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QUARTERLY STATEMENT

As of June 30, 2015

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 89206 Employer's ID Number..... 31-0962495

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

Incorporated/Organized..... June 26, 1979 Commenced Business..... August 22, 1979

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(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	Kush Vijay Kotecha #	Senior Vice President & Chief Corporate Actuary

OTHER

Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Nancy Arline Dalessio #	Executive Vice President & Chief Administrative Officer
Christopher Allen Carlson	Vice Chairman & Chief Investment Officer	Ronald John Dolan	Vice Chairman & Chief Risk Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Arthur James Roberts	Senior Vice President & Chief Financial Officer
Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer	Barbara Ann Turner	Senior Vice President

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield Ronald John Dolan Gary Thomas Huffman

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

Roxanna S Henry, Notary Public

May 11, 2019

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,556,427,991	0	2,556,427,991	2,466,038,395
2. Stocks:				
2.1 Preferred stocks	15,860,000	0	15,860,000	16,863,997
2.2 Common stocks	2,943	0	2,943	3,651
3. Mortgage loans on real estate:				
3.1 First liens	388,638,018	0	388,638,018	378,230,220
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(7,851,142)), cash equivalents ($.....0) and short-term investments ($.....0)	(7,851,142)	0	(7,851,142)	(5,720,075)
6. Contract loans (including $.....0 premium notes)	99,898,754	0	99,898,754	100,276,517
7. Derivatives	0	0	0	0
8. Other invested assets	129,157	0	129,157	129,210
9. Receivables for securities	49,044	0	49,044	129,063
10. Securities lending reinvested collateral assets	86,224,666	0	86,224,666	94,102,385
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,139,379,431	0	3,139,379,431	3,050,053,363
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	28,779,895	0	28,779,895	28,382,229
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,901,607	0	11,901,607	14,802,219
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	115,713,032	0	115,713,032	118,792,603
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	18,438,962	0	18,438,962	10,879,196
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	1,321	0	1,321	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	141,103
18.2 Net deferred tax asset	112,859,451	62,114,543	50,744,908	54,822,323
19. Guaranty funds receivable or on deposit	2,484,459	0	2,484,459	2,502,153
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	37,737,425	0	37,737,425	53,776,308
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	95,044	0	95,044	92,130
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	3,467,390,627	62,114,543	3,405,276,084	3,334,243,627
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	268,933,309	0	268,933,309	271,568,009
28. Total (Lines 26 and 27)	3,736,323,936	62,114,543	3,674,209,393	3,605,811,636

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Fund revenue receivable	78,938	0	78,938	76,024
2502. State taxes recoverable	16,106	0	16,106	16,106
2503. Miscellaneous assets	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	95,044	0	95,044	92,130

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,825,657,187 less $.....0 included in Line 6.3 (including $.....0 Modco Reserve)	2,825,657,187	2,738,554,701
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	94,882,947	97,556,955
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	3,078,831	3,346,196
4.	Contract claims:		
	4.1 Life	11,842,743	7,893,469
	4.2 Accident and health	626,123	600,101
5.	Policyholders' dividends $.....0 and coupons $.....0 due and unpaid	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)	0	0
	6.2 Dividends not yet apportioned (including $.....0 Modco)	0	0
	6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....0 accident and health premiums	818,447	684,459
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $.....0 assumed and $.....0 ceded	0	0
	9.4 Interest Maintenance Reserve	9,227,232	10,346,703
10.	Commissions to agents due or accrued - life and annuity contracts $.....3,712,656, accident and health $.....232,781 and deposit-type contract funds $.....0	3,945,437	4,126,229
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	1,373,685	1,387,120
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(5,629,398) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,629,398)	(6,563,170)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,933,211	6,581,795
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	5,169,634	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,722,792	3,581,619
17.	Amounts withheld or retained by company as agent or trustee	1,644,095	1,822,503
18.	Amounts held for agents' account, including $.....0 agents' credit balances	0	0
19.	Remittances and items not allocated	44,780,240	43,840,971
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $.....0 and interest thereon $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	30,160,618	30,076,641
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	0	0
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	0	0
	24.10 Payable for securities lending	86,224,666	94,102,385
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	472,062	284,755
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,120,930,552	3,038,223,433
27.	From Separate Accounts statement	268,933,308	271,568,009
28.	Total liabilities (Lines 26 and 27)	3,389,863,860	3,309,791,442
29.	Common capital stock	9,600,005	9,600,005
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	87,976,286	87,976,286
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	186,769,240	198,443,899
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	274,745,526	286,420,185
38.	Totals of Lines 29, 30 and 37	284,345,531	296,020,190
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,674,209,391	3,605,811,632

DETAILS OF WRITE-INS

2501.	Unclaimed funds	472,062	284,755
2502.		0	0
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	472,062	284,755
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	134,351,603	80,246,580	281,208,643
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	79,326,029	77,865,119	153,884,884
4. Amortization of Interest Maintenance Reserve (IMR)	1,233,871	1,095,284	2,650,446
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	17,944,410	28,970,671	56,641,326
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	785,137	788,908	1,586,428
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	10,064,323	9,819,271	20,182,245
9. Totals (Lines 1 to 8.3)	243,705,373	198,785,833	516,153,972
10. Death benefits	31,126,038	23,830,311	48,796,304
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	13,638
12. Annuity benefits	2,208,498	2,553,405	5,063,150
13. Disability benefits and benefits under accident and health contracts	5,264,406	1,896,495	9,116,162
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	37,445,564	40,281,768	84,453,824
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	516,816	617,548	1,341,453
18. Payments on supplementary contracts with life contingencies	73,568	77,618	151,916
19. Increase in aggregate reserves for life and accident and health contracts	90,835,702	44,065,958	194,661,022
20. Totals (Lines 10 to 19)	167,470,592	113,323,103	343,597,469
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	26,252,244	24,238,674	53,669,005
22. Commissions and expense allowances on reinsurance assumed	19,032	24,713	51,077
23. General insurance expenses	33,504,759	29,673,830	55,830,572
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,266,718	6,335,178	16,596,216
25. Increase in loading on deferred and uncollected premiums	4,118,336	5,259,830	3,076,414
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,000,455)	(6,289,483)	(2,639,103)
27. Aggregate write-ins for deductions	3,276,281	2,307,201	3,967,076
28. Totals (Lines 20 to 27)	237,907,507	174,873,046	474,148,726
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	5,797,866	23,912,787	42,005,246
30. Dividends to policyholders	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	5,797,866	23,912,787	42,005,246
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,945,191	4,048,906	17,063,188
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,852,675	19,863,881	24,942,058
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(41,884) (excluding taxes of $.....61,600 transferred to the IMR)	(716,006)	(9,353,985)	(6,839,409)
35. Net income (Line 33 plus Line 34)	2,136,669	10,509,896	18,102,649
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	296,020,189	316,776,127	316,776,127
37. Net income (Line 35)	2,136,669	10,509,896	18,102,649
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(3,789)	(5,996)	(8,843)	(6,776)
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	5,429,358	9,653,759	16,528,393
41. Change in nonadmitted assets	(9,509,973)	(2,063,381)	(9,440,521)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(83,977)	(2,834,635)	(4,303,476)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(8,000,000)	(10,000,000)	(31,000,000)
53. Aggregate write-ins for gains and losses in surplus	(1,640,737)	(5,404,390)	(10,636,207)
54. Net change in capital and surplus (Lines 37 through 53)	(11,674,656)	(147,594)	(20,755,938)
55. Capital and surplus as of statement date (Lines 36 + 54)	284,345,533	316,628,534	296,020,189

DETAILS OF WRITE-INS

08.301.	COI Charges	5,894,530	5,964,605	11,888,727
08.302.	Surrender Charges	4,177,484	3,794,686	8,707,286
08.303.	Administrative Charges	(7,691)	59,980	(413,768)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	10,064,323	9,819,271	20,182,245
2701.	Health Surrender Benefits	3,276,281	2,307,201	3,967,076
2702.		0	0	0
2703.		0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	3,276,281	2,307,201	3,967,076
5301.	Amortization of Coinsurance Gain	(5,735,229)	(5,404,390)	(8,833,164)
5302.	Prior period adjustment	4,094,492	0	(1,803,043)
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(1,640,737)	(5,404,390)	(10,636,207)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	136,261,061	81,533,966	275,593,846
2. Net investment income	79,655,727	77,889,404	153,622,333
3. Miscellaneous income	23,058,641	34,174,460	69,576,835
4. Total (Lines 1 through 3)	238,975,429	193,597,830	498,793,014
5. Benefit and loss related payments	80,220,681	82,508,821	153,425,839
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,934,227)	(7,041,435)	(8,675,488)
7. Commissions, expenses paid and aggregate write-ins for deductions	72,956,844	66,615,874	131,117,771
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $.....(49,883) tax on capital gains (losses)	(141,103)	2,003,040	21,469,942
10. Total (Lines 5 through 9)	149,102,195	144,086,300	297,338,064
11. Net cash from operations (Line 4 minus Line 10)	89,873,234	49,511,530	201,454,950
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	145,473,068	80,609,931	252,748,610
12.2 Stocks	1,015,193	0	2,767,938
12.3 Mortgage loans	30,102,214	30,270,435	69,140,892
12.4 Real estate	0	0	0
12.5 Other invested assets	0	70,812	70,812
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	7,957,738	25,976,940	209,666
12.8 Total investment proceeds (Lines 12.1 to 12.7)	184,548,213	136,928,118	324,937,918
13. Cost of investments acquired (long-term only):			
13.1 Bonds	237,050,389	158,155,042	450,116,176
13.2 Stocks	0	2,986,000	8,606,000
13.3 Mortgage loans	40,510,000	12,160,000	55,535,000
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	1,081,038	15,312,075
13.7 Total investments acquired (Lines 13.1 to 13.6)	277,560,389	174,382,080	529,569,251
14. Net increase or (decrease) in contract loans and premium notes	(377,763)	1,835,359	2,555,573
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(92,634,413)	(39,289,321)	(207,186,906)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(54,805)	0	1,822,019
16.5 Dividends to stockholders	8,000,000	10,000,000	31,000,000
16.6 Other cash provided (applied)	8,684,917	(967,116)	33,721,572
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	630,112	(10,967,116)	4,543,591
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(2,131,067)	(744,907)	(1,188,365)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(5,720,076)	(4,531,711)	(4,531,711)
19.2 End of period (Line 18 plus Line 19.1)	(7,851,143)	(5,276,617)	(5,720,076)

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	294,618,837	241,648,417	607,582,180
3. Ordinary individual annuities	58,536	54,363	100,816
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	0	0	0
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	9,631,379	9,027,915	18,582,883
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	304,308,752	250,730,695	626,265,879
12. Deposit-type contracts	1,068,451	0	2,154,699
13. Total	305,377,203	250,730,695	628,420,578

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At June 30, 2015 and December 31, 2014 there were no permitted practices.

		State of Domicile	June 30, 2015	December 31, 2014
Net Income				
(1)	Net (Loss) Income	OH	$ 2,136,669	18,102,649
(2)	State prescribed practices: NONE		-	-
(3)	State permitted practices: NONE		-	-
(4)	Net Income, NAIC SAP		$ 2,136,669	18,102,649
Surplus				
(5)	Statutory capital and surplus	OH	$ 284,345,533	296,020,189
(6)	State prescribed practices: NONE		-	-
(7)	State permitted practices: NONE		-	-
(8)	Statutory capital and surplus, NAIC SAP		$ 284,345,533	296,020,189

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 reinsurance premiums and reserves with an affiliate. As of December 31, 2014, these reinsurance premiums were overstated by $86,377 and the reserves were overstated by $6,385,596. As a result, surplus was understated by $4,094,492. The events contributing to the reinsurance premiums and reserves overstatements impact surplus as follows:

Premiums and annuity considerations for life and accident and health contracts (P4, L1, C1)	$ (86,377)
Increase in aggregate reserves for life and accident and health contracts (P4, L19, C1)	6,385,596
Federal and foreign incomes taxes incurred (P4,L32,C1)	(2,204,727)
Increase in surplus (P4, L53, C1)	$ 4,094,492

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
126694CV8	348,701	323,956	24,745	323,956	347,764	6/30/2015
03072SP90	1,879,725	1,823,276	56,449	1,823,276	1,873,647	6/30/2015
74927DAL0	1,472,821	1,407,579	65,241	1,407,579	1,468,357	6/30/2015
94984FAV1	1,504,598	1,379,760	124,838	1,379,760	1,496,313	6/30/2015
Total	$ 5,205,845	$ 4,934,571	$ 271,273	$ 4,934,571	$ 5,186,081	

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	$	(3,485)
(2) 12 Months or Longer	$	(1,637)

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

(1) Less than 12 Months	$	139,388
(2) 12 Months or Longer	$	41,665

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 $86,224,666.

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.

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2015 are summarized below:

		2015
Dividends declared and unpaid (P3, L23, C1)	$	-
Dividends paid in cash (P5, L16.5, C1)		8,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)		-
Dividends to stockholders (P4, L52, C1)	$	8,000,000

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 ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the six months ended June 30, 2015 was $50,709 and $164,102 for the year ended December 31, 2014. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2015 ONLAC had $35,496,947 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

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

11. Debt

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

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

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

13. – 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

NOTES TO FINANCIAL STATEMENTS

18 - 19. No significant change

20. Fair Value

A.

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

	(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ (7,851,142)	$ -	$ -	$ (7,851,142)
	Securities lending collateral	-	86,224,666		86,224,666
	Perpetual Preferred stock				-
	Industrial and Misc.	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	-	-	-
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc		173,761	-	173,761
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	173,761	-	173,761
	Common Stock				
	Industrial and Misc	-	2,943	-	2,943
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	2,943	-	2,943
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Foreign exchange contracts	-	-	-	-
	Credit contracts	-	-	-	-
	Commodity futures contracts	-	-	-	-
	Commodity forward contracts	-	-	-	-
	Total Derivatives	-	-	-	-
	Separate account assets	268,933,309	-	-	268,933,309
	Total assets at fair value	$ 261,082,167	$ 86,401,370	$ -	$ 347,483,537
b.	Liabilities at fair value				
	Derivative liabilities	$ -	$ -	$ -	$ -
	Total liabilities at fair value	$	$	$	$

(2) Fair Value Measurements in Level 3 of the 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 investment in Level 3 securities was $0.

C) Fair Values for all Financial Instruments:

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	2,688,090,496	2,556,427,991	-	2,688,090,496	-	-
Common stock non-affiliate	2,943	2,943	-	2,943	-	-
Preferred stock	15,502,567	15,860,000	-	15,502,567	-	-
Mortgage loans	407,288,756	388,638,018	-	-	407,288,756	-

NOTES TO FINANCIAL STATEMENTS

21. - 23. No significant change

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

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2014 were $69,429,400. As of June 30, 2015, $3,255,505 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $65,325,446. The decrease is normally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? 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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 37,737,425

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 86,224,666

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 86,224,666

16.3 Total payable for securities lending reported on the liability page: $ 86,224,666

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

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

1 Name of Custodian(s)	2 Custodian Address
U.S. Bank NA	P.O. Box 2054 Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

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	$ 388,638,011
1.14	Total mortgages in good standing	$ 388,638,011
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)	$ 388,638,011
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	52.2
2.2	A&H cost containment percent	4.0
2.3	A&H expense percent excluding cost containment expenses	103.2

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				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	2,559,196	120	178,206	0	2,737,522	0
2.	Alaska AK	L	79,376	0	236	0	79,612	0
3.	Arizona AZ	L	2,832,602	150	100,629	0	2,933,381	0
4.	Arkansas AR	L	2,603,110	0	58,061	0	2,661,171	0
5.	California CA	L	35,974,377	0	657,911	0	36,632,288	5,000
6.	Colorado CO	L	7,093,370	0	685,258	0	7,778,628	0
7.	Connecticut CT	L	5,505,789	0	91,531	0	5,597,320	0
8.	Delaware DE	L	585,356	0	15,865	0	601,221	0
9.	District of Columbia DC	L	351,561	0	31,551	0	383,112	0
10.	Florida FL	L	12,443,277	0	482,268	0	12,925,545	0
11.	Georgia GA	L	13,513,190	0	204,692	0	13,717,882	200,156
12.	Hawaii HI	N	57,057	0	3,980	0	61,037	0
13.	Idaho ID	L	1,857,236	0	106,382	0	1,963,618	0
14.	Illinois IL	L	11,135,796	0	229,172	0	11,364,968	0
15.	Indiana IN	L	4,666,787	0	145,990	0	4,812,777	0
16.	Iowa IA	L	3,655,549	0	82,842	0	3,738,391	0
17.	Kansas KS	L	3,473,809	15,586	165,717	0	3,655,112	0
18.	Kentucky KY	L	2,206,749	0	129,034	0	2,335,783	0
19.	Louisiana LA	L	2,143,629	0	105,198	0	2,248,827	0
20.	Maine ME	L	474,684	0	1,887	0	476,571	0
21.	Maryland MD	L	4,196,733	3,072	260,579	0	4,460,384	0
22.	Massachusetts MA	L	8,845,593	0	90,394	0	8,935,987	0
23.	Michigan MI	L	5,705,776	0	481,300	0	6,187,076	0
24.	Minnesota MN	L	8,368,492	0	128,149	0	8,496,641	0
25.	Mississippi MS	L	1,226,769	0	82,195	0	1,308,964	0
26.	Missouri MO	L	5,931,561	0	133,201	0	6,064,762	0
27.	Montana MT	L	2,303,730	0	36,219	0	2,339,949	0
28.	Nebraska NE	L	2,527,027	0	55,789	0	2,582,816	0
29.	Nevada NV	L	1,087,354	0	30,249	0	1,117,603	0
30.	New Hampshire NH	L	1,105,367	0	40,473	0	1,145,840	0
31.	New Jersey NJ	L	4,555,384	200	209,520	0	4,765,104	0
32.	New Mexico NM	L	490,197	0	13,823	0	504,020	0
33.	New York NY	N	394,912	0	21,732	0	416,644	0
34.	North Carolina NC	L	5,460,508	4,255	232,612	0	5,697,375	0
35.	North Dakota ND	L	534,694	0	27,047	0	561,741	0
36.	Ohio OH	L	23,940,136	0	787,030	0	24,727,166	359,513
37.	Oklahoma OK	L	3,028,386	0	121,399	0	3,149,785	0
38.	Oregon OR	L	3,242,658	0	136,177	0	3,378,835	0
39.	Pennsylvania PA	L	8,459,653	25,371	531,260	0	9,016,284	0
40.	Rhode Island RI	L	527,407	0	25,504	0	552,911	0
41.	South Carolina SC	L	2,831,855	0	44,421	0	2,876,276	0
42.	South Dakota SD	L	330,126	0	13,339	0	343,465	0
43.	Tennessee TN	L	14,018,021	4,000	285,229	0	14,307,250	0
44.	Texas TX	L	25,171,347	57	614,709	0	25,786,113	503,782
45.	Utah UT	L	2,649,926	0	84,232	0	2,734,158	0
46.	Vermont VT	L	280,188	0	5,321	0	285,509	0
47.	Virginia VA	L	24,041,875	525	157,323	0	24,199,723	0
48.	Washington WA	L	12,126,114	0	210,140	0	12,336,254	0
49.	West Virginia WV	L	548,019	5,200	128,715	0	681,934	0
50.	Wisconsin WI	L	3,240,865	0	195,994	0	3,436,859	0
51.	Wyoming WY	L	3,667,993	0	13,190	0	3,681,183	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	36,996	0	0	0	36,996	0
54.	Puerto Rico PR	L	2,193,302	0	443,113	0	2,636,415	0
55.	US Virgin Islands VI	N	7,363	0	0	0	7,363	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	5,253	0	0	0	5,253	0
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 50	296,294,080	58,536	9,116,788	0	305,469,404	1,068,451
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	298,930	0	543,295	0	842,225	0
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	296,593,010	58,536	9,660,083	0	306,311,629	1,068,451
96.	Plus Reinsurance Assumed	XXX	0	0	282,478	0	282,478	0
97.	Totals (All Business)	XXX	296,593,010	58,536	9,942,561	0	306,594,107	1,068,451
98.	Less Reinsurance Ceded	XXX	164,979,409	0	5,267,259	0	170,246,668	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	131,613,601	58,536	4,675,302	0	136,347,439	1,068,451

DETAILS OF WRITE-INS

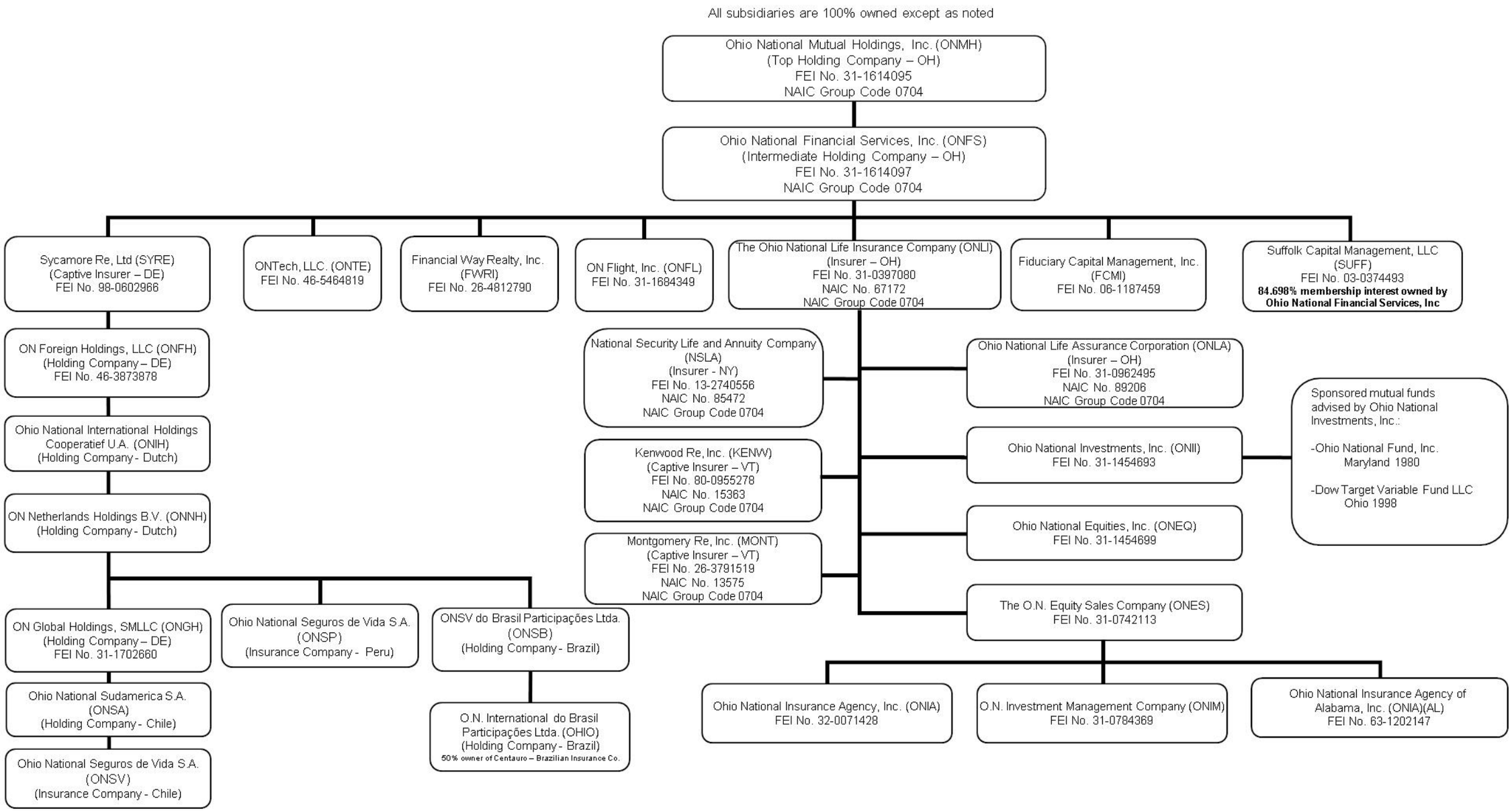
58001.		XXX	0	0	0	0	0	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401.		XXX	0	0	0	0	0	0
9402.		XXX	0	0	0	0	0	0
9403.		XXX	0	0	0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

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

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

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

PART 1 – ORGANIZATIONAL CHART



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	UDP	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Coporation	OH	RE	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1454693	0	0		Ohio National Investments, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1454699	0	0		Ohio National Equities, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0

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:

8920620154900000002

8920620154470000002

8920620153650000002

8920620154480000002

8920620154450000002

8920620154490000002

8920620154460000002

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	378,230,225	391,901,955
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	40,510,000	55,535,000
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	30,102,214	69,140,892
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	65,838
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	388,638,011	378,230,225
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	388,638,011	378,230,225
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	388,638,011	378,230,225

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	129,211	200,042
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(52)	(19)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	70,812
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	129,158	129,211
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	129,158	129,211

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,482,906,035	2,276,587,873
2. Cost of bonds and stocks acquired	237,050,387	458,722,176
3. Accrual of discount	788,722	1,728,156
4. Unrealized valuation increase (decrease)	(9,148)	(11,301)
5. Total gain (loss) on disposals	(1,677,907)	6,487,547
6. Deduct consideration for bonds and stocks disposed of	146,488,259	255,516,548
7. Deduct amortization of premium	1,374,913	2,921,415
8. Total foreign exchange change in book/adjusted carrying value	1,096,017	0
9. Deduct current year's other than temporary impairment recognized	0	2,170,453
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,572,290,934	2,482,906,035
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,572,290,934	2,482,906,035

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,487,801,579	48,229,213	33,596,560	12,889,925	1,487,801,579	1,515,324,157	0	1,406,681,138
2. NAIC 2 (a)	928,264,154	37,266,055	36,450,055	(14,580,529)	928,264,154	914,499,625	0	922,288,757
3. NAIC 3 (a)	115,488,730	5,498,030	16,127,978	1,519,340	115,488,730	106,378,122	0	113,122,940
4. NAIC 4 (a)	16,290,576	0	190,197	(860,866)	16,290,576	15,239,513	0	15,375,179
5. NAIC 5 (a)	4,891,934	0	2,899,960	(530,293)	4,891,934	1,461,681	0	4,924,123
6. NAIC 6 (a)	3,642,624	0	740,634	622,902	3,642,624	3,524,892	0	3,646,258
7. Total Bonds	2,556,379,597	90,993,298	90,005,384	(939,521)	2,556,379,597	2,556,427,990	0	2,466,038,395
PREFERRED STOCK								
8. NAIC 1	3,120,000	0	0	0	3,120,000	3,120,000	0	3,120,000
9. NAIC 2	10,750,000	0	1,000,000	0	10,750,000	9,750,000	0	10,750,000
10. NAIC 3	2,986,000	0	0	0	2,986,000	2,986,000	0	2,986,000
11. NAIC 4	8,000	0	4,000	0	8,000	4,000	0	7,997
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	16,864,000	0	1,004,000	0	16,864,000	15,860,000	0	16,863,997
15. Total Bonds and Preferred Stock	2,573,243,597	90,993,298	91,009,384	(939,521)	2,573,243,597	2,572,287,990	0	2,482,902,392

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

Sch. DA-Part 1
NONE

Sch. DA-Verification
NONE

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	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								
0325771	PHOENIX	AZ		06/30/2015	4.392	1,300,000	0	3,250,000
0625761	GOLDEN	CO		05/22/2015	4.170	3,500,000	0	7,400,000
1125746	ADEL	GA		04/06/2015	3.640	2,200,000	0	4,920,000
1425750	NORTHFIELD	IL		04/30/2015	4.200	730,000	0	1,430,000
2125749	DISTRICT HEIGHTS	MD		04/30/2015	4.125	1,850,000	0	2,930,000
3425753	GARNER	NC		05/01/2015	4.000	1,800,000	0	2,800,000
3625763	WASHINGTON TWP	OH		06/04/2015	4.375	1,650,000	0	2,450,000
4325756	FRANKLIN	TN		05/11/2015	4.375	1,250,000	0	2,500,000
4425755	HOUSTON	TX		05/07/2015	3.875	1,500,000	0	6,000,000
4425767	SAN ANTONIO	TX		06/15/2015	4.394	3,400,000	0	5,170,000
4825759	RICHLAND	WA		05/21/2015	4.250	4,225,000	0	16,520,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	23,405,000	0	55,370,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	23,405,000	0	55,370,000
3399999. Total Mortgages				XXX	XXX	23,405,000	0	55,370,000

SCHEDULE B - PART 3

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

QE02

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																	
0024885	BEAVERCREEK TWP	OH		05/11/2000	06/02/2015	715,839	0	0	0	0	0	0	682,211	682,211	0	0	0
0024905	BATTLE CREEK	MI		08/30/2001	06/29/2015	857,972	0	0	0	0	0	0	625,143	625,143	0	0	0
0024906	OLIVE TWP	IN		08/30/2001	06/29/2015	414,718	0	0	0	0	0	0	302,133	302,133	0	0	0
0024907	TOWNSEND TWP	OH		08/30/2001	06/29/2015	536,566	0	0	0	0	0	0	390,990	390,990	0	0	0
0024909	KNOX COUNTY	TN		08/30/2001	06/29/2015	188,246	0	0	0	0	0	0	91,014	91,014	0	0	0
0024910	ROWAN COUNTY	NC		08/30/2001	06/29/2015	428,986	0	0	0	0	0	0	312,572	312,572	0	0	0
0325372	SCOTTSDALE	AZ		01/07/2008	04/13/2015	1,006,842	0	0	0	0	0	0	998,234	998,234	0	0	0
0525241	SANTA ANNA	CA		06/07/2006	05/29/2015	1,155,769	0	0	0	0	0	0	850,821	850,821	0	0	0
0625232	DENVER	CO		04/25/2006	05/08/2015	1,166,479	0	0	0	0	0	0	1,143,898	1,143,898	0	0	0
1425146	KENILWORTH	IL		06/08/2005	05/27/2015	892,198	0	0	0	0	0	0	877,256	877,256	0	0	0
2825251	LINCOLN	NE		07/13/2006	06/05/2015	909,099	0	0	0	0	0	0	886,870	886,870	0	0	0
3625197	WASHINGTON TWP	OH		12/16/2005	06/04/2015	1,427,809	0	0	0	0	0	0	1,400,646	1,400,646	0	0	0
4525162	SALT LAKE CITY	UT		08/15/2005	06/02/2015	2,131,846	0	0	0	0	0	0	2,074,133	2,074,132	0	0	0
5025364	PRAIRIE DU CHIEN	WI		12/20/2007	04/06/2015	1,569,327	0	0	0	0	0	0	1,422,386	1,422,385	0	0	0
5325355	TOWNSEND TWP	OH		11/28/2007	06/29/2015	795,808	0	0	0	0	0	0	577,918	577,918	0	0	0
0199999. Total - Mortgages Closed by Repayment						14,197,504	0	0	0	0	0	0	12,636,225	12,636,223	0	0	0
Mortgages With Partial Repayments																	
0024695	COEUR D'ALENE	ID		04/30/2001		1,204,388	0	0	0	0	0	0	0	31,144	0	0	0
0024750	DOUGLASS TWP	PA		09/30/1997		633,835	0	0	0	0	0	0	0	51,408	0	0	0
0024762	SODDY-DAISY	TN		04/30/2001		57,504	0	0	0	0	0	0	0	7,507	0	0	0
0024809	COLONIAL HGTS	TN		10/30/1998		634,068	0	0	0	0	0	0	0	35,916	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
0024872	OAKWOOD	GA		10/22/1999		319,474	0	0	0	0	0	0	0	13,978	0	0	0
0024881	ELKTON	MD		02/15/2000		2,181,509	0	0	0	0	0	0	0	57,161	0	0	0
0024884	LOUISA	KY		04/28/2000		977,833	0	0	0	0	0	0	0	37,647	0	0	0
0024885	BEAVERCREEK TWP	OH		05/11/2000		715,839	0	0	0	0	0	0	0	13,589	0	0	0
0024893	ALBUQUERQUE	NM		11/06/2000		923,385	0	0	0	0	0	0	0	30,044	0	0	0
0024902	HALLS CROSSROAD	TN		05/16/2001		151,643	0	0	0	0	0	0	0	24,564	0	0	0
0024905	BATTLE CREEK	MI		08/30/2001		857,972	0	0	0	0	0	0	0	117,604	0	0	0
0024906	OLIVE TWP	IN		08/30/2001		414,718	0	0	0	0	0	0	0	56,867	0	0	0
0024907	TOWNSEND TWP	OH		08/30/2001		536,566	0	0	0	0	0	0	0	73,532	0	0	0
0024909	KNOX COUNTY	TN		08/30/2001		188,246	0	0	0	0	0	0	0	49,112	0	0	0
0024910	ROWAN COUNTY	NC		08/30/2001		428,986	0	0	0	0	0	0	0	58,802	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		1,141,670	0	0	0	0	0	0	0	32,143	0	0	0
0024917	MUSKOGEE	OK		12/21/2001		915,380	0	0	0	0	0	0	0	30,563	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		4,286,562	0	0	0	0	0	0	0	112,107	0	0	0
0024924	COLUMBUS	OH		05/01/2002		1,050,018	0	0	0	0	0	0	0	13,058	0	0	0
0024926	EL PASO	TX		05/17/2002		1,296,163	0	0	0	0	0	0	0	120,866	0	0	0
0125329	MOUNTAIN BROOK	AL		06/21/2007		2,154,259	0	0	0	0	0	0	0	29,358	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		834,059	0	0	0	0	0	0	0	34,712	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		1,343,837	0	0	0	0	0	0	0	30,535	0	0	0
0125659	DAPHNE	AL		10/30/2013		757,009	0	0	0	0	0	0	0	17,551	0	0	0
0125745	HOOVER	AL		03/26/2015		0	0	0	0	0	0	0	0	22,708	0	0	0
0325153	GILBERT	AZ		07/07/2005		933,999	0	0	0	0	0	0	0	9,402	0	0	0
0325357	LAVEEN	AZ		11/30/2007		737,319	0	0	0	0	0	0	0	15,888	0	0	0
0325372	SCOTTSDALE	AZ		01/07/2008		1,006,842	0	0	0	0	0	0	0	2,168	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,331,359	0	0	0	0	0	0	0	8,846	0	0	0
0325548	MESA	AZ		03/20/2012		1,833,777	0	0	0	0	0	0	0	16,958	0	0	0
0425231	LITTLE ROCK	AR		04/25/2006		2,332,970	0	0	0	0	0	0	0	63,717	0	0	0
0524994	TUSTIN	CA		04/17/2003		2,251,373	0	0	0	0	0	0	0	52,336	0	0	0
0525142	FRESNO	CA		05/31/2005		2,657,964	0	0	0	0	0	0	0	46,959	0	0	0
0525227	SAN DIEGO	CA		04/03/2006		1,292,675	0	0	0	0	0	0	0	11,661	0	0	0
0525241	SANTA ANNA	CA		06/07/2006		1,155,769	0	0	0	0	0	0	0	99,759	0	0	0
0525295	MISSION VIEJO	CA		12/28/2006		1,087,133	0	0	0	0	0	0	0	35,125	0	0	0
0525373	WINDSOR	CA		01/15/2008		3,163,560	0	0	0	0	0	0	0	24,498	0	0	0
0525396	MORGAN HILLS	CA		05/22/2008		2,518,177	0	0	0	0	0	0	0	22,877	0	0	0
0525404	LOS ANGELES	CA		07/09/2008		1,507,133	0	0	0	0	0	0	0	10,339	0	0	0
0525417	DEL MAR	CA		09/30/2008		1,211,420	0	0	0	0	0	0	0	19,645	0	0	0
0525425	CHINO	CA		10/30/2008		2,379,343	0	0	0	0	0	0	0	16,355	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		918,800	0	0	0	0	0	0	0	8,748	0	0	0
0525522	DANA POINT	CA		08/19/2011		1,101,302	0	0	0	0	0	0	0	17,035	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		1,006,138	0	0	0	0	0	0	0	31,284	0	0	0
0525630	LOS ANGELES	CA		06/19/2013		3,237,404	0	0	0	0	0	0	0	47,995	0	0	0
0625232	DENVER	CO		04/25/2006		1,166,479	0	0	0	0	0	0	0	9,101	0	0	0
0625722	GREENWOOD	CO		12/15/2014		1,000,000	0	0	0	0	0	0	0	20,580	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
0625761	GOLDEN	CO		05/22/2015		0	0	0	0	0	0	0	0	9,363	0	0	0
1025057	LAKELAND	FL		02/27/2004		1,554,539	0	0	0	0	0	0	0	32,215	0	0	0
1025205	PORT ST LUCIE	FL		01/31/2006		571,485	0	0	0	0	0	0	0	7,888	0	0	0
1025264	WEST PALM BEACH	FL		09/07/2006		1,503,166	0	0	0	0	0	0	0	7,965	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		2,078,568	0	0	0	0	0	0	0	17,315	0	0	0
1025325	PLANTATION	FL		05/14/2007		650,754	0	0	0	0	0	0	0	12,812	0	0	0
1025349	WINTER HAVEN	FL		09/28/2007		571,314	0	0	0	0	0	0	0	16,978	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		1,440,626	0	0	0	0	0	0	0	25,798	0	0	0
1025381	ROCKLEDGE	FL		01/31/2008		2,168,973	0	0	0	0	0	0	0	36,329	0	0	0
1025398	TAMPA	FL		06/02/2008		652,609	0	0	0	0	0	0	0	41,419	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		609,244	0	0	0	0	0	0	0	11,654	0	0	0
1025473	JACKSONVILLE	FL		11/01/2010		1,512,241	0	0	0	0	0	0	0	28,556	0	0	0
1025485	GROVELAND	FL		01/26/2011		2,070,762	0	0	0	0	0	0	0	24,386	0	0	0
1025486	GROVELAND	FL		01/26/2011		388,258	0	0	0	0	0	0	0	4,573	0	0	0
1025489	ORLANDO	FL		03/24/2011		830,176	0	0	0	0	0	0	0	13,163	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		1,153,360	0	0	0	0	0	0	0	27,302	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		1,295,239	0	0	0	0	0	0	0	20,469	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		1,014,357	0	0	0	0	0	0	0	15,623	0	0	0
1025519	DESTIN	FL		07/27/2011		2,698,407	0	0	0	0	0	0	0	25,266	0	0	0
1025528	ORLANDO	FL		09/29/2011		851,447	0	0	0	0	0	0	0	13,042	0	0	0
1025565	TAMPA	FL		07/03/2012		2,595,496	0	0	0	0	0	0	0	23,605	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		688,798	0	0	0	0	0	0	0	14,523	0	0	0
1025581	MARIANNA	FL		10/26/2012		1,434,474	0	0	0	0	0	0	0	20,411	0	0	0
1025622	BRADENTON	FL		05/13/2013		1,160,240	0	0	0	0	0	0	0	15,754	0	0	0
1025647	OCOEE	FL		08/29/2013		1,315,580	0	0	0	0	0	0	0	17,649	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		1,561,414	0	0	0	0	0	0	0	35,863	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		910,460	0	0	0	0	0	0	0	22,832	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,285,156	0	0	0	0	0	0	0	9,129	0	0	0
1025695	NICEVILLE	FL		08/08/2014		969,346	0	0	0	0	0	0	0	5,799	0	0	0
1025698	OCALA	FL		09/03/2014		1,736,602	0	0	0	0	0	0	0	20,539	0	0	0
1025703	NAPLES	FL		09/19/2014		1,538,280	0	0	0	0	0	0	0	17,978	0	0	0
1025736	LIVE OAK	FL		01/20/2015		0	0	0	0	0	0	0	0	21,410	0	0	0
1025740	DORAL	FL		02/26/2015		0	0	0	0	0	0	0	0	21,740	0	0	0
1125112	TIFTON	GA		11/29/2004		265,018	0	0	0	0	0	0	0	11,548	0	0	0
1125183	OAKWOOD	GA		11/01/2005		1,746,732	0	0	0	0	0	0	0	34,962	0	0	0
1125258	DALTON	GA		08/21/2006		1,909,116	0	0	0	0	0	0	0	48,173	0	0	0
1125338	OAKWOOD	GA		08/13/2007		437,381	0	0	0	0	0	0	0	6,194	0	0	0
1125362	SAVANNAH	GA		12/20/2007		1,878,486	0	0	0	0	0	0	0	23,762	0	0	0
1125483	SAVANNAH	GA		12/22/2010		1,222,969	0	0	0	0	0	0	0	20,173	0	0	0
1125531	SAVANNAH	GA		10/20/2011		632,902	0	0	0	0	0	0	0	20,800	0	0	0
1125597	MACON	GA		01/22/2013		1,183,408	0	0	0	0	0	0	0	46,030	0	0	0
1125746	ADEL	GA		04/06/2015		0	0	0	0	0	0	0	0	6,245	0	0	0
1325092	COEUR D'ALENE	ID		09/16/2004		535,407	0	0	0	0	0	0	0	5,605	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
1325224	COEUR D'ALENE	ID		03/30/2006		404,419	0	0	0	0	0	0	0	3,653	0	0	0
1425146	KENILWORTH	IL		06/08/2005		892,198	0	0	0	0	0	0	0	6,020	0	0	0
1425236	MIDLOTHIAN	IL		05/15/2006		1,091,808	0	0	0	0	0	0	0	9,913	0	0	0
1425304	ARLINGTON HEIGHTS	IL		02/01/2007		1,642,053	0	0	0	0	0	0	0	23,058	0	0	0
1425382	EDWARDSVILLE	IL		02/07/2008		1,799,873	0	0	0	0	0	0	0	12,968	0	0	0
1425385	BOURBONNAIS	IL		02/28/2008		864,844	0	0	0	0	0	0	0	6,683	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,521,761	0	0	0	0	0	0	0	16,968	0	0	0
1425458	CHICAGO	IL		07/16/2010		767,011	0	0	0	0	0	0	0	8,997	0	0	0
1425459	GURNEE	IL		07/22/2010		797,934	0	0	0	0	0	0	0	13,576	0	0	0
1425596	CHICAGO	IL		12/26/2012		941,090	0	0	0	0	0	0	0	8,204	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		1,238,494	0	0	0	0	0	0	0	35,756	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		1,166,201	0	0	0	0	0	0	0	15,564	0	0	0
1425632	CHICAGO	IL		06/20/2013		1,166,201	0	0	0	0	0	0	0	15,564	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		1,135,153	0	0	0	0	0	0	0	14,567	0	0	0
1425673	CHICAGO	IL		01/24/2014		1,200,759	0	0	0	0	0	0	0	9,152	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		1,194,062	0	0	0	0	0	0	0	9,108	0	0	0
1425704	CICERO	IL		09/25/2014		2,238,251	0	0	0	0	0	0	0	17,983	0	0	0
1425750	NORTHFIELD	IL		04/30/2015		0	0	0	0	0	0	0	0	1,380	0	0	0
1525229	ST JOSEPH TWP	IN		04/07/2006		790,764	0	0	0	0	0	0	0	12,013	0	0	0
1525287	BROWNSBURG	IN		12/20/2006		1,290,070	0	0	0	0	0	0	0	18,259	0	0	0
1525331	INDIANAPOLIS	IN		06/26/2007		309,820	0	0	0	0	0	0	0	29,199	0	0	0
1525332	MCCORDSVILLE	IN		06/28/2007		1,589,353	0	0	0	0	0	0	0	16,924	0	0	0
1525371	INDIANAPOLIS	IN		12/26/2007		1,651,628	0	0	0	0	0	0	0	20,583	0	0	0
1525491	FISHERS	IN		04/06/2011		834,165	0	0	0	0	0	0	0	13,114	0	0	0
1525499	CARMEL	IN		04/28/2011		1,078,925	0	0	0	0	0	0	0	13,525	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,794,972	0	0	0	0	0	0	0	25,430	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,994,152	0	0	0	0	0	0	0	18,176	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		1,403,040	0	0	0	0	0	0	0	41,970	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		790,663	0	0	0	0	0	0	0	9,552	0	0	0
1525707	FISHERS	IN		10/10/2014		3,042,387	0	0	0	0	0	0	0	23,299	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		1,040,000	0	0	0	0	0	0	0	21,474	0	0	0
1625230	DAVENPORT	IA		04/24/2006		237,079	0	0	0	0	0	0	0	15,931	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		692,825	0	0	0	0	0	0	0	12,610	0	0	0
1625419	DES MOINES	IA		10/09/2008		2,208,185	0	0	0	0	0	0	0	25,052	0	0	0
1825143	LEXINGTON	KY		05/31/2005		722,884	0	0	0	0	0	0	0	12,625	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,740,561	0	0	0	0	0	0	0	30,306	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,631,156	0	0	0	0	0	0	0	26,928	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		1,483,723	0	0	0	0	0	0	0	24,869	0	0	0
1825708	LEXINGTON	KY		10/10/2014		3,649,633	0	0	0	0	0	0	0	76,942	0	0	0
1925658	BATON ROUGE	LA		10/30/2013		647,553	0	0	0	0	0	0	0	15,015	0	0	0
2125621	ABERDEEN	MD		05/10/2013		745,499	0	0	0	0	0	0	0	11,305	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		0	0	0	0	0	0	0	0	4,974	0	0	0
2225506	BURLINGTON	MA		06/09/2011		1,259,914	0	0	0	0	0	0	0	19,716	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		1,439,612	0	0	0	0	0	0	0	40,098	0	0	0

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2325326	ROMULUS	MI		05/30/2007		784,428	0	0	0	0	0	0	0	13,506	0	0	0
2325550	ROCHESTER HILLS	MI		04/04/2012		1,840,579	0	0	0	0	0	0	0	27,264	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		1,005,869	0	0	0	0	0	0	0	12,546	0	0	0
2325674	CLARKSTON	MI		01/28/2014		1,058,063	0	0	0	0	0	0	0	13,087	0	0	0
2325679	WARREN	MI		03/13/2014		1,018,208	0	0	0	0	0	0	0	12,354	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		1,216,797	0	0	0	0	0	0	0	15,336	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,500,000	0	0	0	0	0	0	0	16,439	0	0	0
2425080	MINNETONKA	MN		06/18/2004		6,297,881	0	0	0	0	0	0	0	71,262	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,475,771	0	0	0	0	0	0	0	19,220	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		1,119,891	0	0	0	0	0	0	0	10,418	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,350,760	0	0	0	0	0	0	0	12,265	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		769,663	0	0	0	0	0	0	0	12,308	0	0	0
2525738	RIDGELAND	MS		02/05/2015		0	0	0	0	0	0	0	0	16,171	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		653,079	0	0	0	0	0	0	0	16,503	0	0	0
2625179	JEFFERSON COUNTY	MO		10/06/2005		671,618	0	0	0	0	0	0	0	6,491	0	0	0
2625233	ST LOUIS	MO		04/26/2006		2,101,437	0	0	0	0	0	0	0	19,072	0	0	0
2625406	EARTH CITY	MO		07/23/2008		3,375,209	0	0	0	0	0	0	0	23,507	0	0	0
2725206	BOZEMAN	MT		02/08/2006		1,393,849	0	0	0	0	0	0	0	22,520	0	0	0
2725366	BOZEMAN	MT		12/20/2007		908,818	0	0	0	0	0	0	0	22,287	0	0	0
2725477	BOZEMAN	MT		11/29/2010		529,037	0	0	0	0	0	0	0	8,738	0	0	0
2825149	OMAHA	NE		06/22/2005		319,250	0	0	0	0	0	0	0	8,340	0	0	0
2825151	OMAHA	NE		06/29/2005		476,778	0	0	0	0	0	0	0	18,464	0	0	0
2825251	LINCOLN	NE		07/13/2006		909,099	0	0	0	0	0	0	0	8,962	0	0	0
2825293	OMAHA	NE		12/28/2006		1,619,901	0	0	0	0	0	0	0	46,432	0	0	0
2825496	PAPILLION	NE		04/15/2011		759,748	0	0	0	0	0	0	0	7,117	0	0	0
2925469	LAS VEGAS	NV		10/27/2010		1,697,587	0	0	0	0	0	0	0	28,335	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		943,312	0	0	0	0	0	0	0	8,229	0	0	0
3025334	COLEBROOK	NH		07/31/2007		683,651	0	0	0	0	0	0	0	4,646	0	0	0
3125190	ELIZABETH	NJ		11/15/2005		1,277,627	0	0	0	0	0	0	0	13,494	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		1,718,761	0	0	0	0	0	0	0	61,226	0	0	0
3225235	ROSWELL	NM		05/04/2006		2,006,806	0	0	0	0	0	0	0	61,775	0	0	0
3225664	SANTA FE	NM		11/18/2013		2,707,393	0	0	0	0	0	0	0	23,988	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		1,335,000	0	0	0	0	0	0	0	16,115	0	0	0
3325115	MORAVIA	NY		12/22/2004		704,414	0	0	0	0	0	0	0	12,375	0	0	0
3325129	AUBURN	NY		03/22/2005		647,841	0	0	0	0	0	0	0	11,542	0	0	0
3325171	PENFIELD	NY		09/22/2005		1,130,765	0	0	0	0	0	0	0	11,356	0	0	0
3325194	MINEOLA	NY		11/18/2005		1,778,609	0	0	0	0	0	0	0	44,579	0	0	0
3325269	BOHEMIA	NY		09/29/2006		1,933,142	0	0	0	0	0	0	0	41,297	0	0	0
3425202	DURHAM	NC		01/19/2006		1,259,568	0	0	0	0	0	0	0	11,776	0	0	0
3425239	GREENSBORO	NC		05/31/2006		1,136,774	0	0	0	0	0	0	0	57,248	0	0	0
3425403	GOLDSBORO	NC		06/24/2008		2,458,264	0	0	0	0	0	0	0	28,884	0	0	0
3425444	ROANOKE RAPIDS	NC		03/01/2010		468,232	0	0	0	0	0	0	0	33,209	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		1,274,781	0	0	0	0	0	0	0	21,624	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
3425475	HOLLY SPRINGS	NC		11/22/2010		1,151,622	0	0	0	0	0	0	0	10,728	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,546,127	0	0	0	0	0	0	0	25,979	0	0	0
3425582	MONROE	NC		10/26/2012		2,031,564	0	0	0	0	0	0	0	47,100	0	0	0
3425640	RALEIGH	NC		08/01/2013		2,239,431	0	0	0	0	0	0	0	89,829	0	0	0
3425753	GARNER	NC		05/01/2015		0	0	0	0	0	0	0	0	7,315	0	0	0
3625138	VANDALIA	OH		05/10/2005		1,341,653	0	0	0	0	0	0	0	52,929	0	0	0
3625166	COLUMBUS	OH		08/30/2005		458,753	0	0	0	0	0	0	0	17,181	0	0	0
3625185	WASHINGTON TWP	OH		11/01/2005		4,629,175	0	0	0	0	0	0	0	43,553	0	0	0
3625189	COLUMBUS	OH		11/10/2005		820,790	0	0	0	0	0	0	0	13,736	0	0	0
3625192	GAHANNA	OH		11/18/2005		509,139	0	0	0	0	0	0	0	8,430	0	0	0
3625197	WASHINGTON TWP	OH		12/16/2005		1,427,809	0	0	0	0	0	0	0	13,681	0	0	0
3625240	BROOK PARK	OH		06/06/2006		1,581,031	0	0	0	0	0	0	0	14,261	0	0	0
3625246	ELYRIA	OH		06/27/2006		942,665	0	0	0	0	0	0	0	14,063	0	0	0
3625256	HUBER HEIGHTS	OH		08/08/2006		1,682,159	0	0	0	0	0	0	0	40,932	0	0	0
3625274	GROVE CITY	OH		10/31/2006		816,870	0	0	0	0	0	0	0	11,574	0	0	0
3625280	CINCINNATI	OH		11/28/2006		1,082,130	0	0	0	0	0	0	0	8,941	0	0	0
3625283	BROOK PARK	OH		12/05/2006		757,824	0	0	0	0	0	0	0	21,600	0	0	0
3625290	FAIRFIELD	OH		12/22/2006		648,159	0	0	0	0	0	0	0	18,572	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		1,168,119	0	0	0	0	0	0	0	33,424	0	0	0
3625335	COLUMBUS	OH		07/31/2007		1,945,808	0	0	0	0	0	0	0	15,418	0	0	0
3625361	CINCINNATI	OH		12/11/2007		1,363,976	0	0	0	0	0	0	0	47,189	0	0	0
3625388	CARROLLTON	OH		03/24/2008		1,328,901	0	0	0	0	0	0	0	31,321	0	0	0
3625534	FOREST PARK	OH		10/27/2011		1,019,847	0	0	0	0	0	0	0	12,580	0	0	0
3625568	PATASKALA	OH		07/20/2012		1,228,316	0	0	0	0	0	0	0	48,398	0	0	0
3625569	COLUMBUS	OH		07/20/2012		1,041,735	0	0	0	0	0	0	0	9,593	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		868,381	0	0	0	0	0	0	0	22,289	0	0	0
3625615	CLEVELAND	OH		04/30/2013		1,068,488	0	0	0	0	0	0	0	14,503	0	0	0
3625616	CINCINNATI	OH		05/01/2013		600,356	0	0	0	0	0	0	0	24,894	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,860,731	0	0	0	0	0	0	0	25,729	0	0	0
3625645	CINCINNATI	OH		08/13/2013		2,055,390	0	0	0	0	0	0	0	27,526	0	0	0
3625656	MEDINA	OH		10/30/2013		574,587	0	0	0	0	0	0	0	13,324	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		780,434	0	0	0	0	0	0	0	6,112	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		2,232,542	0	0	0	0	0	0	0	17,854	0	0	0
3625714	PAINESVILLE	OH		10/29/2014		996,747	0	0	0	0	0	0	0	9,946	0	0	0
3625726	CINCINNATI	OH		12/18/2014		3,200,000	0	0	0	0	0	0	0	25,014	0	0	0
3725181	TULSA	OK		10/31/2005		225,460	0	0	0	0	0	0	0	16,512	0	0	0
3725225	TULSA	OK		03/31/2006		660,796	0	0	0	0	0	0	0	22,222	0	0	0
3725226	MUSKOGEE	OK		03/31/2006		389,776	0	0	0	0	0	0	0	13,077	0	0	0
3725532	TULSA	OK		10/20/2011		1,164,296	0	0	0	0	0	0	0	15,808	0	0	0
3825553	PORTLAND	OR		05/07/2012		911,724	0	0	0	0	0	0	0	9,624	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		2,350,000	0	0	0	0	0	0	0	18,472	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		463,640	0	0	0	0	0	0	0	6,932	0	0	0
3925248	QUAKERTOWN	PA		07/06/2006		2,847,725	0	0	0	0	0	0	0	32,383	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		648,856	0	0	0	0	0	0	0	18,569	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
3925551	PITTSBURGH	PA		04/30/2012		796,751	0	0	0	0	0	0	0	17,087	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		547,783	0	0	0	0	0	0	0	11,745	0	0	0
3925682	Philadelphia	PA		04/17/2014		1,135,329	0	0	0	0	0	0	0	28,511	0	0	0
4125118	MOUNT PLEASANT	SC		01/18/2005		1,669,072	0	0	0	0	0	0	0	17,639	0	0	0
4125271	NORTH MYRTLE BEACH	SC		09/29/2006		1,413,299	0	0	0	0	0	0	0	11,667	0	0	0
4125272	CONWAY	SC		10/24/2006		1,177,854	0	0	0	0	0	0	0	34,072	0	0	0
4125365	GEORGETOWN	SC		12/20/2007		2,647,680	0	0	0	0	0	0	0	34,011	0	0	0
4125440	GREENVILLE	SC		12/23/2009		1,689,677	0	0	0	0	0	0	0	29,827	0	0	0
4125449	GREENVILLE	SC		06/03/2010		783,209	0	0	0	0	0	0	0	20,869	0	0	0
4125536	FORT MILL	SC		10/31/2011		1,112,376	0	0	0	0	0	0	0	16,880	0	0	0
4125742	GAFFNEY	SC		03/17/2015		0	0	0	0	0	0	0	0	13,886	0	0	0
4325167	COLLIERVILLE	TN		08/30/2005		906,255	0	0	0	0	0	0	0	33,971	0	0	0
4325374	HENDERSONVILLE	TN		01/24/2008		781,788	0	0	0	0	0	0	0	9,958	0	0	0
4325675	MEMPHIS	TN		02/03/2014		1,468,718	0	0	0	0	0	0	0	28,105	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,550,000	0	0	0	0	0	0	0	18,712	0	0	0
4425058	ABILENE	TX		02/27/2004		3,657,604	0	0	0	0	0	0	0	50,986	0	0	0
4425107	DALLAS	TX		11/16/2004		746,767	0	0	0	0	0	0	0	32,641	0	0	0
4425120	LAREDO	TX		01/25/2005		948,129	0	0	0	0	0	0	0	31,938	0	0	0
4425161	EL PASO	TX		08/10/2005		1,203,042	0	0	0	0	0	0	0	47,605	0	0	0
4425193	PASADENA	TX		11/18/2005		899,864	0	0	0	0	0	0	0	29,838	0	0	0
4425222	CONROE	TX		03/28/2006		1,376,473	0	0	0	0	0	0	0	8,386	0	0	0
4425228	TEMPLE	TX		04/06/2006		1,211,219	0	0	0	0	0	0	0	18,738	0	0	0
4425250	DALLAS	TX		07/12/2006		1,720,525	0	0	0	0	0	0	0	32,473	0	0	0
4425284	LEWISVILLE	TX		12/12/2006		1,172,748	0	0	0	0	0	0	0	6,256	0	0	0
4425299	CONROE	TX		01/19/2007		543,827	0	0	0	0	0	0	0	2,933	0	0	0
4425302	MCALLEN	TX		01/31/2007		889,346	0	0	0	0	0	0	0	25,206	0	0	0
4425312	HOUSTON	TX		03/29/2007		837,558	0	0	0	0	0	0	0	6,834	0	0	0
4425316	ADDISON	TX		04/16/2007		1,132,783	0	0	0	0	0	0	0	15,522	0	0	0
4425333	HOUSTON	TX		06/29/2007		1,494,660	0	0	0	0	0	0	0	39,237	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		1,248,314	0	0	0	0	0	0	0	15,895	0	0	0
4425377	SAN ANTONIO	TX		01/29/2008		1,009,852	0	0	0	0	0	0	0	7,784	0	0	0
4425393	TEMPLE	TX		05/12/2008		924,631	0	0	0	0	0	0	0	10,913	0	0	0
4425415	HOUSTON	TX		09/26/2008		1,011,991	0	0	0	0	0	0	0	6,973	0	0	0
4425427	HOUSTON	TX		11/21/2008		2,873,519	0	0	0	0	0	0	0	32,284	0	0	0
4425462	HOUSTON	TX		09/15/2010		1,002,560	0	0	0	0	0	0	0	17,054	0	0	0
4425493	DALLAS	TX		04/07/2011		1,221,036	0	0	0	0	0	0	0	21,967	0	0	0
4425511	SAN ANTONIO	TX		06/30/2011		969,651	0	0	0	0	0	0	0	9,059	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,537,473	0	0	0	0	0	0	0	22,941	0	0	0
4425571	EL PASO	TX		08/28/2012		1,276,767	0	0	0	0	0	0	0	14,776	0	0	0
4425592	LYTLE	TX		12/20/2012		967,641	0	0	0	0	0	0	0	25,246	0	0	0
4425602	CARROLLTON	TX		02/11/2013		743,626	0	0	0	0	0	0	0	10,089	0	0	0
4425604	HOUSTON	TX		03/01/2013		1,023,023	0	0	0	0	0	0	0	26,571	0	0	0
4425641	HOUSTON	TX		08/02/2013		2,161,860	0	0	0	0	0	0	0	29,002	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
4425651	HUMBLE	TX		09/20/2013		1,847,240	0	0	0	0	0	0	0	16,240	0	0	0
4425665	LAREDO	TX		11/26/2013		1,300,492	0	0	0	0	0	0	0	25,920	0	0	0
4425685	San Antonio	TX		05/23/2014		1,464,853	0	0	0	0	0	0	0	18,085	0	0	0
4425715	EL PASO	TX		10/30/2014		1,196,073	0	0	0	0	0	0	0	12,004	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		1,400,000	0	0	0	0	0	0	0	21,125	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		0	0	0	0	0	0	0	0	20,301	0	0	0
4425737	ADDISON	TX		01/20/2015		0	0	0	0	0	0	0	0	12,508	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		0	0	0	0	0	0	0	0	11,422	0	0	0
4525162	SALT LAKE CITY	UT		08/15/2005		2,131,846	0	0	0	0	0	0	0	29,062	0	0	0
4525163	SANDY	UT		08/15/2005		845,058	0	0	0	0	0	0	0	14,463	0	0	0
4525380	PROVO	UT		01/31/2008		2,232,374	0	0	0	0	0	0	0	35,342	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		1,166,201	0	0	0	0	0	0	0	15,564	0	0	0
4525711	ROY	UT		10/21/2014		994,918	0	0	0	0	0	0	0	15,567	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		0	0	0	0	0	0	0	0	14,359	0	0	0
4625461	BARRE	VT		08/26/2010		2,977,016	0	0	0	0	0	0	0	29,081	0	0	0
4725131	STERLING	VA		03/30/2005		2,021,553	0	0	0	0	0	0	0	84,053	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		569,060	0	0	0	0	0	0	0	22,835	0	0	0
4725204	POWHATAN	VA		01/30/2006		714,519	0	0	0	0	0	0	0	11,434	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		767,100	0	0	0	0	0	0	0	20,599	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		883,028	0	0	0	0	0	0	0	34,057	0	0	0
4725454	MIDLOTHIAN	VA		06/23/2010		578,205	0	0	0	0	0	0	0	14,924	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		1,066,989	0	0	0	0	0	0	0	17,645	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,577,241	0	0	0	0	0	0	0	16,838	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		1,323,133	0	0	0	0	0	0	0	32,631	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014		2,350,427	0	0	0	0	0	0	0	50,522	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		1,050,000	0	0	0	0	0	0	0	8,094	0	0	0
4725721	YORKTOWN	VA		12/10/2014		1,225,000	0	0	0	0	0	0	0	14,788	0	0	0
4825262	TACOMA	WA		09/01/2006		875,717	0	0	0	0	0	0	0	12,893	0	0	0
4825435	GIG HARBOR	WA		02/19/2009		1,460,531	0	0	0	0	0	0	0	6,005	0	0	0
4825719	TUKWILA	WA		11/21/2014		1,800,000	0	0	0	0	0	0	0	21,807	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		1,852,842	0	0	0	0	0	0	0	58,790	0	0	0
5025364	PRAIRIE DU CHIEN	WI		12/20/2007		1,569,327	0	0	0	0	0	0	0	93,732	0	0	0
5025416	MADISON	WI		09/30/2008		2,010,494	0	0	0	0	0	0	0	22,400	0	0	0
5025447	MADISON	WI		04/20/2010		867,199	0	0	0	0	0	0	0	8,537	0	0	0
5325355	TOWNSEND TWP	OH		11/28/2007		795,808	0	0	0	0	0	0	0	109,865	0	0	0
0299999. Total - Mortgages With Partial Repayments						374,971,640	0	0	0	0	0	0	0	7,196,598	0	0	0
0599999. Total Mortgages						389,169,144	0	0	0	0	0	0	12,636,225	19,832,821	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

QE03

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									
792905 DW 8	HEALTH PARTNERS 4.189% 07/01/27		05/29/2015	Piper Jaffray Inc.		3,000,000	3,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
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						2,500,000	2,500,000	0	XXX
Bonds - Industrial and Miscellaneous									
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25		05/05/2015	Bank of America		1,996,500	2,000,000	0	2FE
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A 3.800% 1		06/15/2015	Citi		2,002,880	2,000,000	14,989	2FE
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		3,476,340	3,500,000	0	2FE
14040H BH 7	CAPITAL ONE FINANCIAL CORP 3.800% Perp		05/11/2015	J P Morgan & Co		1,000,000	1,000,000	0	3FE
172967 JM 4	CITIGROUP INC SERIES P 5.950% Perpet		04/20/2015	Citi		2,500,000	2,500,000	0	3FE
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		06/09/2015	Citi		3,067,336	3,000,000	14,167	1FE
184692 C# 6	CLEARBRIDGE ENERGY MLP FUND INC 3.460%		06/11/2015	Morgan Stanley & Co		3,000,000	3,000,000	0	1Z
198280 AE 9	COLUMBIA PIPELINE GROUP 144A 4.500% 06		05/19/2015	J P Morgan & Co		998,470	1,000,000	0	2FE
20030N BN 0	COMCAST CORP 3.375% 08/15/25		05/19/2015	Citi		1,997,500	2,000,000	0	1FE
22822R BD 1	CROWN CASTLE TOWERS LLC 144A 3.663% 05		04/30/2015	Morgan Stanley & Co		1,500,000	1,500,000	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
29273R BG 3	ENERGY TRANSFER PARTNERS 4.750% 01/15/		06/18/2015	Mitsubishi UFJ Securities		1,489,125	1,500,000	0	2FE
29379V BH 5	ENTERPRISE PRODUCTS OPERATING 3.700% 0		05/04/2015	Wells Fargo Securities		1,992,700	2,000,000	0	2FE
337738 AP 3	FISERV INC 3.850% 06/01/25		05/19/2015	Bank of America		1,998,660	2,000,000	0	2FE
37045X AW 6	GENERAL MOTORS FINL CO 3.450% 04/10/22		04/07/2015	Deutsche Bank Securities		998,030	1,000,000	0	3FE
40414L AN 9	HCP INC 4.000% 06/01/25		05/29/2015	Goldman Sachs & Co		250,825	250,000	361	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
526057 BV 5	LENNAR CORP 4.750% 05/30/25		04/21/2015	Citi		1,000,000	1,000,000	0	3FE
53359# AC 6	LINCOLN ELECTRIC HOLDINGS INC SERIES C		04/01/2015	Bank of America Merrill Lynch		2,000,000	2,000,000	0	1Z
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		04/24/2015	Deutsche Bank Securities		1,950,000	1,950,000	0	1FE
565849 AL 0	MARATHON OIL 3.850% 06/01/25		06/01/2015	J P Morgan & Co		1,995,420	2,000,000	0	2FE
580645 AG 4	MCGRAW HILL COS INC 144A 4.000% 06/15/		05/20/2015	J P Morgan & Co		992,540	1,000,000	0	2FE
626717 AF 9	MURPHY OIL CORP 3.700% 12/01/22		04/17/2015	Morgan Stanley & Co		957,730	1,000,000	14,492	2FE
674599 CG 8	OCCIDENTAL PETE CORP 3.500% 06/15/25		06/18/2015	J P Morgan & Co		2,992,260	3,000,000	0	1FE
68389X BC 8	ORACLE CORP 2.950% 05/15/25		04/28/2015	J P Morgan & Co		5,972,580	6,000,000	0	1FE
69353R EQ 7	PNC BANK NA 3.250% 06/01/25		05/27/2015	Citi		1,496,820	1,500,000	0	1FE
740189 AM 7	PRECISION CASTPARTS CORP 3.250% 06/15/		06/01/2015	Citi		2,993,880	3,000,000	0	1FE
761713 BG 0	REYNOLDS AMERICAN INC 4.450% 06/12/25		06/09/2015	J P Morgan & Co		2,990,910	3,000,000	0	2FE
771196 BE 1	ROCHE HOLDING INC 144A 3.350% 09/30/24		05/29/2015	Jeffries & Co		1,026,580	1,000,000	5,863	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 AP 0	21ST CENTURY FOX AMERICA 5.650% 08/15/		04/06/2015	Tax Free Exchange		990,345	1,000,000	8,004	2FE
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		06/16/2015	Bank of America		1,987,560	2,000,000	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)
92345Y AD 8	VERISK ANALYTICS INC 4.000% 06/15/25		05/11/2015	Bank of America		994,630	1,000,000	0	2FE
92927K A# 9	WABCO HOLDINGS INC SERIES C 3.180% 06/		06/25/2015	Mitsubishi UFJ Securities		5,000,000	5,000,000	0	1FE
05530Q AK 6	BRITISH AMER TOBACCO INTL FIN 144A 3.9	F	06/10/2015	J P Morgan & Co.		1,744,698	1,750,000	0	1FE
12626P AM 5	CRH AMERICA INC 144A 3.875% 05/18/25	R	05/12/2015	Bank of America		1,498,155	1,500,000	0	2FE
51817T AA 0	LATAM AIRLINES 2015-1 A 144A 4.200% 11	F	05/14/2015	Citi		2,000,000	2,000,000	0	1FE
87124V AE 9	SYDNEY AIRPORT FINANCE 144A 3.375% 04/	F	04/23/2015	Bank of America		990,780	1,000,000	0	2FE
G7332# AF 0	RRPF ENGINE LEASING LIMITED SENIOR SECUR	F	04/13/2015	Barclays Capital Inc.		1,000,000	1,000,000	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous						82,502,179	82,450,000	67,532	XXX
Bonds - Hybrid Securities									
00206R CN 0	AT&T INC 3.400% 05/15/25		04/23/2015	J P Morgan & Co.		2,991,120	3,000,000	0	2FE
4899999. Total Bonds - Hybrid Securities						2,991,120	3,000,000	0	XXX
8399997. Total Bonds - Part 3						90,993,299	90,950,000	67,532	XXX
8399999. Total Bonds						90,993,299	90,950,000	67,532	XXX
9999999. Total Bonds, Preferred and Common Stocks						90,993,299	XXX	67,532	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 G90889 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		40,216	40,216	41,422	41,073	0	(858)	0	(858)	0	40,216	0	0	0	503	03/25/2036	1
36202B U9 4	GNMA II SF POOL# 001508 10.000% 11/20/2		06/01/2015	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	11/20/2020	1
36202B UP 8	GNMA II SF POOL# 001490 10.000% 10/20/2		06/01/2015	Paydown		42	42	42	41	0	0	0	0	0	42	0	0	0	2	10/20/2020	1
36202B VT 9	GNMA II SF POOL# 001526 10.000% 12/20/2		06/01/2015	Paydown		29	29	30	30	0	0	0	0	0	29	0	0	0	1	12/20/2020	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		06/15/2015	Redemption 100.0000		62,249	62,249	62,249	62,249	0	0	0	0	0	62,249	0	0	0	1,227	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.011% 04/16/50		06/01/2015	Paydown		0	0	47,934	45,934	0	(45,934)	0	(45,934)	0	0	0	0	0	4,698	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.499% 10/16/48		06/01/2015	Paydown		0	0	23,434	23,116	0	(23,116)	0	(23,116)	0	0	0	0	0	2,828	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.789% 05/16/49		06/01/2015	Paydown		0	0	3,365	3,280	0	(3,280)	0	(3,280)	0	0	0	0	0	1,422	05/16/2049	1
38373V PY 0	GNMA 2002-64 ZH 6.000% 09/16/32		06/01/2015	Paydown		186,098	186,098	184,545	185,132	0	966	0	966	0	186,098	0	0	0	4,112	09/16/2032	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		05/01/2015	Paydown		8,119	8,119	8,129	8,125	0	(6)	0	(6)	0	8,119	0	0	0	111	03/16/2035	1
38376G QY 9	GNMA 2010-72 B 3.459% 05/16/36		06/01/2015	Paydown		67,901	67,901	67,712	67,726	0	175	0	175	0	67,901	0	0	0	979	05/16/2036	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		05/10/2015	Redemption 100.0000		9,824	9,824	9,824	9,824	0	0	0	0	0	9,824	0	0	0	290	08/10/2018	1
0599999. Total Bonds - U.S Government						451,374	451,374	530,759	528,410	0	(77,038)	0	(77,038)	0	451,374	0	0	0	17,193	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
246395 YC 5	DELAWARE ST HSG AUTH REV 2013-1 2.750%		06/01/2015	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,020	12/01/2041	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		06/15/2015	Redemption 100.0000		7,982	7,982	7,982	7,982	0	0	0	0	0	7,982	0	0	0	129	06/15/2045	1FE
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2012A 2.6		06/01/2015	Redemption 100.0000		53,592	53,592	53,592	53,592	0	0	0	0	0	53,592	0	0	0	555	12/01/2042	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		06/01/2015	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,213	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
59465M C9 4	MICHIGAN ST HSG DEV AUTH 2012 B-2 5.62		05/01/2015	Redemption 100.0000		605,000	605,000	598,950	599,298	0	84	0	84	0	599,382	0	5,618	5,618	18,357	10/01/2036	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		06/01/2015	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,113	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		06/01/2015	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	950	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		06/01/2015	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	773	11/01/2041	1FE
64469D WP 2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		06/01/2015	Redemption 100.0000		35,000	35,000	35,000	0	0	0	0	0	0	35,000	0	0	0	461	07/01/2030	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		06/01/2015	Redemption -300.0000		15,000	(5,000)	(5,000)	(5,000)	0	0	0	0	0	(5,000)	0	20,000	20,000	622	09/01/2032	1FE
76221R RB 1	RHODE ISLAND HSG & MTG FIN COR SERIES 63		06/26/2015	Redemption 100.0000		235,000	235,000	249,048	245,967	0	(478)	0	(478)	0	245,489	0	(10,489)	(10,489)	5,456	10/01/2040	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		06/01/2015	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	651	01/01/2041	1FE
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7		06/01/2015	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	911	09/01/2041	1FE
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		06/01/2015	Paydown		156,634	156,634	156,634	0	0	0	0	0	0	156,634	0	0	0	2,352	10/25/2037	1FE
93978X EM 8	WASHINGTON ST HSG FIN COMMN 2011 SERIES		04/01/2015	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,530	10/01/2033	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						1,912,612	1,892,612	1,900,610	1,706,243	0	(394)	0	(394)	0	1,897,483	0	15,129	15,129	40,116	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
076523 AA 7	CITY OF BEDFORD VIRGINIA LESSEE - APPALA		05/01/2015	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,757	05/01/2026	2
31340Y 4Z 9	FHLMC REMIC 93 H 8.500% 11/15/20		06/01/2015	Paydown		1,809	1,809	1,893	1,810	0	(1)	0	(1)	0	1,809	0	0	0	64	11/15/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22		06/01/2015	Paydown		2,743	2,743	2,749	2,735	0	9	0	9	0	2,743	0	0	0	86	07/25/2022	1
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		06/01/2015	Paydown		17,421	17,421	16,882	17,215	0	206	0	206	0	17,421	0	0	0	533	09/25/2022	1
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		06/01/2015	Paydown		25,272	25,272	27,293	27,209	0	(1,937)	0	(1,937)	0	25,272	0	0	0	421	03/25/2029	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
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		23,187	23,187	23,041	23,058	0	129	0	129	0	23,187	0	0	0	338	07/25/2033	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		06/01/2015	Paydown		38,021	38,021	41,134	40,129	0	(2,108)	0	(2,108)	0	38,021	0	0	0	555	03/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		06/15/2015	Paydown		27,987	27,987	27,869	27,880	0	107	0	107	0	27,987	0	0	0	408	04/15/2033	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		04/01/2015	Redemption 100.0000		(4,900)	(4,900)	(4,589)	(4,632)	0	0	0	0	0	(4,632)	0	(268)	(268)	0	09/01/2025	1
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		06/01/2015	Paydown		239,307	239,307	230,037	235,871	0	3,436	0	3,436	0	239,307	0	0	0	6,216	09/25/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2015	Paydown		95,615	95,615	86,271	92,396	0	3,219	0	3,219	0	95,615	0	0	0	2,323	08/15/2032	1
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		06/01/2015	Paydown		134,565	134,565	132,147	133,279	0	1,286	0	1,286	0	134,565	0	0	0	3,140	05/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2015	Paydown		220,246	220,246	218,526	219,396	0	850	0	850	0	220,246	0	0	0	4,995	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		06/01/2015	Paydown		2,494	2,494	2,509	2,495	0	(1)	0	(1)	0	2,494	0	0	0	52	01/01/2020	1
36230T B2 7	GN 758157 4.550% 05/15/38		06/01/2015	Paydown		35,849	35,849	39,882	0	0	(4,033)	0	(4,033)	0	35,849	0	0	0	544	05/15/2038	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						1,053,993	1,053,993	1,047,598	1,019,158	0	(1,913)	0	(1,913)	0	1,057,126	0	(3,133)	(3,133)	23,515	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		06/15/2015	Redemption 100.0000		55,411	55,411	58,182	56,776	0	(68)	0	(68)	0	56,708	0	(1,297)	(1,297)	1,722	08/15/2021	1
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%		06/01/2015	Paydown		50,381	50,381	53,215	50,754	0	(373)	0	(373)	0	50,381	0	0	0	1,401	08/15/2030	3AM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		06/25/2015	Paydown		67,632	67,632	64,694	65,055	0	2,577	0	2,577	0	67,632	0	0	0	925	07/25/2043	1FM
015271 AF 6	ALEXANDRIA REAL ESTATE EQUITIE 2.750%		05/06/2015	Jeffries & Co.		1,989,080	2,000,000	1,995,860	1,996,143	0	288	0	288	0	1,996,431	0	(7,351)	(7,351)	44,764	01/15/2020	2FE
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST 3.		04/01/2015	Redemption 100.0000		102,580	102,580	102,580	102,580	0	0	0	0	0	102,580	0	0	0	4,112	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
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C 3.		05/08/2015	Paydown		411,974	411,974	411,951	411,972	0	1	0	1	0	411,974	0	0	0	4,835	10/12/2016	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		06/01/2015	Paydown		48,287	48,287	47,653	47,893	0	10	0	10	0	47,904	0	383	383	965	06/25/2035	1FM
049164 AK 2	ATLAS AIR INC 7.380% 01/02/18		06/02/2015	Redemption 100.0000		153,552	153,552	154,654	153,794	0	31	0	31	0	153,824	0	(272)	(272)	4,641	01/02/2018	3
049164 BE 5	ATLAS AIR INC 2000-1 PASS THROUGH CERT		06/02/2015	Redemption 100.0000		120,988	120,988	120,988	120,988	0	0	0	0	0	120,988	0	0	0	4,379	07/01/2021	3
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.	E	06/02/2015	Paydown		74,356	74,356	74,299	74,230	0	125	0	125	0	74,356	0	0	0	1,586	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.		06/02/2015	Paydown		38,344	38,344	38,344	38,344	0	0	0	0	0	38,344	0	0	0	422	12/02/2027	1FE
05949A EC 0	BANK OF AMERICA MORTGAGE SEC 2004-4 1A2		06/01/2015	Paydown		392,442	392,442	388,579	390,838	0	1,604	0	1,604	0	392,442	0	0	0	8,896	05/25/2034	1FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		06/01/2015	Paydown		45,085	45,085	45,310	45,013	0	71	0	71	0	45,085	0	0	0	986	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		06/01/2015	Paydown		5,450	5,450	5,754	5,721	0	(3)	0	(3)	0	5,719	0	(268)	(268)	118	01/25/2042	1FM
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 2.		06/01/2015	Paydown		13,425	13,425	12,955	13,224	0	201	0	201	0	13,425	0	0	0	149	10/25/2025	1FM
084423 AM 4	BERKLEY (WR) CORPORATION PROPERTY/CASUAL		05/15/2015	Maturity		2,750,000	2,750,000	2,747,883	2,749,901	0	99	0	99	0	2,750,000	0	0	0	77,000	05/15/2015	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/		06/30/2015	Redemption 100.0000		158,499	158,499	158,499	158,499	0	0	0	0	0	158,499	0	0	0	5,754	06/30/2022	4FE
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06		06/30/2015	Redemption 100.0000		45,833	45,833	45,833	45,833	0	0	0	0	0	45,833	0	0	0	1,499	06/30/2024	1FE
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2015	Redemption 100.0000		124,196	124,196	124,196	124,196	0	0	0	0	0	124,196	0	0	0	4,254	06/01/2033	2FE
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1		06/01/2015	Paydown		238,088	238,088	251,183	238,274	0	(792)	0	(792)	0	237,482	0	606	606	6,075	10/25/2036	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		06/18/2015	Paydown		85,727	85,727	85,692	85,694	0	1	0	1	0	85,695	0	32	32	1,179	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
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/1		06/15/2015	Paydown		52,352	52,352	52,345	52,350	0	2	0	2	0	52,352	0	0	0	1,074	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1		05/16/2015	Paydown		141,502	141,502	141,483	141,500	0	2	0	2	0	141,502	0	0	0	1,610	04/16/2018	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		06/01/2015	Paydown		16,104	16,104	16,285	16,065	0	(12)	0	(12)	0	16,053	0	50	50	399	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		06/01/2015	Paydown		59,241	59,241	60,224	60,033	0	(792)	0	(792)	0	59,241	0	0	0	767	04/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		06/01/2015	Paydown		137,260	137,260	134,344	136,453	0	151	0	151	0	136,605	0	656	656	3,077	08/25/2035	1FM
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		06/01/2015	Paydown		48,428	48,428	43,374	44,647	0	3,781	0	3,781	0	48,428	0	0	0	1,168	10/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		06/01/2015	Paydown		129,340	140,274	114,225	119,039	0	211	0	211	0	119,250	0	10,090	10,090	3,312	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
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00		06/01/2015	Paydown		22,294	22,294	21,625	22,130	0	164	0	164	0	22,294	0	0	0	472	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		06/01/2015	Paydown		62,874	62,874	61,401	61,702	0	2	0	2	0	61,704	0	1,170	1,170	1,104	06/25/2035	1FM
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
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		06/01/2015	Paydown		38,616	38,616	32,438	34,970	0	69	0	69	0	35,039	0	3,577	3,577	760	02/25/2035	1FM
172967 BW 0	CITIGROUP INC SUB NOTES 4.875% 05/07/1		05/07/2015	Maturity		250,000	250,000	245,125	249,807	0	193	0	193	0	250,000	0	0	0	6,094	05/07/2015	2FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		06/01/2015	Paydown		103,275	103,275	98,601	98,601	0	0	0	0	0	98,601	0	4,674	4,674	2,419	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		92,994	92,994	84,159	90,033	0	242	0	242	0	90,274	0	2,719	2,719	2,297	07/25/2036	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
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		06/01/2015	Paydown		131,715	131,715	132,250	132,220	0	(505)	0	(505)	0	131,715	0	0	0	1,970	06/25/2044	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		06/25/2015	Paydown		46,579	46,579	47,624	0	0	(1,045)	0	(1,045)	0	46,579	0	0	0	164	01/25/2053	1FE
19416Q EC 0	COLGATE-PALMOLIVE CO 2.100% 05/01/23		05/07/2015	RW Baird		2,399,225	2,500,000	2,462,625	2,468,284	0	1,216	0	1,216	0	2,469,500	0	(70,275)	(70,275)	27,271	05/01/2023	1FE
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH		06/01/2015	Paydown		8,789	8,789	8,789	8,789	0	0	0	0	0	8,789	0	0	0	0	02/01/2033	6FE
209115 A* 5	CONSOLIDATED EDISON INC 8.710% 06/30/2		06/30/2015	Various		10,408	10,408	10,408	10,408	0	0	0	0	0	10,408	0	0	0	453	06/30/2022	1
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100		06/01/2015	Paydown		2,782	2,782	2,663	2,666	0	235	119	116	0	2,782	0	0	0	91	08/15/2025	6FM
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		04/29/2015	Redemption 100.0000		90,845	90,845	92,208	92,141	0	(48)	0	(48)	0	92,092	0	(1,247)	(1,247)	1,817	10/29/2024	2FE
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6		06/15/2015	Paydown		132,749	132,749	119,889	129,805	0	2,944	0	2,944	0	132,749	0	0	0	4,131	06/15/2028	1FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		06/15/2015	Paydown		121,415	121,415	111,095	117,992	0	3,422	0	3,422	0	121,415	0	0	0	3,602	03/15/2028	1FE
22541N 5Z 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1		06/01/2015	Paydown		13,559	13,559	13,762	13,579	0	(20)	0	(20)	0	13,559	0	0	0	242	05/25/2018	1FM
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		06/01/2015	Paydown		202,885	202,885	200,206	201,121	0	1,764	0	1,764	0	202,885	0	0	0	4,810	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 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)
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		16,797	16,797	17,175	16,846	0	(50)	0	(50)	0	16,797	0	0	0	368	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		06/30/2015	Redemption 100.0000		12,251	12,251	12,251	12,251	0	0	0	0	0	12,251	0	0	0	539	03/30/2025	2FE
22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2		06/01/2015	Paydown		84,228	84,228	81,754	82,138	0	28	0	28	0	82,166	0	2,062	2,062	963	08/27/2037	1FM
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		06/15/2015	Redemption 100.0000		18,808	18,808	18,808	0	0	0	0	0	0	18,808	0	0	0	136	05/15/2034	1Z
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
25087* AB 9	DETROIT INTL BRIDGE COMPANY SERIES C 6		06/02/2015	Redemption 100.0000		147,497	147,497	147,497	147,497	0	0	0	0	0	147,497	0	0	0	3,862	09/02/2017	2FE
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES 8		06/15/2015	Maturity		5,875,000	5,875,000	5,868,694	5,874,655	0	345	0	345	0	5,875,000	0	0	0	257,031	06/15/2015	2FE
257867 AR 2	RR DONNELLEY & SONS 5.500% 05/15/15		05/15/2015	Maturity		684,000	684,000	682,909	683,948	0	52	0	52	0	684,000	0	0	0	18,810	05/15/2015	3FE
27430* AJ 2	EAST PENN MANUFACTURING CO SERIES A 6.		05/22/2015	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,400	05/22/2015	2
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		06/01/2015	Paydown		58,128	58,128	58,474	58,407	0	(279)	0	(279)	0	58,128	0	0	0	629	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		06/25/2015	Paydown		117,644	117,644	116,686	116,758	0	886	0	886	0	117,644	0	0	0	1,444	06/25/2043	1FM
301655 AC 0	EXETER AUTOMOBILE REC TRUST 2012-1A B		05/15/2015	Paydown		220,593	220,593	220,541	220,586	0	8	0	8	0	220,593	0	0	0	2,484	03/15/2017	1FE
31953* AL 6	BNSF RAILWAY COMPANY SERIES A 5.960% 1		05/15/2015	Redemption 100.0000		44,458	44,458	44,458	44,458	0	0	0	0	0	44,458	0	0	0	1,325	10/15/2027	1
31953* AM 4	BNSF RAILWAY COMPANY SERIES B 5.960% 1		05/15/2015	Redemption 100.0000		4,468	4,468	4,468	4,468	0	0	0	0	0	4,468	0	0	0	133	10/15/2027	1
31953* AN 2	BNSF RAILWAY COMPANY SERIES C 5.960% 1		05/15/2015	Redemption 100.0000		28,274	28,274	28,274	28,274	0	0	0	0	0	28,274	0	0	0	843	10/15/2027	1
31953* AP 7	BNSF RAILWAY COMPANY SERIES D 5.960% 1		05/15/2015	Redemption 100.0000		11,450	11,450	11,450	11,450	0	0	0	0	0	11,450	0	0	0	341	10/15/2027	1
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E 5.960% 1		05/15/2015	Redemption 100.0000		15,189	15,189	15,189	15,189	0	0	0	0	0	15,189	0	0	0	453	10/15/2027	1
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED		04/01/2015	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,880	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		159,931	159,931	159,928	159,931	0	1	0	1	0	159,931	0	0	0	2,221	10/16/2017	1FE
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		06/01/2015	Paydown		31,698	31,698	26,982	28,225	0	3,473	0	3,473	0	31,698	0	0	0	878	04/25/2029	4FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		06/01/2015	Paydown		106,147	106,147	103,787	105,224	0	923	0	923	0	106,147	0	0	0	2,431	02/25/2035	1FM
36804P AH 9	GATX FINANCIAL CORP GMT5.7 4/15/15 5.7		04/15/2015	Maturity		2,000,000	2,000,000	1,993,360	1,999,755	0	245	0	245	0	2,000,000	0	0	0	57,000	04/15/2015	2FE
37045X AW 6	GENERAL MOTORS FINL CO 3.450% 04/10/22		04/08/2015	Citi		1,002,650	1,000,000	998,030	0	0	2	0	2	0	998,032	0	4,618	4,618	288	04/10/2022	3FE
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	Various		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		63,187	63,187	63,187	63,187	0	0	0	0	0	63,187	0	0	0	699	12/16/2017	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
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		06/01/2015	Paydown		56,485	56,485	55,532	55,787	0	11	0	11	0	55,798	0	687	687	1,151	08/25/2034	1FM
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		06/01/2015	Paydown		163,706	163,706	161,506	162,313	0	1,393	0	1,393	0	163,706	0	0	0	3,969	06/25/2033	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	Redemption 101.0000		2,020,000	2,000,000	2,003,600	2,002,204	0	(128)	0	(128)	0	2,002,076	0	17,924	17,924	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 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)
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.		06/15/2015	Paydown		31,915	31,915	31,716	31,769	0	146	0	146	0	31,915	0	0	0	504	12/15/2048	1FE
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES 5.250%		05/01/2015	Maturity		125,000	125,000	125,748	125,029	0	(29)	0	(29)	0	125,000	0	0	0	3,281	05/01/2015	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		06/01/2015	Paydown		89,813	89,813	91,866	91,395	0	(1,582)	0	(1,582)	0	89,813	0	0	0	1,123	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		06/01/2015	Paydown		310,935	310,935	314,870	313,688	0	(2,753)	0	(2,753)	0	310,935	0	0	0	4,312	05/25/2043	1FM
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.		06/01/2015	Paydown		189,164	189,164	193,923	192,780	0	(307)	0	(307)	0	192,472	0	(3,308)	(3,308)	2,875	01/25/2044	1FM
46641C AK 7	JP MORGAN MORTGAGE TRUST 2014-1A11 3.9		06/01/2015	Paydown		517,588	517,588	517,588	517,588	0	0	0	0	0	517,588	0	0	0	7,547	01/25/2044	1FM
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		06/30/2015	Various		84,622	84,622	85,115	84,769	0	(17)	0	(17)	0	84,752	0	(131)	(131)	2,427	03/30/2021	2FE
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL		06/05/2015	Redemption 100.0000		55,601	55,601	55,601	55,601	0	0	0	0	0	55,601	0	0	0	1,679	12/05/2020	1
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		06/01/2015	Paydown		73,270	73,270	68,768	68,768	0	4,502	0	4,502	0	73,270	0	0	0	1,497	11/25/2035	2FM
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/		06/01/2015	Paydown		138,970	138,970	129,993	129,993	0	8,977	0	8,977	0	138,970	0	0	0	2,839	09/25/2035	2FM
526057 AS 3	LENNAR CORP 5.600% 05/31/15		05/31/2015	Maturity		5,000,000	5,000,000	4,989,174	4,999,385	0	615	0	615	0	5,000,000	0	0	0	140,000	05/31/2015	3FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.		06/01/2015	Paydown		14,105	14,105	14,157	14,088	0	2	0	2	0	14,090	0	14	14	294	12/25/2018	1FM
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750		06/01/2015	Paydown		7,237	7,237	7,137	7,193	0	40	0	40	0	7,232	0	4	4	122	05/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4		06/15/2015	Paydown		133,293	133,293	133,268	133,290	0	3	0	3	0	133,293	0	0	0	1,917	01/15/2030	1FE
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A		04/20/2015	Paydown		151,388	151,388	151,386	151,388	0	1	0	1	0	151,388	0	0	0	2,427	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		06/20/2015	Paydown		63,978	63,978	63,969	63,973	0	5	0	5	0	63,978	0	0	0	651	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
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75		06/01/2015	Paydown		82,264	82,264	66,634	78,183	0	299	0	299	0	78,482	0	3,782	3,782	1,627	12/25/2034	1FM
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35		04/01/2015	Paydown		23,329	23,329	22,163	22,692	0	637	0	637	0	23,329	0	0	0	909	07/01/2035	1AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.		06/15/2015	Paydown		22,842	22,842	21,643	22,071	0	771	0	771	0	22,842	0	0	0	454	07/15/2038	1AM
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
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/...		06/01/2015	Paydown		36,992	36,992	36,941	36,935	0	57	0	57	0	36,992	0	0	0	818	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
626717 AD 4	MURPHY OIL CORP 4.000% 06/01/22		04/17/2015	Morgan Stanley & Co.		660,332	675,000	699,766	694,422	0	(703)	0	(703)	0	693,719	0	(33,387)	(33,387)	10,575	06/01/2022	2FE
628464 B* 9	MYERS INDUSTRIES INC SERIES B 5.250% 0		06/19/2015	Stifel Nicolaus		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	201,250	01/15/2024	2Z
638620 AD 6	NATIONWIDE HEALTH PROPERTIES REITS 6.0		05/20/2015	Various		3,000,000	3,000,000	3,019,480	3,000,992	0	(992)	0	(992)	0	3,000,000	0	0	0	90,000	05/20/2015	2FE
652482 BX 7	NEWS AMERICA INC 5.650% 08/15/20		04/06/2015	Tax Free Exchange		998,349	1,000,000	997,125	998,281	0	68	0	68	0	998,349	0	0	0	28,250	08/15/2020	2FE
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		04/15/2015	Redemption 100.0000		53,438	53,438	53,438	53,438	0	0	0	0	0	53,438	0	0	0	2,354	10/15/2026	3FE
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
68389X BC 8	ORACLE CORP 2.950% 05/15/25		04/29/2015	Wells Fargo Securities		994,490	1,000,000	995,430	0	0	0	0	0	0	995,430	0	(940)	(940)	0	05/15/2025	1FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A		06/10/2015	Paydown		59,787	59,787	59,783	59,785	0	2	0	2	0	59,787	0	0	0	849	03/10/2027	1FE
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B		06/10/2015	Paydown		44,840	44,840	44,831	44,835	0	5	0	5	0	44,840	0	0	0	899	03/10/2027	2AM
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4		06/01/2015	Paydown		56,243	56,243	57,579	57,177	0	(934)	0	(934)	0	56,243	0	0	0	1,265	06/15/2036	1FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15.		06/30/2015	Redemption 100.0000		7,658	7,658	8,471	7,740	0	(78)	0	(78)	0	7,662	0	(3)	(3)	306	12/30/2015	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00		06/01/2015	Paydown		141,574	141,574	135,336	139,382	0	2,192	0	2,192	0	141,574	0	0	0	3,170	10/25/2033	1FM
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		06/01/2015	Paydown		48,566	48,566	47,788	48,060	0	506	0	506	0	48,566	0	0	0	1,183	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		06/01/2015	Paydown		25,952	25,952	24,670	25,423	0	529	0	529	0	25,952	0	0	0	567	10/25/2021	1FM
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 AI5		05/01/2015	Paydown		0	(113,237)	(98,324)	(98,324)	0	0	0	0	0	(98,324)	0	98,324	98,324	497	07/25/2034	1FM
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 AI6B		06/01/2015	Paydown		36,067	36,067	36,067	35,970	0	97	0	97	0	36,067	0	0	0	1,064	12/25/2033	1FM
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7		06/01/2015	Paydown		345,116	345,116	343,613	343,027	0	6	0	6	0	343,033	0	2,083	2,083	9,833	05/25/2031	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		06/01/2015	Paydown		36,291	36,291	35,327	35,652	0	640	0	640	0	36,291	0	0	0	913	05/01/2034	1FM
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3		06/01/2015	Paydown		262,271	262,271	262,270	261,616	0	(7)	0	(7)	0	261,609	0	662	662	5,885	09/25/2034	1FM
78392N AC 5	SNAAC AUTO REC TRUST 2013-1A B 2.090%		06/15/2015	Paydown		624,144	624,144	624,061	624,125	0	19	0	19	0	624,144	0	0	0	5,998	07/16/2018	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		31,763	31,763	31,759	31,761	0	2	0	2	0	31,763	0	0	0	265	09/20/2029	1FE
80281A AE 9	SANTANDER DRIVE AUTO REC TRUST 2012-1 C		06/15/2015	Paydown		614,448	614,448	614,379	614,438	0	10	0	10	0	614,448	0	0	0	9,572	11/15/2017	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
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5		06/01/2015	Paydown		81,368	81,368	81,368	81,368	0	0	0	0	0	81,368	0	0	0	1,603	12/25/2033	1FM
812404 AX 9	SEARS ROEBUCK ACCEPTANCE 7.500% 10/15/		05/14/2015	Morgan Stanley & Co.		997,500	1,425,000	684,000	722,799	0	6,264	0	6,264	0	729,063	0	268,437	268,437	63,531	10/15/2027	6FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47		06/01/2015	Paydown		33,167	33,167	33,166	33,136	0	30	0	30	0	33,167	0	0	0	450	01/25/2042	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		06/01/2015	Paydown		105,087	105,087	106,914	106,832	0	(1,745)	0	(1,745)	0	105,087	0	0	0	1,295	05/25/2043	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		82,482	82,482	80,675	81,123	0	1,359	0	1,359	0	82,482	0	0	0	1,254	07/25/2043	1FM
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A		06/20/2015	Paydown		14,854	14,854	14,853	14,854	0	1	0	1	0	14,854	0	0	0	217	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
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
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A 7.42		06/01/2015	Paydown		53,386	53,386	53,356	53,308	0	79	0	79	0	53,386	0	0	0	1,622	04/15/2030	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	404,706	0	454	0	454	0	405,160	0	0	0	8,103	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
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		38,462	38,462	38,462	38,462	0	0	0	0	0	38,462	0	0	0	962	06/15/2025	2
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2		06/01/2015	Paydown		135,809	135,809	122,695	133,631	0	2,178	0	2,178	0	135,809	0	0	0	2,494	09/25/2033	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		98,879	98,879	96,001	97,883	0	996	0	996	0	98,879	0	0	0	2,253	11/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		06/01/2015	Paydown		24,212	24,212	23,697	23,828	0	384	0	384	0	24,212	0	0	0	585	12/25/2034	1FM
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1		06/01/2015	Paydown		169,979	169,979	164,478	166,285	0	3,694	0	3,694	0	169,979	0	0	0	4,062	07/25/2035	1FM
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B		06/15/2015	Paydown		47,328	47,328	48,837	48,701	0	(1,373)	0	(1,373)	0	47,328	0	0	0	1,565	08/15/2036	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)
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
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.		06/20/2015	Paydown		62,500	62,500	63,594	63,524	0	(1,024)	0	(1,024)	0	62,500	0	0	0	914	02/22/2039	1FE
88031Q AA 8	TENASKA VIRGINA PARTNERS 144A 6.119% 0		06/30/2015	Redemption 100.0000		63,445	63,445	63,445	63,445	0	0	0	0	0	63,445	0	0	0	1,941	03/30/2024	2FE
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		06/30/2015	Various		156,834	156,834	157,475	157,147	0	(23)	0	(23)	0	157,124	0	(290)	(290)	4,803	03/30/2023	2
88162F B@ 3	TETRA TECHNOLOGIES 6.560% 04/30/15		04/30/2015	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,800	04/30/2015	3
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		06/16/2015	Paydown		20,797	20,797	20,797	20,797	0	0	0	0	0	20,797	0	0	0	451	10/16/2040	1FE
90333W AC 2	US BANK NA SUB NOTES 4.800% 04/15/15		04/15/2015	Maturity		125,000	125,000	122,936	124,933	0	67	0	67	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.		993,530	1,000,000	993,780	0	0	4	0	4	0	993,784	0	(254)	(254)	361	08/15/2025	1FE
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%		06/02/2015	Redemption 100.0000		62,400	62,400	24,960	24,960	0	0	0	0	0	24,960	0	37,440	37,440	13,753	05/31/2020	5
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES		05/23/2015	Redemption 100.0000		2,569,170	2,569,170	2,569,170	2,569,170	0	0	0	0	0	2,569,170	0	0	0	570,202	09/23/2030	1
913017 BH 1	UNITED TECHNOLOGIES CORP 4.875% 05/01/		05/01/2015	Maturity		1,750,000	1,750,000	1,831,218	1,755,056	0	(5,056)	0	(5,056)	0	1,750,000	0	0	0	42,656	05/01/2015	1FE
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES 5.870%		05/04/2015	Redemption 100.0000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,457	05/04/2016	2FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		06/15/2015	Paydown		157,028	157,028	157,006	157,024	0	3	0	3	0	157,028	0	0	0	2,034	03/15/2029	1FE
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2		06/20/2015	Redemption 100.0000		53,816	53,816	53,816	53,816	0	0	0	0	0	53,816	0	0	0	812	09/20/2024	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		06/16/2015	Redemption 100.0000		54,199	54,199	54,199	54,199	0	0	0	0	0	54,199	0	0	0	818	09/16/2024	2FE
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25		06/01/2015	Paydown		193,221	193,221	180,843	192,075	0	212	0	212	0	192,287	0	934	934	4,294	05/25/2034	1FM
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%		06/01/2015	Paydown		233,400	233,400	222,911	222,911	0	0	0	0	0	222,911	0	10,489	10,489	5,452	09/25/2035	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.		06/01/2015	Paydown		224,181	224,181	212,902	221,460	0	59	0	59	0	221,519	0	2,662	2,662	5,486	10/25/2035	1FM
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/		06/01/2015	Paydown		111,479	112,064	106,190	107,339	0	9	0	9	0	107,348	0	4,131	4,131	2,628	09/25/2036	3FM
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
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
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		46,800	46,800	46,800	0	0	0	0	0	0	46,800	0	0	0	570	01/15/2031	1Z
30217V AC 1	EXPRESS PIPELINE LP LP 144A 7.390% 1	A	06/30/2015	Redemption 100.0000		229,532	229,532	229,532	229,532	0	0	0	0	0	229,532	0	0	0	10,333	12/31/2017	2FE
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
146230 AD 9	CARTER HOLT HARVEY LTD DEBENTURES 8.37	R	04/15/2015	Maturity		2,875,000	2,875,000	3,451,811	2,894,514	0	(19,514)	0	(19,514)	0	2,875,000	0	0	0	120,391	04/15/2015	5*FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	06/15/2015	Paydown		31,250	31,250	31,445	0	0	(195)	0	(195)	0	31,250	0	0	0	670	12/15/2039	3AM
377372 AH 0	GLAXOSMITHKLINE CAPITAL INC 2.800% 03/	R	05/29/2015	Jeffries & Co.		995,600	1,000,000	989,920	991,518	0	386	0	386	0	991,904	0	3,696	3,696	19,833	03/18/2023	1FE
377373 AD 7	GLAXOSMITHKLINE CAPITAL 2.850% 05/08/2	F	06/24/2015	US Bancorp		2,968,560	3,000,000	2,985,530	2,988,963	0	668	0	668	0	2,989,631	0	(21,071)	(21,071)	54,863	05/08/2022	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	F	06/17/2015	Paydown		150,000	150,000	150,110	150,106	0	(5)	0	(5)	0	150,101	0	(101)	(101)	1,994	07/17/2029	1FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	04/12/2015	Redemption 100.0000		7,974	7,974	7,974	7,974	0	0	0	0	0	7,974	0	0	0	238	07/12/2016	1
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	R	06/15/2015	Redemption 100.0000		58,750	58,750	58,750	58,750	0	0	0	0	0	58,750	0	0	0	1,828	12/15/2026	2FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R	06/20/2015	Paydown		25,000	25,000	24,872	24,888	0	112	0	112	0	25,000	0	0	0	406	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		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	13,007	04/30/2020	2

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)
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	F	06/15/2015	Redemption 100.0000		53,498	53,498	54,635	54,539	0	(55)	0	(55)	0	54,483	0	(986)	(986)	1,057	02/15/2021	1FE
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500	F	06/15/2015	Redemption 100.0000		186,667	186,667	186,667	186,667	0	0	0	0	0	186,667	0	0	0	3,267	12/15/2021	2FE
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F	06/30/2015	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	525	11/30/2033	2FE
3899999. Total Bonds - Industrial and Miscellaneous						77,137,944	77,617,792	77,290,239	72,494,887	0	19,917	119	19,798	0	76,799,400	0	338,541	338,541	2,642,433	XXX	XXX
Bonds - Hybrid Securities																					
05565A AA 1	BNP PARIBAS 144A 1.964% 06/29/15	F	06/29/2015	Call 100.0000		4,900,000	4,900,000	4,654,069	4,883,430	0	16,570	0	16,570	0	4,900,000	0	0	0	127,057	06/29/2015	3FE
65557A AB 3	NORDEA BANK AB 144A 1.866% 04/20/15	F	04/20/2015	Maturity		4,900,000	4,900,000	4,713,408	4,892,177	0	7,823	0	7,823	0	4,900,000	0	0	0	132,888	04/20/2015	2FE
4899999. Total Bonds - Hybrid Securities						9,800,000	9,800,000	9,367,477	9,775,607	0	24,393	0	24,393	0	9,800,000	0	0	0	259,945	XXX	XXX
8399997. Total Bonds - Part 4						90,355,923	90,815,771	90,136,683	85,524,305	0	(35,035)	119	(35,154)	0	90,005,383	0	350,537	350,537	2,983,202	XXX	XXX
8399999. Total Bonds						90,355,923	90,815,771	90,136,683	85,524,305	0	(35,035)	119	(35,154)	0	90,005,383	0	350,537	350,537	2,983,202	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
02005N 60 5	ALLY FINANCIAL INC 144A		04/10/2015	Redemption 1000.0000	4.000	4,000	0.00	4,000	3,998	2	0	0	2	0	4,000	0	0	0	112	XXX	P4LFE
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%		04/23/2015	Goldman Sachs & Co	40,000.000	1,011,193	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	11,193	11,193	13,000	XXX	P2LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						1,015,193	XXX	1,004,000	1,003,998	2	0	0	2	0	1,004,000	0	11,193	11,193	13,112	XXX	XXX
8999997. Total Preferred Stocks - Part 4						1,015,193	XXX	1,004,000	1,003,998	2	0	0	2	0	1,004,000	0	11,193	11,193	13,112	XXX	XXX
8999999. Total Preferred Stocks						1,015,193	XXX	1,004,000	1,003,998	2	0	0	2	0	1,004,000	0	11,193	11,193	13,112	XXX	XXX
9899999. Total Preferred and Common Stocks						1,015,193	XXX	1,004,000	1,003,998	2	0	0	2	0	1,004,000	0	11,193	11,193	13,112	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						91,371,116	XXX	91,140,683	86,528,303	2	(35,035)	119	(35,152)	0	91,009,383	0	361,730	361,730	2,996,314	XXX	XXX

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

Sch. DB-Pt D-Sn 1
NONE

Sch. DB-Pt D-Sn 2
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	86,224,666	86,224,666	
7499999.	Total - Common Stocks - Money Market Mutual Funds			86,224,666	86,224,666	XXX
7599999.	Total - Common Stock			86,224,666	86,224,666	XXX
7699999.	Total - Preferred and Common Stock			86,224,666	86,224,666	XXX
9999999.	Totals			86,224,666	86,224,666	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....86,224,666 Book/Adjusted Carrying Value $.....86,224,666
2. Average balance for the year: Fair Value $.....93,288,841 Book/Adjusted Carrying Value $.....93,288,841
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....86,224,666 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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								
US Bank NA Cincinnati, OH		0.000	0	0	(9,110,263)	(12,434,043)	(7,851,142)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(9,110,263)	(12,434,043)	(7,851,142)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(9,110,263)	(12,434,043)	(7,851,142)	XXX
0599999. Total Cash	XXX	XXX	0	0	(9,110,263)	(12,434,043)	(7,851,142)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE