2,489	10/29/2024	2FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		06/15/2015	Paydown		265,595	265,595	241,940	257,750	0	7,845	0	7,845	0	265,595	0	0	0	7,880	03/15/2028	1FE
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		06/01/2015	Paydown		151,617	151,617	149,026	149,026	0	2,592	0	2,592	0	151,617	0	0	0	3,394	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		06/01/2015	Paydown		16,823	16,823	17,202	16,873	0	(50)	0	(50)	0	16,823	0	0	0	368	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		06/30/2015	Redemption 100.0000		49,003	49,003	49,003	49,002	0	1	0	1	0	49,003	0	0	0	2,156	03/30/2025	2FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0.		06/15/2015	Redemption 100.0000		8,060	8,060	8,060	0	0	0	0	0	0	8,060	0	0	0	58	05/15/2034	1Z
233046 AC 5	DB MASTER FINANCE LLC 144A 3.262% 02/2		05/20/2015	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	129	02/20/2045	2AM
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/		06/30/2015	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	428	03/30/2043	1
24424C AU 5	JOHN DEERE CAPITAL CORP 5.250% 06/15/1		06/15/2015	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,250	06/15/2015	1FE
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2		06/20/2015	Paydown		306,661	306,661	306,628	306,628	0	33	0	33	0	306,661	0	0	0	3,206	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2		06/20/2015	Paydown		306,661	306,661	306,582	306,583	0	77	0	77	0	306,661	0	0	0	3,761	05/20/2027	1FE
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES 8		06/15/2015	Maturity		125,000	125,000	154,094	126,640	0	(1,640)	0	(1,640)	0	125,000	0	0	0	5,469	06/15/2015	2FE
257867 AR 2	RR DONNELLEY & SONS 5.500% 05/15/15		05/15/2015	Maturity		1,823,000	1,823,000	1,850,033	1,824,332	0	(1,332)	0	(1,332)	0	1,823,000	0	0	0	50,133	05/15/2015	3FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
27430* AJ 2	EAST PENN MANUFACTURING CO SERIES A 6.		05/22/2015	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	137,600	05/22/2015	2
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2.		06/25/2015	Paydown		152,846	152,846	152,843	152,844	0	3	0	3	0	152,846	0	0	0	1,540	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3.		06/25/2015	Paydown		152,846	152,846	152,824	152,826	0	21	0	21	0	152,846	0	0	0	1,838	02/25/2027	2AM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		06/01/2015	Paydown		87,192	87,192	87,711	87,610	0	(418)	0	(418)	0	87,192	0	0	0	944	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		06/25/2015	Paydown		78,429	78,429	77,791	77,827	0	603	0	603	0	78,429	0	0	0	963	06/25/2043	1FM
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR		06/30/2015	Redemption 100.0000		207,115	207,115	207,115	207,115	0	0	0	0	0	207,115	0	0	0	7,363	06/28/2020	2
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		06/01/2015	Paydown		9,481	9,481	9,967	0	0	(486)	0	(486)	0	9,481	0	0	0	72	05/01/2027	1FE
31953* AL 6	BNSF RAILWAY COMPANY SERIES A 5.960% 1		05/15/2015	Redemption 100.0000		15,234	15,234	15,234	15,234	0	0	0	0	0	15,234	0	0	0	454	10/15/2027	1
31953* AM 4	BNSF RAILWAY COMPANY SERIES B 5.960% 1		05/15/2015	Redemption 100.0000		1,531	1,531	1,531	1,531	0	0	0	0	0	1,531	0	0	0	46	10/15/2027	1
31953* AN 2	BNSF RAILWAY COMPANY SERIES C 5.960% 1		05/15/2015	Redemption 100.0000		9,688	9,688	9,688	9,688	0	0	0	0	0	9,688	0	0	0	289	10/15/2027	1
31953* AP 7	BNSF RAILWAY COMPANY SERIES D 5.960% 1		05/15/2015	Redemption 100.0000		3,923	3,923	3,923	3,923	0	0	0	0	0	3,923	0	0	0	117	10/15/2027	1
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E 5.960% 1		05/15/2015	Redemption 100.0000		5,204	5,204	5,204	5,204	0	0	0	0	0	5,204	0	0	0	155	10/15/2027	1
31953* AR 3	BNSF RAILWAY COMPANY SERIES F 5.960% 1		05/15/2015	Redemption 100.0000		18,575	18,575	18,575	18,575	0	0	0	0	0	18,575	0	0	0	554	10/15/2027	1
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED		04/01/2015	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,760	04/01/2015	2
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		06/01/2015	Paydown		141,090	141,090	143,824	0	0	(2,734)	0	(2,734)	0	141,090	0	0	0	822	03/25/2045	1FE
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3.		06/15/2015	Paydown		239,897	239,897	239,892	239,896	0	1	0	1	0	239,897	0	0	0	3,332	10/16/2017	1FE
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2.		06/21/2015	Paydown		488,270	488,270	488,219	488,227	0	44	0	44	0	488,270	0	0	0	4,252	03/23/2020	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		06/01/2015	Paydown		80,414	80,414	81,018	80,741	0	(327)	0	(327)	0	80,414	0	0	0	2,294	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		06/01/2015	Paydown		22,308	22,308	21,103	21,302	0	1,005	0	1,005	0	22,308	0	0	0	618	04/25/2029	5FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		06/01/2015	Paydown		247,675	247,675	241,963	245,466	0	2,209	0	2,209	0	247,675	0	0	0	5,671	02/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		06/01/2015	Paydown		112,704	112,704	115,803	113,890	0	(1,187)	0	(1,187)	0	112,704	0	0	0	2,544	01/25/2020	3FM
37045X AW 6	GENERAL MOTORS FINL CO 3.450% 04/10/22		04/08/2015	Citi		2,005,300	2,000,000	1,996,060	0	0	4	0	4	0	1,996,064	0	9,236	9,236	575	04/10/2022	3FE
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17		06/15/2015	Paydown		323,686	323,686	323,618	323,618	0	68	0	68	0	323,686	0	0	0	4,327	03/17/2031	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		06/01/2015	Paydown		12,084	12,084	10,997	11,510	0	17	0	17	0	11,527	0	557	557	266	09/25/2037	1FM
42217K AM 8	HEALTH CARE REIT INC REITS 5.875% 05/1		05/15/2015	Maturity		4,000,000	4,000,000	3,998,625	3,999,950	0	50	0	50	0	4,000,000	0	0	0	117,500	05/15/2015	2FE
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A		04/16/2015	Paydown		157,967	157,967	157,967	157,967	0	0	0	0	0	157,967	0	0	0	1,748	12/16/2017	1FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09		06/20/2015	Paydown		14,306	14,306	14,299	0	0	0	0	0	0	14,299	0	6	6	0	09/20/2040	1FE
437076 AZ 5	HOME DEPOT INC 2.700% 04/01/23		05/06/2015	Jeffries & Co.		998,290	1,000,000	998,440	998,681	0	51	0	51	0	998,732	0	(442)	(442)	16,500	04/01/2023	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		06/01/2015	Paydown		17,197	17,197	17,192	17,164	0	33	0	33	0	17,197	0	0	0	517	08/20/2028	1FM
45138L AU 7	IDAHO POWER CORP 6.025% 07/15/18		04/23/2015	Call 114.8930		2,010,628	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	260,628	260,628	81,421	07/15/2018	1FE
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.186% 07/2		06/25/2015	Paydown		21,978	21,978	18,901	20,700	0	56	0	56	0	20,757	0	1,221	1,221	109	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		06/01/2015	Paydown		301,128	301,128	277,941	277,941	0	0	0	0	0	277,941	0	23,187	23,187	6,178	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		06/01/2015	Paydown		39,638	39,638	38,970	39,149	0	8	0	8	0	39,156	0	482	482	808	08/25/2034	1FM
458140 AM 2	INTEL CORP 2.700% 12/15/22		05/08/2015	Susquehanna Financial Group		1,000,260	1,000,000	1,006,480	1,005,284	0	(215)	0	(215)	0	1,005,069	0	(4,809)	(4,809)	10,950	12/15/2022	1FE
459902 AS 1	INTERNATIONAL GAME TECHNOLOGY 5.500% 0		05/13/2015	Various		2,020,000	2,000,000	2,072,650	2,060,700	0	(3,607)	0	(3,607)	0	2,057,094	0	(37,094)	(37,094)	45,222	06/15/2020	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.		06/15/2015	Paydown		42,554	42,554	42,545	42,548	0	6	0	6	0	42,554	0	0	0	672	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4.		06/15/2015	Paydown		44,463	44,463	47,285	47,187	0	(2,724)	0	(2,724)	0	44,463	0	0	0	878	10/15/2056	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3.		06/15/2015	Paydown		14,998	14,998	14,988	0	0	9	0	9	0	14,998	0	0	0	60	09/15/2072	1FE
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES 5.250%		05/01/2015	Maturity		125,000	125,000	124,863	124,995	0	5	0	5	0	125,000	0	0	0	3,281	05/01/2015	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T		06/15/2015	Redemption 100.0000		240,888	240,888	240,888	240,888	0	0	0	0	0	240,888	0	0	0	7,132	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		06/01/2015	Paydown		134,720	134,720	137,798	137,092	0	(2,372)	0	(2,372)	0	134,720	0	0	0	1,685	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		06/01/2015	Paydown		124,374	124,374	122,197	122,655	0	1,719	0	1,719	0	124,374	0	0	0	1,725	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		06/01/2015	Paydown		93,841	93,841	95,248	94,988	0	(1,148)	0	(1,148)	0	93,841	0	0	0	1,589	08/26/2036	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		06/01/2015	Paydown		141,419	141,419	147,430	146,960	0	(5,541)	0	(5,541)	0	141,419	0	0	0	2,449	11/27/2038	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.		06/01/2015	Paydown		451,552	451,552	468,908	467,813	0	(16,261)	0	(16,261)	0	451,552	0	0	0	6,675	06/25/2029	1FM
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN R		06/30/2015	Redemption 100.0000		75,980	75,980	75,041	75,786	0	56	0	56	0	75,842	0	139	139	2,114	07/31/2016	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		06/30/2015	Redemption 100.0000		444,264	444,264	445,497	444,631	0	(41)	0	(41)	0	444,590	0	(326)	(326)	12,744	03/30/2021	2FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/		06/17/2015	Redemption 100.0000		7,318	7,318	7,318	7,318	0	0	0	0	0	7,318	0	0	0	241	06/15/2033	3FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG		06/08/2015	Redemption 100.0000		58,916	58,916	58,916	58,916	0	0	0	0	0	58,916	0	0	0	1,799	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-		06/01/2015	Paydown		3,010	3,010	2,275	2,353	0	657	0	657	0	3,010	0	0	0	0	08/26/2024	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		06/01/2015	Paydown		109,905	109,905	103,152	103,152	0	6,753	0	6,753	0	109,905	0	0	0	2,245	11/25/2035	2FM
526057 AS 3	LENNAR CORP 5.600% 05/31/15		05/31/2015	Maturity		6,000,000	6,000,000	5,930,872	5,996,094	0	3,906	0	3,906	0	6,000,000	0	0	0	168,000	05/31/2015	3FE
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST		04/25/2015	Paydown		149,886	149,886	141,369	149,019	0	867	0	867	0	149,886	0	0	0	5,209	01/26/2032	2AM
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2....		06/15/2015	Paydown		77,082	77,082	77,077	0	0	5	0	5	0	77,082	0	0	0	677	01/15/2045	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.		06/01/2015	Paydown		39,493	39,493	39,641	39,447	0	(7)	0	(7)	0	39,440	0	53	53	821	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4		06/15/2015	Paydown		177,724	177,724	177,690	177,720	0	4	0	4	0	177,724	0	0	0	2,556	01/15/2030	1FE
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/		06/20/2015	Paydown		196,217	196,217	196,162	196,164	0	53	0	53	0	196,217	0	0	0	1,826	09/20/2031	1FE
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A		04/20/2015	Paydown		252,314	252,314	252,311	252,313	0	1	0	1	0	252,314	0	0	0	4,045	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		06/20/2015	Paydown		95,968	95,968	95,954	95,960	0	8	0	8	0	95,968	0	0	0	977	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		06/20/2015	Paydown		63,978	63,978	63,974	63,976	0	2	0	2	0	63,978	0	0	0	908	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		06/20/2015	Paydown		118,186	118,186	118,173	118,179	0	7	0	7	0	118,186	0	0	0	1,710	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75		06/01/2015	Paydown		141,024	141,024	114,230	134,028	0	513	0	513	0	134,541	0	6,483	6,483	2,789	12/25/2034	1FM
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES 8.		06/18/2015	Redemption 100.0000		132,110	132,110	132,110	132,110	0	0	0	0	0	132,110	0	0	0	5,846	12/18/2019	1FE
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		04/01/2015	Paydown		17,486	17,486	17,483	17,486	0	0	0	0	0	17,486	0	0	0	728	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.		06/15/2015	Paydown		44,890	44,890	42,533	43,374	0	1,516	0	1,516	0	44,890	0	0	0	891	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.		06/15/2015	Paydown		44,890	44,890	44,888	44,889	0	1	0	1	0	44,890	0	0	0	891	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/...		06/01/2015	Paydown		26,642	26,642	27,262	27,126	0	(484)	0	(484)	0	26,642	0	0	0	663	08/15/2037	3AM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/...		06/01/2015	Paydown		73,984	73,984	73,933	73,928	0	57	0	57	0	73,984	0	0	0	1,636	12/15/2045	1FM
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N		06/30/2015	Redemption 100.0000		27,203	27,203	27,203	27,203	0	0	0	0	0	27,203	0	0	0	725	06/30/2027	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		05/11/2015	Redemption 100.0000		59,251	59,251	59,251	59,251	0	0	0	0	0	59,251	0	0	0	1,668	11/11/2023	2
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5..		06/01/2015	Paydown		62,442	62,442	62,359	62,240	0	202	0	202	0	62,442	0	0	0	1,113	11/25/2033	1FM
626717 AD 4	MURPHY OIL CORP 4.000% 06/01/22		04/17/2015	Morgan Stanley & Co		3,913,080	4,000,000	4,146,760	4,115,093	0	(4,166)	0	(4,166)	0	4,110,927	0	(197,847)	(197,847)	62,667	06/01/2022	2FE
628464 B* 9	MYERS INDUSTRIES INC SERIES B 5.250% 0		06/19/2015	Stifel Nicolaus		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	352,188	01/15/2024	2Z
638620 AD 6	NATIONWIDE HEALTH PROPERTIES REITS 6.0		05/20/2015	Maturity		8,000,000	8,000,000	8,050,240	8,002,557	0	(2,557)	0	(2,557)	0	8,000,000	0	0	0	240,000	05/20/2015	2FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		06/01/2015	Paydown		341,896	341,896	325,830	333,514	0	112	0	112	0	333,627	0	8,270	8,270	7,402	11/25/2033	1FM
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7		06/01/2015	Paydown		894,706	894,706	872,828	885,653	0	1,159	0	1,159	0	886,812	0	7,894	7,894	17,241	11/25/2031	1FM
652478 AQ 1	NEWS AMERICA HLDGS 8.250% 08/10/18		04/06/2015	Tax Free Exchange		514,567	510,000	526,391	514,876	0	(309)	0	(309)	0	514,567	0	0	0	21,038	08/10/2018	2FE
652482 CB 4	NEWS AMERICA INC 4.500% 02/15/21		04/06/2015	Various		4,030,891	4,000,000	4,027,785	4,032,177	0	(1,286)	0	(1,286)	0	4,030,891	0	0	0	90,000	02/15/2021	2FE
652482 CE 8	NEWS AMERICA INC 6.150% 02/15/41		04/06/2015	Tax Free Exchange		3,892,407	3,500,000	3,900,820	3,894,246	0	(1,839)	0	(1,839)	0	3,892,407	0	0	0	107,625	02/15/2041	2FE
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI		06/01/2015	Various		45,000	45,000	44,548	44,836	0	20	0	20	0	44,856	0	144	144	1,609	06/01/2018	2FE
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		04/15/2015	Various		52,031	52,031	54,708	53,750	0	(50)	0	(50)	0	53,700	0	(1,669)	(1,669)	2,293	10/15/2026	3FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		06/01/2015	Paydown		5,713	5,713	5,713	5,713	0	0	0	0	0	5,713	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		06/01/2015	Paydown		42,166	42,166	42,166	42,166	0	0	0	0	0	42,166	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9		06/01/2015	Paydown		41,915	41,915	40,551	41,915	0	0	0	0	0	41,915	0	0	0	1,457	02/15/2028	1FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9		05/01/2015	Paydown		75,773	75,773	73,308	75,773	0	0	0	0	0	75,773	0	0	0	1,975	02/15/2028	2AM
675748 CE 5	OCWEN RESIDENTIAL MBS CO. 1999-R2 CLASS		03/03/2015	Brean Capital		636,678	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2039	6FE
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2		03/03/2015	Brean Capital		118,438	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2039	6FE
67612W AD 0	ODYSSEY RE HOLDINGS P/C / Reinsurance		05/01/2015	Maturity		1,000,000	1,000,000	993,570	999,708	0	292	0	292	0	1,000,000	0	0	0	34,375	05/01/2015	2FE
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6		06/01/2015	Paydown		98,032	98,032	98,032	98,032	0	0	0	0	0	98,032	0	0	0	2,434	12/15/2031	6FE
68389X BC 8	ORACLE CORP 2.950% 05/15/25		04/29/2015	Wells Fargo Securities		1,988,980	2,000,000	1,990,860	0	0	0	0	0	0	1,990,860	0	(1,880)	(1,880)	0	05/15/2025	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		06/15/2015	Redemption 100.0000		58,800	58,800	58,800	58,800	0	0	0	0	0	58,800	0	0	0	2,403	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		06/09/2015	Paydown		428,051	428,051	427,976	427,980	0	3	0	3	0	427,983	0	68	68	4,087	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		06/09/2015	Paydown		329,529	329,529	329,456	329,459	0	3	0	3	0	329,463	0	66	66	4,163	07/09/2029	2AM
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4		06/01/2015	Paydown		70,304	70,304	71,974	71,471	0	(1,167)	0	(1,167)	0	70,304	0	0	0	1,581	06/15/2036	1FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		06/30/2015	Redemption 100.0000		563,851	563,851	594,171	566,570	0	(2,607)	0	(2,607)	0	563,964	0	(112)	(112)	22,554	12/30/2015	1FE
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRU 2005-4 AF		06/01/2015	Paydown		198,501	198,501	199,989	198,465	0	(70)	0	(70)	0	198,395	0	106	106	3,855	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		06/30/2015	Redemption 100.0000		104,400	104,400	104,400	104,400	0	0	0	0	0	104,400	0	0	0	3,080	12/31/2018	2
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		06/01/2015	Paydown		58,749	58,749	57,808	58,137	0	612	0	612	0	58,749	0	0	0	1,431	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SECT 2006-S10 2		06/01/2015	Paydown		40,788	40,788	38,774	39,957	0	831	0	831	0	40,788	0	0	0	891	10/25/2021	1FM
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5		06/01/2015	Paydown		196,433	196,433	191,129	193,686	0	92	0	92	0	193,778	0	2,655	2,655	5,083	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		06/01/2015	Paydown		106,415	106,415	105,915	105,957	0	1	0	1	0	105,959	0	456	456	2,663	10/25/2033	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5..		06/01/2015	Paydown		186,072	186,072	185,799	185,434	0	(5)	0	(5)	0	185,429	0	643	643	4,354	08/25/2033	1FM
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1		06/01/2015	Paydown		238,532	238,532	241,728	240,622	0	(2,090)	0	(2,090)	0	238,532	0	0	0	6,407	12/25/2032	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15		06/01/2015	Paydown		769,278	769,278	742,794	760,717	0	8,561	0	8,561	0	769,278	0	0	0	17,716	08/25/2033	1FM
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17		06/01/2015	Paydown		235,725	235,725	235,725	235,725	0	0	0	0	0	235,725	0	0	0	5,049	09/25/2033	1FM
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24		06/01/2015	Paydown		400,173	400,173	387,480	398,694	0	1,480	0	1,480	0	400,173	0	0	0	6,463	07/25/2033	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		06/01/2015	Paydown		326,623	326,623	317,947	320,864	0	5,759	0	5,759	0	326,623	0	0	0	8,212	05/01/2034	1FM
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5		06/25/2015	Paydown		0	837	697	697	0	0	0	0	0	697	0	(697)	(697)	22	05/25/2034	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG SECT 2004-S5 2A		06/01/2015	Paydown		47,493	47,493	47,889	47,521	0	(28)	0	(28)	0	47,493	0	0	0	890	05/25/2019	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG SECT 2005-S1 2A		06/01/2015	Paydown		11,370	11,370	11,540	11,407	0	(37)	0	(37)	0	11,370	0	0	0	214	02/25/2020	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		06/01/2015	Paydown		178,316	178,316	178,299	177,752	0	565	0	565	0	178,316	0	0	0	4,461	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		06/01/2015	Paydown		177,526	177,526	177,515	176,960	0	566	0	566	0	177,526	0	0	0	3,922	10/25/2034	1FM
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A 1.140%		05/15/2015	Paydown		42,138	42,138	42,137	42,138	0	0	0	0	0	42,138	0	0	0	164	07/16/2018	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		06/25/2015	Paydown		465,468	465,468	469,941	469,629	0	(4,160)	0	(4,160)	0	465,468	0	0	0	5,823	10/25/2027	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%		06/01/2015	Paydown		44,870	44,870	44,870	44,814	0	56	0	56	0	44,870	0	0	0	674	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%		06/01/2015	Paydown		63,526	63,526	63,518	63,521	0	5	0	5	0	63,526	0	0	0	531	09/20/2029	1FE
80282J AE 9	SANTANDER DRIVE AUTO REC TRUST 2011-4 C		06/15/2015	Paydown		655,493	655,493	655,465	655,490	0	4	0	4	0	655,493	0	0	0	10,287	08/15/2017	1FE
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C 3		06/15/2015	Paydown		379,723	379,723	379,685	379,717	0	6	0	6	0	379,723	0	0	0	5,005	02/15/2018	1FE
812404 AX 9	SEARS ROEBUCK ACCEPTANCE 7.500% 10/15/		05/14/2015	Morgan Stanley & Co.		1,435,000	2,050,000	984,000	1,039,816	0	9,011	0	9,011	0	1,048,827	0	386,173	386,173	91,396	10/15/2027	6FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		06/01/2015	Paydown		245,203	245,203	249,466	249,275	0	(4,071)	0	(4,071)	0	245,203	0	0	0	3,022	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		06/01/2015	Paydown		54,983	54,983	55,345	55,277	0	(294)	0	(294)	0	54,983	0	0	0	662	06/25/2043	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		04/25/2015	Paydown		49,291	49,291	49,291	49,291	0	0	0	0	0	49,291	0	0	0	981	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		06/01/2015	Paydown		107,227	107,227	104,877	105,460	0	1,766	0	1,766	0	107,227	0	0	0	1,630	07/25/2043	1FM
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A		06/20/2015	Paydown		74,272	74,272	74,342	74,310	0	(38)	0	(38)	0	74,272	0	0	0	650	11/20/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A		06/20/2015	Paydown		21,620	21,620	21,617	21,619	0	1	0	1	0	21,620	0	0	0	298	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B		06/20/2015	Paydown		133,720	133,720	133,709	133,740	0	(20)	0	(20)	0	133,720	0	0	0	1,113	03/20/2029	2AM
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A		06/20/2015	Paydown		23,082	23,082	23,077	23,080	0	2	0	2	0	23,082	0	0	0	272	11/20/2028	1FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2		06/22/2015	Paydown		503,471	503,471	503,460	503,462	0	9	0	9	0	503,471	0	0	0	5,812	10/20/2031	2AM
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%		06/15/2015	Paydown		91,371	91,371	91,123	91,204	0	167	0	167	0	91,371	0	0	0	1,116	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%		06/15/2015	Paydown		36,549	36,549	36,541	36,543	0	5	0	5	0	36,549	0	0	0	662	03/17/2025	2AM
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A 6.000%		04/01/2015	Paydown		405,160	405,160	404,933	404,832	0	329	0	329	0	405,160	0	0	0	4,052	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B 8.475%		04/01/2015	Paydown		101,290	101,290	101,240	101,155	0	135	0	135	0	101,290	0	0	0	2,861	05/16/2022	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%		06/15/2015	Paydown		725,597	725,597	725,507	725,515	0	82	0	82	0	725,597	0	0	0	8,403	01/15/2027	1FE
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2015	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2015	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025	2
850228 AC 1	SPRINGCASTLE SPV 2014-AA A 2.700% 05/2		06/25/2015	Paydown		572,698	572,698	572,661	572,665	0	33	0	33	0	572,698	0	0	0	6,428	05/25/2023	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		06/01/2015	Paydown		177,402	177,402	177,382	177,218	0	184	0	184	0	177,402	0	0	0	1,630	10/25/2057	1FM
859245 AA 0	STERLING BANK TRUST FSB 2004-1 1.476%		05/26/2015	Paydown		0	0	27,093	22,714	0	(22,714)	0	(22,714)	0	0	0	0	0	3,126	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.347		06/01/2015	Paydown		37,608	37,608	28,660	28,660	0	8,948	0	8,948	0	37,608	0	0	0	1,374	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.		06/01/2015	Paydown		602,526	602,526	602,243	601,784	0	742	0	742	0	602,526	0	0	0	18,700	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		05/01/2015	Paydown		31,944	31,944	21,716	21,716	0	0	0	0	0	21,716	0	10,228	10,228	588	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		06/01/2015	Paydown		21,320	21,320	21,227	21,234	0	0	0	0	0	21,234	0	86	86	521	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		06/01/2015	Paydown		29,214	29,214	27,680	28,569	0	645	0	645	0	29,214	0	0	0	639	02/25/2020	1FM
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2		06/01/2015	Paydown		485,099	485,099	470,981	480,214	0	4,886	0	4,886	0	485,099	0	0	0	11,055	11/25/2034	1FM
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4		06/01/2015	Paydown		144,090	144,090	125,719	140,438	0	3,652	0	3,652	0	144,090	0	0	0	3,471	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		06/01/2015	Paydown		48,424	48,424	47,393	47,656	0	768	0	768	0	48,424	0	0	0	1,169	12/25/2034	1FM
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.		06/20/2015	Paydown		62,500	62,500	62,473	62,474	0	26	0	26	0	62,500	0	0	0	924	11/20/2038	1FE
88162F B@ 3	TETRA TECHNOLOGIES 6.560% 04/30/15		04/30/2015	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	131,200	04/30/2015	3
89171D AA 5	TPMT 2015-1 A1 3.250% 10/25/53		06/25/2015	Paydown		235,087	235,087	241,708	0	0	(3,660)	0	(3,660)	0	238,048	0	(2,962)	(2,962)	3,353	10/25/2053	1FE
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		06/12/2015	Redemption 100.0000		86,576	86,576	86,576	86,576	0	0	0	0	0	86,576	0	0	0	2,036	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		06/16/2015	Paydown		41,594	41,594	41,594	41,594	0	0	0	0	0	41,594	0	0	0	901	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		06/15/2015	Paydown		43,161	43,161	43,161	43,161	0	0	0	0	0	43,161	0	0	0	408	01/15/2043	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		06/10/2015	Redemption 100.0000		42,965	42,965	42,965	42,965	0	0	0	0	0	42,965	0	0	0	1,079	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1		06/25/2015	Paydown		0	0	21,024	20,537	0	(20,537)	0	(20,537)	0	0	0	0	0	10,204	11/08/2027	1FE
90333W AC 2	US BANK NA SUB NOTES 4.800% 04/15/15		04/15/2015	Maturity		125,000	125,000	121,649	124,883	0	117	0	117	0	125,000	0	0	0	3,000	04/15/2015	1FE
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		06/18/2015	Morgan Stanley & Co.		1,490,295	1,500,000	1,490,670	0	0	5	0	5	0	1,490,675	0	(380)	(380)	542	08/15/2025	1FE
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%		06/02/2015	Redemption 100.0000		46,800	46,800	18,720	18,720	0	0	0	0	0	18,720	0	28,080	28,080	10,315	05/31/2020	5
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES		05/23/2015	Redemption 100.0000		5,994,730	5,994,730	5,994,730	5,994,730	0	0	0	0	0	5,994,730	0	0	0	1,330,471	09/23/2030	1
913017 BH 1	UNITED TECHNOLOGIES CORP 4.875% 05/01/		05/01/2015	Maturity		6,000,000	6,000,000	6,278,460	6,017,335	0	(17,335)	0	(17,335)	0	6,000,000	0	0	0	146,250	05/01/2015	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 4.420%		06/01/2015	Paydown		95,116	95,116	68,736	74,809	0	124	0	124	0	74,932	0	20,183	20,183	955	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		06/01/2015	Paydown		20,632	20,632	20,877	20,643	0	(5)	0	(5)	0	20,639	0	(6)	(6)	429	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.401%		06/01/2015	Paydown		24,824	24,824	18,398	18,844	0	173	552	(379)	0	18,466	0	6,358	6,358	248	02/25/2034	1FM
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES 5.870%		05/04/2015	Redemption 100.0000		880,000	880,000	880,000	880,000	0	0	0	0	0	880,000	0	0	0	25,828	05/04/2016	2FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		06/15/2015	Paydown		209,370	209,370	209,342	209,366	0	4	0	4	0	209,370	0	0	0	2,712	03/15/2029	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		06/10/2015	Redemption 100.0000		63,008	63,008	63,008	63,007	0	0	0	0	0	63,008	0	0	0	1,979	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2..		06/05/2015	Redemption 100.0000		41,660	41,660	41,660	41,660	0	0	0	0	0	41,660	0	0	0	1,289	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5.		06/10/2015	Redemption 100.0000		48,805	48,805	48,805	48,805	0	0	0	0	0	48,805	0	0	0	1,072	05/10/2019	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		06/15/2015	Redemption 100.0000		53,439	53,439	53,439	53,439	0	0	0	0	0	53,439	0	0	0	806	09/15/2024	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1		06/11/2015	Redemption 100.0000		53,654	53,654	53,654	53,654	0	0	0	0	0	53,654	0	0	0	810	10/11/2024	2FE
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25		06/01/2015	Paydown		96,611	96,611	89,742	96,010	0	119	0	119	0	96,130	0	481	481	2,147	05/25/2034	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.		06/01/2015	Paydown		4,575	4,575	4,345	4,520	0	1	0	1	0	4,521	0	54	54	112	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		06/01/2015	Paydown		160,067	167,707	147,162	157,162	0	25	0	25	0	157,187	0	2,880	2,880	4,128	07/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/2	E	06/01/2015	Paydown		111,422	111,422	111,422	111,422	0	0	0	0	0	111,422	0	0	0	1,383	01/20/2025	1FE
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2		06/01/2015	Paydown		316,936	316,936	315,723	315,792	0	1,144	0	1,144	0	316,936	0	0	0	2,805	12/20/2026	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2		06/01/2015	Paydown		126,774	126,774	126,611	126,603	0	171	0	171	0	126,774	0	0	0	1,696	12/20/2026	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2		06/01/2015	Paydown		239,441	239,441	239,360	0	0	81	0	81	0	239,441	0	0	0	1,175	05/20/2027	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2		06/01/2015	Paydown		119,721	119,721	119,551	0	0	170	0	170	0	119,721	0	0	0	748	05/20/2027	2AM
97180* SR 0	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		06/29/2015	Various		92,460	92,460	92,460	92,460	0	0	0	0	0	92,460	0	0	0	4,041	06/29/2015	1
97180* SS 8	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		06/29/2015	Redemption 100.0000		92,460	92,460	92,466	92,459	0	1	0	1	0	92,460	0	0	0	4,041	06/29/2015	1
97180* ST 6	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		06/29/2015	Redemption 100.0000		92,460	92,460	92,460	92,460	0	0	0	0	0	92,460	0	0	0	4,041	06/29/2015	1
97180* SU 3	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		06/29/2015	Redemption 100.0000		92,460	92,460	92,464	92,460	0	0	0	0	0	92,460	0	0	0	4,041	06/29/2015	1
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		06/01/2015	Paydown		176,511	176,511	182,468	182,244	0	(5,733)	0	(5,733)	0	176,511	0	0	0	2,879	06/27/2044	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		06/01/2015	Paydown		825,645	825,645	843,835	0	0	(18,190)	0	(18,190)	0	825,645	0	0	0	7,223	01/20/2045	1FE
983130 AV 7	WYNN LAS VEGAS LLC/CORP 144A 5.500% 03		04/29/2015	Deutsche Bank Securities		1,002,500	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	2,500	2,500	11,611	03/01/2025	3FE
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		06/15/2015	Redemption 100.0000		109,200	109,200	109,200	0	0	0	0	0	0	109,200	0	0	0	1,331	01/15/2031	1Z
30217V AC 1	EXPRESS PIPELINE LP LP 144A 7.390% 1	A	06/30/2015	Various		605,304	605,304	581,065	600,671	0	1,557	0	1,557	0	602,228	0	3,076	3,076	22,366	12/31/2017	2FE
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	06/12/2015	Paydown		28,991	28,991	19,904	24,871	0	4,120	0	4,120	0	28,991	0	0	0	1,407	08/09/2016	6FE
87425E AG 8	TALISMAN ENERGY INC 5.125% 05/15/15	A	05/15/2015	Maturity		1,000,000	1,000,000	1,014,430	1,001,063	0	(1,063)	0	(1,063)	0	1,000,000	0	0	0	25,625	05/15/2015	2FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	F	06/25/2015	Paydown		75,000	75,000	74,984	74,987	0	13	0	13	0	75,000	0	0	0	1,084	10/25/2027	1FE
146230 AD 9	CARTER HOLT HARVEY LTD DEBENTURES 8.37	R	04/15/2015	Maturity		125,000	125,000	148,649	125,856	0	(856)	0	(856)	0	125,000	0	0	0	5,234	04/15/2015	5*FE
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	F	06/15/2015	Paydown		312,500	312,500	312,450	312,451	0	5	0	5	0	312,456	0	44	44	3,257	12/15/2039	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	06/15/2015	Paydown		46,875	46,875	47,168	0	0	(293)	0	(293)	0	46,875	0	0	0	1,006	12/15/2039	3AM
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	F	06/17/2015	Paydown		62,500	62,500	62,487	62,488	0	0	0	0	0	62,488	0	12	12	831	07/17/2029	1FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	04/12/2015	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	477	07/12/2016	1
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	R	06/15/2015	Redemption 100.0000		1,250	1,250	1,285	1,269	0	(1)	0	(1)	0	1,268	0	(18)	(18)	39	12/15/2026	2FE
88165F AG 7	TEVA PHARMACEUTICALS 2.950% 12/18/22.	F	05/06/2015	Credit Suisse		773,645	787,000	785,442	785,723	0	51	0	51	0	785,774	0	(12,130)	(12,130)	9,222	12/18/2022	1FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R	06/20/2015	Paydown		50,000	50,000	49,744	49,776	0	224	0	224	0	50,000	0	0	0	813	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	F	06/20/2015	Paydown		62,500	62,500	62,479	62,479	0	21	0	21	0	62,500	0	0	0	852	10/20/2039	1FE
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	F	04/30/2015	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020	2
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	F	06/15/2015	Redemption 100.0000		124,828	124,828	127,481	127,257	0	(129)	0	(129)	0	127,128	0	(2,300)	(2,300)	2,466	02/15/2021	1FE
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500	F	06/15/2015	Redemption 100.0000		373,333	373,333	373,333	373,333	0	0	0	0	0	373,333	0	0	0	6,533	12/15/2021	2FE
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F	06/30/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,225	11/30/2033	2FE
Q7397# AD 6	PRATT FINANCE PTY LTD GUAR 8.080% 05/2	R	05/23/2015	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	121,200	05/23/2015	2FE
3899999. Total Bonds - Industrial and Miscellaneous						122,706,337	121,597,923	121,230,641	111,944,951	868	(55,453)	4,083	(58,668)	0	121,010,638	0	939,676	939,676	4,355,478	XXX	XXX
Bonds - Hybrid Securities																					
05565A AA 1	BNP PARIBAS 144A 1.964% 06/29/15	F	06/29/2015	Call 100.0000		100,000	100,000	94,981	99,662	0	338	0	338	0	100,000	0	0	0	2,593	06/29/2015	3FE
65557A AB 3	NORDEA BANK AB 144A 1.866% 04/20/15	F	04/20/2015	Maturity		100,000	100,000	96,192	99,840	0	160	0	160	0	100,000	0	0	0	2,712	04/20/2015	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
4899999. Total Bonds - Hybrid Securities						200,000	200,000	191,173	199,502	0	498	0	498	0	200,000	0	0	0	5,305	XXX	XXX
8399997. Total Bonds - Part 4						133,772,134	132,663,720	132,439,585	123,118,131	868	(209,683)	4,083	(212,898)	0	132,086,237	0	929,874	929,874	4,609,031	XXX	XXX
8399999. Total Bonds						133,772,134	132,663,720	132,439,585	123,118,131	868	(209,683)	4,083	(212,898)	0	132,086,237	0	929,874	929,874	4,609,031	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
02005N 60 5	ALLY FINANCIAL INC 144A		04/10/2015	Redemption 1000.0000	93.000	93,000	0.00	93,000	92,962	38	0	0	38	0	93,000	0	0	0	2,604	XXX	P4LFE..
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%		04/24/2015	Goldman Sachs & Co.	50,000.000	1,263,689	0.00	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	13,689	13,689	16,478	XXX	P2LFE..
8499999. Total Preferred Stocks - Industrial and Miscellaneous						1,356,689	XXX	1,343,000	1,342,962	38	0	0	38	0	1,343,000	0	13,689	13,689	19,082	XXX	XXX
8999997. Total Preferred Stocks - Part 4						1,356,689	XXX	1,343,000	1,342,962	38	0	0	38	0	1,343,000	0	13,689	13,689	19,082	XXX	XXX
8999999. Total Preferred Stocks						1,356,689	XXX	1,343,000	1,342,962	38	0	0	38	0	1,343,000	0	13,689	13,689	19,082	XXX	XXX
9899999. Total Preferred and Common Stocks						1,356,689	XXX	1,343,000	1,342,962	38	0	0	38	0	1,343,000	0	13,689	13,689	19,082	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						135,128,823	XXX	133,782,585	124,461,093	906	(209,683)	4,083	(212,860)	0	133,429,237	0	943,563	943,563	4,628,113	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of 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 Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Put Options																						
EURO STOXX 50 PUTS 07/27/2015 Strike @ 3097 78463$008 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	07/27/2015	901	2,790,397	3,097.0000	261,969	0	0	27,552		27,552	(199,323)	(26,327)	0	0	N/A		N/A
EURO STOXX 50 PUTS 08/26/2015 Strike @ 3097 78463$009 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	08/26/2015	901	2,790,397	3,097.0000	273,766	0	0	53,126		53,126	(188,319)	(27,512)	0	0	N/A		N/A
EURO STOXX 50 PUTS 09/28/2015 Strike @ 3097 78463$010 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	09/28/2015	901	2,790,397	3,097.0000	288,339	0	0	73,619		73,619	(184,077)	(28,974)	0	0	N/A		N/A
EURO STOXX 50 PUTS 10/26/2015 Strike @ 3097 78463$011 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	10/26/2015	901	2,790,397	3,097.0000	301,177	0	0	88,457		88,457	(182,729)	(30,262)	0	0	N/A		N/A
EURO STOXX 50 PUTS 11/25/2015 Strike @ 3227.75 78463$012 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	864	2,788,992	3,228.0000	306,551	0	0	133,368		133,368	(212,521)	(32,828)	0	0	N/A		N/A
FTSE 100 PUTS 07/27/2015 Strike @ 6549.9 50424$008 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	07/27/2015	583	3,818,650	6,550.0000	335,934	0	0	131,296		131,296	(192,916)	(3,583)	0	0	N/A		N/A
FTSE 100 PUTS 08/26/2015 Strike @ 6549.9 50424$009 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	08/26/2015	583	3,818,650	6,550.0000	373,597	0	0	185,871		185,871	(176,839)	(3,984)	0	0	N/A		N/A
FTSE 100 PUTS 09/28/2015 Strike @ 6549.9 50424$010 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	09/28/2015	583	3,818,650	6,550.0000	393,644	0	0	221,516		221,516	(163,082)	(4,202)	0	0	N/A		N/A
FTSE 100 PUTS 10/26/2015 Strike @ 6549.9 50424$011 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	10/26/2015	583	3,818,650	6,550.0000	411,868	0	0	251,257		251,257	(153,108)	(4,396)	0	0	N/A		N/A
FTSE 100 PUTS 11/25/2015 Strike @ 6735.771 50424$012 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	567	3,819,312	6,736.0000	428,351	0	0	368,153		368,153	(136,985)	(1,642)	0	0	N/A		N/A
NASDAQ 100 PUTS 10/13/2015 Strike @ 3905.80 73935$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	10/13/2015	179	699,174	3,906.0000	55,090	0	0	8,393		8,393	(22,347)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/13/2015 Strike @ 4039.65 73935$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	10/13/2015	173	698,920	4,040.0000	52,429	0	0	11,543		11,543	(25,541)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/26/2015 Strike @ 4153.73 73935$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	169	702,026	4,154.0000	52,710	0	0	16,667		16,667	(27,743)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/26/2015 Strike @ 4163.74 73935$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	336	1,399,104	4,164.0000	105,421	0	0	34,078		34,078	(55,912)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 11/12/2015 Strike @ 4192.50 73935$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/12/2014	11/12/2015	334	1,400,462	4,193.0000	104,300	0	0	40,404		40,404	(55,758)	0	0	0	N/A		N/A

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 Items(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 of 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NASDAQ 100 PUTS 11/25/2015 Strike @ 4300.58 73935$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14...	12/01/2014	11/25/2015	488	2,098,888	4,301.0000	155,190	0	0	79,348		79,348	(85,604)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 12/10/2015 Strike @ 4288.38 73935$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14...	12/11/2014	12/10/2015	326	1,397,888	4,288.0000	107,240	0	0	54,282		54,282	(56,307)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/13/2015 Strike @ 3905.80 73935$056	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/10/2014	07/13/2015	179	699,174	3,906.0000	46,760	0	0	315		315	(22,003)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/13/2015 Strike @ 4039.65 73935$044	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/08/2014	07/13/2015	173	698,920	4,040.0000	44,169	0	0	821		821	(27,290)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4042.39 73935$033	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14...	09/30/2014	07/27/2015	173	699,266	4,042.0000	45,709	0	0	2,428		2,428	(26,046)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4047.05 73935$009	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	09/26/2014	07/27/2015	173	700,131	4,047.0000	45,991	0	0	2,555		2,555	(27,441)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4053.58 73935$021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	09/29/2014	07/27/2015	173	701,342	4,054.0000	45,291	0	0	2,638		2,638	(27,681)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/11/2015 Strike @ 3905.80 73935$057	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/10/2014	08/11/2015	179	699,174	3,906.0000	49,490	0	0	2,555		2,555	(22,632)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/11/2015 Strike @ 4039.65 73935$045	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/08/2014	08/11/2015	173	698,920	4,040.0000	46,900	0	0	4,296		4,296	(26,914)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/26/2015 Strike @ 4042.39 73935$034	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14...	09/30/2014	08/26/2015	173	699,266	4,042.0000	48,719	0	0	5,983		5,983	(25,844)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/26/2015 Strike @ 4047.05 73935$010	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	09/26/2014	08/26/2015	173	700,131	4,047.0000	48,651	0	0	6,240		6,240	(26,858)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/26/2015 Strike @ 4053.58 73935$022	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	09/29/2014	08/26/2015	173	701,342	4,054.0000	47,951	0	0	6,375		6,375	(27,054)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/11/2015 Strike @ 3905.80 73935$058	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/10/2014	09/11/2015	179	699,174	3,906.0000	52,289	0	0	5,444		5,444	(22,600)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/11/2015 Strike @ 4039.65 73935$046	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/08/2014	09/11/2015	173	698,920	4,040.0000	49,629	0	0	7,982		7,982	(26,279)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/28/2015 Strike @ 4042.39 73935$035	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14...	09/30/2014	09/28/2015	173	699,266	4,042.0000	51,029	0	0	9,825		9,825	(24,834)	0	0	0	N/A		N/A

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NASDAQ 100 PUTS 9/28/2015 Strike @ 4047.05 73935$011	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	09/28/2015	173	700,131	4,047.0000	51,381	0	0	10,098		10,098	(26,089)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/28/2015 Strike @ 4053.58 73935$023	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	09/28/2015	173	701,342	4,054.0000	50,749	0	0	10,267		10,267	(26,257)	0	0	0	N/A		N/A
NIKKEI 225 PUTS 07/27/2015 Strike @ 16881.82 74016$008 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	07/27/2015	11,851	200,068,582	16,882.0000	148,206	0	0	1,519		1,519	(95,253)	(9,174)	0	0	N/A		N/A
NIKKEI 225 PUTS 08/26/2015 Strike @ 16881.82 74016$009 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	08/26/2015	11,851	200,068,582	16,882.0000	155,869	0	0	4,513		4,513	(99,257)	(9,648)	0	0	N/A		N/A
NIKKEI 225 PUTS 09/28/2015 Strike @ 16881.82 74016$010 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	09/28/2015	11,851	200,068,582	16,882.0000	168,583	0	0	9,211		9,211	(105,491)	(10,435)	0	0	N/A		N/A
NIKKEI 225 PUTS 10/26/2015 Strike @ 16881.82 74016$011 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	10/26/2015	11,851	200,068,582	16,882.0000	174,155	0	0	12,948		12,948	(106,917)	(10,780)	0	0	N/A		N/A
NIKKEI 225 PUTS 11/25/2015 Strike @ 17313.4 74016$012 NKY	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	11,552	199,999,776	17,313.0000	159,918	0	0	19,644		19,644	(111,069)	(6,399)	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1107.33 46428$033	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	07/27/2015	2,167	2,398,869	1,107.0000	202,325	0	0	3,874		3,874	(96,583)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1116.14 46428$009	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	07/27/2015	2,150	2,399,400	1,116.0000	197,524	0	0	5,041		5,041	(102,090)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1116.75 46428$021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	07/27/2015	2,149	2,400,433	1,117.0000	197,996	0	0	5,095		5,095	(102,350)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 08/26/2015 Strike @ 1107.33 46428$034	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	08/26/2015	2,167	2,398,869	1,107.0000	213,595	0	0	15,013		15,013	(97,191)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 08/26/2015 Strike @ 1116.14 46428$010	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	08/26/2015	2,150	2,399,400	1,116.0000	208,082	0	0	16,081		16,081	(103,792)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 08/26/2015 Strike @ 1116.75 46428$022	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	08/26/2015	2,149	2,400,433	1,117.0000	208,569	0	0	16,191		16,191	(104,006)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1107.33 46428$035	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	09/28/2015	2,167	2,398,869	1,107.0000	225,364	0	0	27,954		27,954	(95,615)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1116.14 46428$011	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	09/28/2015	2,150	2,399,400	1,116.0000	219,113	0	0	29,047		29,047	(103,587)	0	0	0	N/A		N/A

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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 of 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1116.75 46428$023	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	09/29/2014	09/28/2015	2,149	2,400,433	1,117.0000	219,594	0	0	29,198		29,198	(103,770)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/13/2015 Strike @ 1061.81 46428$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/10/2014	10/13/2015	2,260	2,400,120	1,062.0000	237,127	0	0	22,633		22,633	(88,125)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/13/2015 Strike @ 1094.51 46428$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/08/2014	10/13/2015	2,193	2,401,335	1,095.0000	225,832	0	0	29,384		29,384	(97,146)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/26/2015 Strike @ 1169.39 46428$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	11/05/2014	10/26/2015	2,052	2,398,788	1,169.0000	215,045	0	0	58,648		58,648	(116,489)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/26/2015 Strike @ 1171.77 46428$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	11/05/2014	10/26/2015	4,096	4,800,512	1,172.0000	430,078	0	0	119,312		119,312	(234,154)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 11/12/2015 Strike @ 1185.13 46428$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	11/12/2014	11/12/2015	4,050	4,799,250	1,185.0000	427,700	0	0	147,345		147,345	(236,477)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 11/25/2015 Strike @ 1158.65 46428$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14...	12/01/2014	11/25/2015	6,214	7,202,026	1,159.0000	652,320	0	0	208,369		208,369	(310,530)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 12/10/2015 Strike @ 1175.63 46428$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14...	12/11/2014	12/10/2015	4,083	4,801,608	1,176.0000	435,360	0	0	165,182		165,182	(212,158)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 7/13/2015 Strike @ 1061.81 46428$056	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/10/2014	07/13/2015	2,260	2,400,120	1,062.0000	201,595	0	0	228		228	(76,515)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 7/13/2015 Strike @ 1094.51 46428$044	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/08/2014	07/13/2015	2,193	2,401,335	1,095.0000	193,686	0	0	568		568	(89,979)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 8/11/2015 Strike @ 1061.81 46428$057	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/10/2014	08/11/2015	2,260	2,400,120	1,062.0000	213,349	0	0	4,977		4,977	(83,252)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 8/11/2015 Strike @ 1094.51 46428$045	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/08/2014	08/11/2015	2,193	2,401,335	1,095.0000	204,475	0	0	7,787		7,787	(94,999)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 9/11/2015 Strike @ 1061.81 46428$058	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/10/2014	09/11/2015	2,260	2,400,120	1,062.0000	225,351	0	0	13,210		13,210	(86,630)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 9/11/2015 Strike @ 1094.51 46428$046	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/08/2014	09/11/2015	2,193	2,401,335	1,095.0000	215,044	0	0	18,179		18,179	(96,874)	0	0	0	N/A		N/A
S&P 500 PUTS 01/03/2017 Strike @ 1438.24 78462F$25	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/31/2008	01/03/2017	370	532,060	1,438.0000	216,283	0	0	13,521		13,521	(7,578)	0	0	0	N/A		N/A

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S&P 500 PUTS 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	9,187		9,187	(983)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2017 Strike @ 1380.71 78462F$26	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	01/31/2017	375	517,875	1,381.0000	205,656	0	0	12,272		12,272	(6,987)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	36,666		36,666	(7,507)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	13,760		13,760	(1,995)	0	0	0	N/A		N/A
S&P 500 PUTS 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	12,704		12,704	(1,279)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2017 Strike @ 1439.00 78462F$27	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	32,505		32,505	(16,097)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	53,602		53,602	(11,380)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	7,928		7,928	(1,119)	0	0	0	N/A		N/A
S&P 500 PUTS 02/29/2016 Strike @ 1383.00 78462F$16	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	8,816		8,816	(18,591)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	24,520		24,520	(4,962)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	18,786		18,786	(5,668)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2017 Strike @ 1423.00 78462F$28	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	3,859		3,859	(1,813)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	21,007		21,007	(2,063)	0	0	0	N/A		N/A
S&P 500 PUTS 04/28/2017 Strike @ 1469.00 78462F$29	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	13,544		13,544	(5,742)	0	0	0	N/A		N/A
S&P 500 PUTS 04/29/2016 Strike @ 1435.00 78462F$17 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	5,843		5,843	(7,446)	0	0	0	N/A		N/A

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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 Items(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 of 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities......	Exhibit 5	Produc t equity risk	BNP Paribas......... KVQR4N79VEW8JPSK1K14...	.01/28/2009	.04/30/2018	170	191,930	....1,129.0000	68,063	0	0	6,531	.....	6,531	..........(1,969)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities......	Exhibit 5	Produc t equity risk	BNP Paribas......... KVQR4N79VEW8JPSK1K14...	.06/17/2009	.04/30/2019	295	338,955	....1,149.0000	90,323	0	0	18,044	.....	18,044	..........(3,130)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities......	Exhibit 5	Produc t equity risk	Credit Suisse........ ANGGYXNX0JLX3X63JN86....	.05/18/2011	.04/30/2021	120	163,680	....1,364.0000	37,620	0	0	17,605	.....	17,605	..........(1,627)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities......	Exhibit 5	Produc t equity risk	JP Morgan............ 8I5DZWZKVSZI1NUHU748.....	.01/25/2012	.05/28/2021	393	494,394	....1,258.0000	145,214	0	0	48,073	.....	48,073	..........(4,006)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 05/31/2016 Strike @ 1499.00 78462F$18 2796	Variable Annuities......	Exhibit 5	Produc t equity risk	Barclays Capital... AC28XWWI3WIBK2824319.....	.12/31/2008	.05/31/2016	810	1,214,190	....1,499.0000	509,129	0	0	18,316	.....	18,316	..........(18,327)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 05/31/2017 Strike @ 1500.00 78462F$30	Variable Annuities......	Exhibit 5	Produc t equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.12/31/2008	.05/31/2017	415	622,500	....1,500.0000	257,995	0	0	24,354	.....	24,354	..........(9,421)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 05/31/2017 Strike @ 1562.43 78462F$31	Variable Annuities......	Exhibit 5	Produc t equity risk	Barclays Capital... AC28XWWI3WIBK2824319.....	.12/31/2008	.05/31/2017	545	851,290	....1,562.0000	362,705	0	0	37,821	.....	37,821	..........(13,974)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities......	Exhibit 5	Produc t equity risk	BNP Paribas......... KVQR4N79VEW8JPSK1K14...	.06/17/2009	.05/31/2019	385	442,365	....1,149.0000	117,336	0	0	24,280	.....	24,280	..........(4,054)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 06/30/2016 Strike @ 1356.00 78462F$19	Variable Annuities......	Exhibit 5	Produc t equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.12/31/2008	.06/30/2016	255	345,780	....1,356.0000	136,150	0	0	3,854	.....	3,854	..........(4,255)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 06/30/2017 Strike @ 1547.69 78462F$32	Variable Annuities......	Exhibit 5	Produc t equity risk	Barclays Capital... AC28XWWI3WIBK2824319.....	.12/31/2008	.06/30/2017	300	464,400	....1,548.0000	196,568	0	0	21,065	.....	21,065	..........(7,417)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities......	Exhibit 5	Produc t equity risk	JP Morgan............ 8I5DZWZKVSZI1NUHU748.....	.01/25/2012	.06/30/2021	621	781,218	....1,258.0000	230,056	0	0	77,182	.....	77,182	..........(6,219)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 07/27/2015 Strike @ 1979.49 78462$021	Variable Annuities......	Exhibit 5	Produc t equity risk	Credit Suisse........ ANGGYXNX0JLX3X63JN86....	.09/29/2014	.07/27/2015	1,162	2,299,598	....1,979.0000	143,985	0	0	16,057	.....	16,057	..........(79,012)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 07/27/2015 Strike @ 1982.47 78462$009	Variable Annuities......	Exhibit 5	Produc t equity risk	Credit Suisse........ ANGGYXNX0JLX3X63JN86....	.09/26/2014	.07/27/2015	1,160	2,299,120	....1,982.0000	143,293	0	0	16,566	.....	16,566	..........(79,396)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 07/29/2016 Strike @ 1356.00 78462F$20	Variable Annuities......	Exhibit 5	Produc t equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.12/31/2008	.07/29/2016	545	739,020	....1,356.0000	290,971	0	0	9,301	.....	9,301	..........(9,249)	0	0	0	N/A..................	....	N/A..............
S&P 500 PUTS 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities......	Exhibit 5	Produc t equity risk	JP Morgan............ 8I5DZWZKVSZI1NUHU748.....	.01/25/2012	.07/30/2021	203	255,374	....1,258.0000	75,313	0	0	25,564	.....	25,564	..........(2,003)	0	0	0	N/A..................	....	N/A..............

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 of 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 Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 07/31/2015 Strike @ 1244.40 78462F$10 2054	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008	07/31/2015	655	814,820	1,244.0000	303,606	0	0	19		19	(3,290)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2017 Strike @ 1562.43 78462F$33	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008	07/31/2017	400	624,800	1,562.0000	265,607	0	0	30,449		30,449	(10,012)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	18,949		18,949	(4,818)	0	0	0	N/A		N/A
S&P 500 PUTS 08/26/2015 Strike @ 1979.49 78462$022	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014	08/26/2015	1,162	2,299,598	1,979.0000	153,873	0	0	32,178		32,178	(73,215)	0	0	0	N/A		N/A
S&P 500 PUTS 08/26/2015 Strike @ 1982.47 78462$010	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014	08/26/2015	1,160	2,299,120	1,982.0000	152,945	0	0	32,841		32,841	(73,473)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2016 Strike @ 1421.00 78462F$21	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	12,269		12,269	(9,859)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2017 Strike @ 1547.69 78462F$34	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,400	1,548.0000	359,756	0	0	42,318		42,318	(13,316)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	9,786		9,786	(2,342)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	28,543		28,543	(2,184)	0	0	0	N/A		N/A
S&P 500 PUTS 09/28/2015 Strike @ 1979.49 78462$023	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014	09/28/2015	1,162	2,299,598	1,979.0000	163,296	0	0	46,588		46,588	(69,127)	0	0	0	N/A		N/A
S&P 500 PUTS 09/28/2015 Strike @ 1982.47 78462$011	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014	09/28/2015	1,160	2,299,120	1,982.0000	162,377	0	0	47,344		47,344	(69,315)	0	0	0	N/A		N/A
S&P 500 PUTS 09/29/2017 Strike @ 1674.00 78462F$35	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	37,983		37,983	(9,705)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2015 Strike @ 1258.00 78462F$11 5031	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	618		618	(7,744)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2015 Strike @ 1272.00 78462F$12 8431	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank	7LTWFZYICNSX8D621K86	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	265		265	(3,833)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2016 Strike @ 1374.00 78462F$22	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	13,855		13,855	(10,889)	0	0	0	N/A		N/A

Statement as of June 30, 2015 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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S&P 500 PUTS 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	26,638		26,638	(2,888)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,820	1,141.0000	4,658	0	0	1,723		1,723	(231)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,412	1,258.0000	42,517	0	0	14,777		14,777	(1,106)	0	0	0	N/A		N/A
S&P 500 PUTS 10/13/2015 Strike @ 1920.39 78462$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014	10/13/2015	1,198	2,300,160	1,920.0000	178,249	0	0	39,418		39,418	(63,323)	0	0	0	N/A		N/A
S&P 500 PUTS 10/13/2015 Strike @ 1965.61 78462$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014	10/13/2015	1,170	2,300,220	1,966.0000	168,135	0	0	49,261		49,261	(66,531)	0	0	0	N/A		N/A
S&P 500 PUTS 10/26/2015 Strike @ 2016.94 78462$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	1,140	2,299,380	2,017.0000	163,764	0	0	68,466		68,466	(67,717)	0	0	0	N/A		N/A
S&P 500 PUTS 10/26/2015 Strike @ 2020.44 78462$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	2,277	4,599,540	2,020.0000	327,986	0	0	139,212		139,212	(135,640)	0	0	0	N/A		N/A
S&P 500 PUTS 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,438	1,258.0000	78,819	0	0	27,685		27,685	(2,013)	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2015 Strike @ 1052.00 78462F$13 8431	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank	7LTWFZYICNSX8D621K86	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	62		62	(1,062)	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,575	1,183.0000	6,185	0	0	2,400		2,400	(293)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2016 Strike @ 1388.00 78462F$23	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	16,362		16,362	(11,594)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	69,091		69,091	(17,726)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	34,530		34,530	(3,608)	0	0	0	N/A		N/A
S&P 500 PUTS 11/12/2015 Strike @ 2038.04 78462$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/12/2014	11/12/2015	2,257	4,599,766	2,038.0000	320,165	0	0	166,287		166,287	(131,849)	0	0	0	N/A		N/A

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S&P 500 PUTS 11/25/2015 Strike @ 2057.13 78462$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/01/2014	11/25/2015	3,354	6,899,178	2,057.0000	481,620	0	0	289,256		289,256	(191,785)	0	0	0	N/A		N/A
S&P 500 PUTS 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	17,351		17,351	(1,731)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2015 Strike @ 1369.00 78462F$14 6815	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	2,582		2,582	(8,953)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 1402.00 78462F$24	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	8,708		8,708	(5,537)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	20,610		20,610	(4,948)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,145	1,181.0000	11,122	0	0	4,351		4,351	(547)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,630	1,258.0000	88,085	0	0	31,061		31,061	(2,456)	0	0	0	N/A		N/A
S&P 500 PUTS 12/10/2015 Strike @ 2050.94 78462$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/11/2014	12/10/2015	2,243	4,600,393	2,051.0000	339,940	0	0	198,138		198,138	(125,702)	0	0	0	N/A		N/A
S&P 500 PUTS 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	27,860		27,860	(5,968)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2015 Strike @ 1361.00 78462F$15 2438	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	2,747		2,747	(8,788)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	33,225		33,225	(10,427)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	22,288		22,288	(3,338)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,770	1,258.0000	17,796	0	0	7,442		7,442	(831)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,386	1,258.0000	194,165	0	0	69,235		69,235	(5,358)	0	0	0	N/A		N/A
S&P 500 PUTS 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	21,394		21,394	(3,983)	0	0	0	N/A		N/A

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 Items(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 of 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	17,329		17,329	(3,134)	0	0	0	N/A		N/A
S&P 500 PUTS 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	8,686		8,686	(1,596)	0	0	0	N/A		N/A
S&P 500 PUTS 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas... KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	61,620		61,620	(17,580)	0	0	0	N/A		N/A
S&P 500 PUTS 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas... KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	26,849		26,849	(7,142)	0	0	0	N/A		N/A
S&P 500 PUTS 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	7,907		7,907	(1,367)	0	0	0	N/A		N/A
S&P 500 PUTS 7/13/2015 Strike @ 1920.39 78462$056	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86	10/10/2014	07/13/2015	1,198	2,300,160	1,920.0000	149,505	0	0	3,591		3,591	(71,216)	0	0	0	N/A		N/A
S&P 500 PUTS 7/13/2015 Strike @ 1965.61 78462$044	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86	10/08/2014	07/13/2015	1,170	2,300,220	1,966.0000	140,075	0	0	7,102		7,102	(79,395)	0	0	0	N/A		N/A
S&P 500 PUTS 7/27/2015 Strike @ 1971.42 78462$033	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas... KVQR4N79VEW8JPSK1K14	09/30/2014	07/27/2015	1,167	2,300,157	1,971.0000	146,744	0	0	14,609		14,609	(76,173)	0	0	0	N/A		N/A
S&P 500 PUTS 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	7,069		7,069	(1,181)	0	0	0	N/A		N/A
S&P 500 PUTS 8/11/2015 Strike @ 1920.39 78462$057	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86	10/10/2014	08/11/2015	1,198	2,300,160	1,920.0000	158,703	0	0	15,035		15,035	(68,993)	0	0	0	N/A		N/A
S&P 500 PUTS 8/11/2015 Strike @ 1965.61 78462$045	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86	10/08/2014	08/11/2015	1,170	2,300,220	1,966.0000	149,038	0	0	21,690		21,690	(74,524)	0	0	0	N/A		N/A
S&P 500 PUTS 8/26/2015 Strike @ 1971.42 78462$034	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas... KVQR4N79VEW8JPSK1K14	09/30/2014	08/26/2015	1,167	2,300,157	1,971.0000	156,859	0	0	30,213		30,213	(71,129)	0	0	0	N/A		N/A
S&P 500 PUTS 8/312020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,880	1,049.0000	35,348	0	0	8,270		8,270	(1,337)	0	0	0	N/A		N/A
S&P 500 PUTS 9/11/2015 Strike @ 1920.39 78462$058	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86	10/10/2014	09/11/2015	1,198	2,300,160	1,920.0000	169,051	0	0	28,097		28,097	(65,668)	0	0	0	N/A		N/A
S&P 500 PUTS 9/11/2015 Strike @ 1965.61 78462$046	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86	10/08/2014	09/11/2015	1,170	2,300,220	1,966.0000	159,160	0	0	36,742		36,742	(69,715)	0	0	0	N/A		N/A

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 Items(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 of 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 9/28/2015 Strike @ 1971.42 78462$035	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	09/28/2015	1,167	2,300,157	1,971.0000	166,285	0	0	44,076		44,076	(67,171)	0	0	0	N/A		N/A
S&P 500 PUTS 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	30,795		30,795	(7,050)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										28,596,411	0	0	5,636,881	XXX	5,636,881	(8,033,927)	(210,146)	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										28,596,411	0	0	5,636,881	XXX	5,636,881	(8,033,927)	(210,146)	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										28,596,411	0	0	5,636,881	XXX	5,636,881	(8,033,927)	(210,146)	0	0	0	XXX	XXX
0429999. Total-Purchased Options										28,596,411	0	0	5,636,881	XXX	5,636,881	(8,033,927)	(210,146)	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Cross currency swap	Euro bond hedge	Sch D	Currency	Credit Suisse ANGGYXNX0JLX3X63JN86	09/18/2014	11/12/2024	0	9,038,400	0	0	0	0	0		0	0	0	0	0	0		100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										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
1209999. Total-Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										28,596,411	0	0	5,636,881	XXX	5,636,881	(8,033,927)	(210,146)	0	0	0	XXX	XXX
1449999. TOTAL										28,596,411	0	0	5,636,881	XXX	5,636,881	(8,033,927)	(210,146)	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPU5	(1,669)	(1,043,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	equity risk	.09/16/2015	CME SNZ2OJLFK8MNNCLQOF39.	.06/10/2015	160.7384	157.2500	(3,638,825)	(3,638,825)	0	0	0	(3,638,825)	(3,638,825)	(3,087,650)	n/a	625
VGU5	(2,156)	(24,119)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	equity risk	.09/18/2015	EUX	.06/11/2015	3,377.9151	3,436.0000	1,400,959	1,400,959	0	0	0	1,400,959	1,400,959	(6,673,775)	n/a	11
ECU5	(593)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	equity risk	.09/16/2015	CME SNZ2OJLFK8MNNCLQOF39.	.06/11/2015	1.1021	1.1156	999,625	999,625	0	0	0	999,625	999,625	(2,105,150)	n/a	125,000
ZU5	(1,586)	(24,953)	FTSE 100	Variable Annuities	Exhibit 5.	equity risk	.09/18/2015	LIF	.06/11/2015	6,252.3903	6,494.0000	6,028,775	6,028,775	0	0	0	6,028,775	6,028,775	(7,967,345)	n/a	16
JYU5	(362)	(452,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	equity risk	.09/16/2015	CME SNZ2OJLFK8MNNCLQOF39.	.06/11/2015	83.0993	81.8250	(576,631)	(576,631)	0	0	0	(576,631)	(576,631)	(941,200)	n/a	1,250
NQU5	(975)	(19,500)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	equity risk	.09/18/2015	CME SNZ2OJLFK8MNNCLQOF39.	.06/11/2015	4,306.8905	4,390.2500	1,625,511	1,625,511	0	0	0	1,625,511	1,625,511	(3,510,000)	n/a	20
NKU5	(213)	(1,739)	NIKKEI 225	Variable Annuities	Exhibit 5.	equity risk	.09/13/2015	OSE	.06/12/2015	20,355.8685	20,230.0000	(218,929)	(218,929)	0	0	0	(218,929)	(218,929)	(1,408,868)	n/a	8
TAU5	(2,338)	(233,800)	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5.	equity risk	.09/18/2015	NYF	.06/11/2015	1,238.8302	1,250.0000	2,611,490	2,611,490	0	0	0	2,611,490	2,611,490	(11,923,800)	n/a	100
ESU5	(3,405)	(170,250)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	equity risk	.09/18/2015	CME SNZ2OJLFK8MNNCLQOF39.	.06/11/2015	2,010.3933	2,054.4000	7,492,140	7,492,140	0	0	0	7,492,140	7,492,140	(15,663,000)	n/a	50
13429999. Total-Short Futures-Hedging Other												15,724,116	15,724,116	0	0	0	15,724,116	15,724,116	(53,280,788)	XXX	XXX
1389999. Total-Short Futures												15,724,116	15,724,116	0	0	0	15,724,116	15,724,116	(53,280,788)	XXX	XXX
1409999. Total-Hedging Other												15,724,116	15,724,116	0	0	0	15,724,116	15,724,116	(53,280,788)	XXX	XXX
1449999. TOTAL												15,724,116	15,724,116	0	0	0	15,724,116	15,724,116	(53,280,788)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	(19,472,502)	35,196,618	15,724,116
Total Net Cash Deposits	(19,472,502)	35,196,618	15,724,116

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
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	20,158,500	(4,434,384)	20,158,500	20,158,500	(4,434,384)	20,158,500	(53,280,788)	20,158,500
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	0	325,220	0	325,220	325,220	0	325,220	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	300,904	0	300,904	300,904	0	300,904	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	464,768	0	464,768	464,768	0	464,768	0	0
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Y	Y	0	327	0	327	327	0	327	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	2,720,000	2,980,982	0	260,982	2,980,982	0	260,982	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	3,130,000	1,564,680	0	0	1,564,680	0	0	0	0
0299999. Total NAIC 1 Designation			5,850,000	5,636,881	0	1,352,201	5,636,881	0	1,352,201	0	0
0999999. Gross Totals			5,850,000	25,795,381	(4,434,384)	21,510,701	25,795,381	(4,434,384)	21,510,701	(53,280,788)	20,158,500
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				25,795,381	(4,434,384)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity									
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	2,720,000	2,720,000	XXX	N/A	IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	3,130,000	3,130,000	XXX	N/A	IV
0299999. Totals					5,850,000	5,850,000	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	168,288,958	168,288,958	
7499999.	Total - Common Stocks - Money Market Mutual Funds			168,288,958	168,288,958	XXX
7599999.	Total - Common Stock			168,288,958	168,288,958	XXX
7699999.	Total - Preferred and Common Stock			168,288,958	168,288,958	XXX
9999999.	Totals			168,288,958	168,288,958	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....168,288,958 Book/Adjusted Carrying Value $.....168,288,958
2. Average balance for the year: Fair Value $.....158,662,794 Book/Adjusted Carrying Value $.....158,662,794
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

   NAIC 1: $.....168,288,958 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	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	*
Open Depositories								
U.S. Bank ... Cincinnati, OH		0.000	0	0	97,930,399	103,260,948	142,630,399	XXX
Goldman Sachs ... New York, NY		0.000	0	0	82,048,859	87,923,824	67,158,091	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	349,883	349,883	332,446	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	180,329,141	191,534,654	210,120,936	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	180,329,141	191,534,654	210,120,936	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	4,498	4,498	4,498	XXX
0599999. Total Cash	XXX	XXX	0	0	180,333,639	191,539,153	210,125,434	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE