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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

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

OFFICERS

Chairman of Board, President & CEO	John Finn Barrett
Secretary and Counsel	Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	10,834,739,510	0	10,834,739,510	10,820,475,721
2.	Stocks:				
	2.1 Preferred stocks	12,121,638	0	12,121,638	2,121,638
	2.2 Common stocks	337,440,921	61,525,483	275,915,438	249,304,618
3.	Mortgage loans on real estate:				
	3.1 First liens	728,285,890	0	728,285,890	698,557,218
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	
	4.2 Properties held for the production of income (less $ encumbrances)			0	
	4.3 Properties held for sale (less $ encumbrances)			0	
5.	Cash ($ 53,044,091), cash equivalents ($ 117,733,682) and short-term investments ($ 46,966,962)	217,744,736	0	217,744,736	108,542,672
6.	Contract loans (including $ premium notes)	38,265,481	0	38,265,481	39,678,981
7.	Derivatives	17,263,812	0	17,263,812	33,278,746
8.	Other invested assets	216,363,826	0	216,363,826	216,847,520
9.	Receivables for securities	4,529,852	0	4,529,852	2,290,119
10.	Securities lending reinvested collateral assets	25,633,437	0	25,633,437	2,455,180
11.	Aggregate write-ins for invested assets	4,372,680	0	4,372,680	129,084,940
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,436,761,783	61,525,483	12,375,236,300	12,302,637,353
13.	Title plants less $ charged off (for Title insurers only)			0	
14.	Investment income due and accrued	100,526,919	0	100,526,919	103,996,383
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	787,548	0	787,548	828,012
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	19,885,990		19,885,990	19,696,186
	15.3 Accrued retrospective premiums			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,398,485	0	1,398,485	1,526,435
	16.2 Funds held by or deposited with reinsured companies	630,330,823	0	630,330,823	639,421,886
	16.3 Other amounts receivable under reinsurance contracts			0	
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon	2,554,902	0	2,554,902	
18.2	Net deferred tax asset	4,868,498	0	4,868,498	33,890,954
19.	Guaranty funds receivable or on deposit	1,438,121	0	1,438,121	1,548,996
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates			0	
24.	Health care ($) and other amounts receivable	6,727	6,727	0	0
25.	Aggregate write-ins for other than invested assets	9,251,216	0	9,251,216	9,234,254
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,207,811,012	61,532,210	13,146,278,802	13,112,780,459
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	29,211,363	0	29,211,363	34,171,946
28.	Total (Lines 26 and 27)	13,237,022,375	61,532,210	13,175,490,165	13,146,952,405
	DETAILS OF WRITE-INS				
1101.	Receivables for Collateral on Derivatives	4,372,680		4,372,680	129,084,940
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	4,372,680	0	4,372,680	129,084,940
2501.	CSV of Company Owned Life Insurance	9,251,216	0	9,251,216	9,234,254
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,251,216	0	9,251,216	9,234,254

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 9,723,939,732 less $ ...... included in Line 6.3 (including $ ...... Modco Reserve)	9,723,939,732	9,888,684,235
2. Aggregate reserve for accident and health contracts (including $ ...... Modco Reserve)		
3. Liability for deposit-type contracts (including $ ...... Modco Reserve)	1,617,963,917	1,623,602,678
4. Contract claims:		
4.1 Life	23,828,778	22,970,188
4.2 Accident and health		
5. Policyholders' dividends $ ...... and coupons $ ...... due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ ...... Modco)		
6.2 Dividends not yet apportioned (including $ ...... Modco)		
6.3 Coupons and similar benefits (including $ ...... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ ...... discount; including $ ...... accident and health premiums	601,694	566,507
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ ...... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 140,625 assumed and $ 1,108,857 ceded	1,249,482	1,423,094
9.4 Interest Maintenance Reserve	9,368,014	8,429,960
10. Commissions to agents due or accrued-life and annuity contracts $ 861,159 , accident and health $ ...... and deposit-type contract funds $	861,159	1,092,436
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		0
13. Transfers to Separate Accounts due or accrued (net) (including $ (125,715) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(319,467)	(2,796,921)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,882,902	2,719,200
15.1 Current federal and foreign income taxes, including $ ...... on realized capital gains (losses)		15,164,975
15.2 Net deferred tax liability		
16. Unearned investment income	959,012	1,048,368
17. Amounts withheld or retained by company as agent or trustee	163,066	
18. Amounts held for agents' account, including $ ...... agents' credit balances		
19. Remittances and items not allocated	9,874,455	8,746,465
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	157,784,270	152,504,051
24.02 Reinsurance in unauthorized and certified ($ ......) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ......) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	16,205,856	11,892,694
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	5,191,905	83,202,854
24.09 Payable for securities	26,631,217	31,689,336
24.10 Payable for securities lending	381,059,368	199,129,059
24.11 Capital notes $ ...... and interest thereon $		
25. Aggregate write-ins for liabilities	17,268,960	11,367,354
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,994,514,320	12,061,436,533
27. From Separate Accounts Statement	29,211,363	34,171,946
28. Total liabilities (Lines 26 and 27)	12,023,725,683	12,095,608,479
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	791,308,064	791,308,064
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	357,956,418	257,535,862
36. Less treasury stock, at cost:		
36.1 ...... shares common (value included in Line 29 $ ......)		
36.2 ...... shares preferred (value included in Line 30 $ ......)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ ...... in Separate Accounts Statement)	1,149,264,482	1,048,843,926
38. Totals of Lines 29, 30 and 37	1,151,764,482	1,051,343,926
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,175,490,165	13,146,952,405
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	10,617,983	1,207,924
2502. Unfunded Commitment to Low Income Tax Credit Property	6,296,646	9,569,090
2503. Uncashed drafts and checks pending escheatment to the state	354,331	590,340
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,268,960	11,367,354
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	275,372,424	474,643,274	801,532,527
2.	Considerations for supplementary contracts with life contingencies	3,201,676	1,013,905	2,857,236
3.	Net investment income	266,221,891	267,003,987	540,883,713
4.	Amortization of Interest Maintenance Reserve (IMR)	3,038,126	3,861,447	7,465,157
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	180,422	87,032	401,830
	8.2 Charges and fees for deposit-type contracts	1,414	1,550	3,209
	8.3 Aggregate write-ins for miscellaneous income	15,264,459	17,495,034	34,932,100
9.	Totals (Lines 1 to 8.3)	563,280,412	764,106,229	1,388,075,772
10.	Death benefits	87,412,679	104,439,476	180,129,309
11.	Matured endowments (excluding guaranteed annual pure endowments)	793,592	666,464	1,650,074
12.	Annuity benefits	137,550,043	131,726,846	258,373,485
13.	Disability benefits and benefits under accident and health contracts	1,323,631	1,370,517	2,744,123
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	326,277,325	288,128,092	649,133,730
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	21,143,249	5,037,281	20,628,730
18.	Payments on supplementary contracts with life contingencies	1,644,844	1,562,522	3,150,158
19.	Increase in aggregate reserves for life and accident and health contracts	(164,744,503)	64,181,281	(84,755,131)
20.	Totals (Lines 10 to 19)	411,400,860	597,112,479	1,031,054,478
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,570,852	24,032,350	41,666,385
22.	Commissions and expense allowances on reinsurance assumed	1,172,422	1,415,674	2,961,554
23.	General insurance expenses	44,777,873	50,432,771	99,529,043
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,201,311	4,572,014	7,939,507
25.	Increase in loading on deferred and uncollected premiums	(428,276)	(321,905)	(354,843)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,065,601)	(3,046,412)	(6,091,869)
27.	Aggregate write-ins for deductions	2,286,936	1,912,362	3,695,112
28.	Totals (Lines 20 to 27)	474,916,377	676,109,333	1,180,399,367
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	88,364,035	87,996,896	207,676,405
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	88,364,035	87,996,896	207,676,405
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	34,304,447	28,526,593	62,243,000
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	54,059,588	59,470,303	145,433,405
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (16,015,943) (excluding taxes of $ 2,141,020 transferred to the IMR)	(11,669,809)	8,413,412	34,147,139
35.	Net income (Line 33 plus Line 34)	42,389,779	67,883,715	179,580,544
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,051,343,926	1,176,680,488	1,176,680,488
37.	Net income (Line 35)	42,389,779	67,883,715	179,580,544
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 32,298,860	68,495,369	(18,131,219)	(48,918,768)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,276,404	3,536,474	4,497,756
41.	Change in nonadmitted assets	(8,460,777)	(7,009,216)	(11,931,863)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(5,280,219)	(8,716,673)	1,435,769
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(250,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	100,420,556	37,563,081	(125,336,562)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,151,764,482	1,214,243,569	1,051,343,926
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	15,237,727	16,995,518	34,254,510
08.302.	Company Owned Life Insurance	17,013	491,748	660,220
08.303.	Miscellaneous Income	9,719	7,768	17,370
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	15,264,459	17,495,034	34,932,100
2701.	Pension Expense	1,641,416	1,426,832	2,720,392
2702.	Securities Lending Interest Expense	645,520	485,530	974,720
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,286,936	1,912,362	3,695,112
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	278,888,223	475,878,773	804,635,990
2.	Net investment income	290,412,539	286,618,506	582,587,464
3.	Miscellaneous income	24,520,345	21,930,860	37,501,242
4.	Total (Lines 1 to 3)	593,821,107	784,428,139	1,424,724,696
5.	Benefit and loss related payments	575,332,435	535,587,187	1,141,198,187
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,543,055)	(2,924,797)	(5,969,008)
7.	Commissions, expenses paid and aggregate write-ins for deductions	68,307,089	83,327,049	155,506,508
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (17,033,180) tax on capital gains (losses)	38,149,401	41,044,609	93,489,327
10.	Total (Lines 5 through 9)	676,245,870	657,034,048	1,384,225,014
11.	Net cash from operations (Line 4 minus Line 10)	(82,424,763)	127,394,091	40,499,682
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,257,697,767	1,223,924,769	2,330,174,376
	12.2 Stocks	0	9,094,039	48,643,236
	12.3 Mortgage loans	39,709,618	35,898,934	58,029,068
	12.4 Real estate	0	0	0
	12.5 Other invested assets	3,642,100	1,811,879	2,201,562
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(18,292)	26,239	4,437
	12.7 Miscellaneous proceeds	174,223,179	90,426,944	47,300,093
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,475,254,372	1,361,182,804	2,486,352,772
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,258,312,846	1,433,413,603	2,472,602,505
	13.2 Stocks	11,837,489	7,279,477	41,562,187
	13.3 Mortgage loans	69,446,351	11,020,031	36,251,546
	13.4 Real estate	0	0	0
	13.5 Other invested assets	4,038,963	29,231,670	35,648,814
	13.6 Miscellaneous applications	30,476,109	4,867,218	129,259,707
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,374,111,758	1,485,811,999	2,715,324,759
14.	Net increase (or decrease) in contract loans and premium notes	(1,413,500)	(573,422)	(1,831,886)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	102,556,115	(124,055,773)	(227,140,101)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,638,761)	94,397,736	272,800,013
	16.5 Dividends to stockholders	0	0	65,926,075
	16.6 Other cash provided (applied)	94,709,473	18,308,549	(132,563,397)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	89,070,712	112,706,285	74,310,541
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	109,202,064	116,044,602	(112,329,878)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	108,542,672	220,872,550	220,872,550
	19.2 End of period (Line 18 plus Line 19.1)	217,744,736	336,917,152	108,542,672

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	111,544,770	95,768,557	200,235,463
3.	Ordinary individual annuities	131,564,177	320,101,654	480,604,931
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	243,108,947	415,870,211	680,840,394
12.	Deposit-type contracts	1,038,065,338	830,001,063	1,985,993,213
13.	Total	1,281,174,285	1,245,871,274	2,666,833,607
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2015	2014
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	42,389,779	179,580,544
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	42,389,779	179,580,544
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	1,151,764,482	1,051,343,926
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	1,151,764,482	1,051,343,926

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

C. Accounting Policy. No changes.

2. Accounting Changes and Correction of Errors

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

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 2015, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2015, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12628L-AJ-9	5,192,191	5,040,992	151,199	5,040,992	4,598,501	06/30/2015
059469-AF-3	2,034,611	1,964,997	69,614	1,964,997	1,704,836	06/30/2015
32051G-RV-9	2,329,678	2,255,769	73,909	2,255,769	2,237,104	06/30/2015
32051G-SD-8	1,888,370	1,809,264	79,106	1,809,264	1,792,025	06/30/2015
93935W-AD-6	8,028,941	7,678,845	350,096	7,678,845	6,830,526	06/30/2015
Total	XXX	XXX	723,924	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2015:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 5,111,041
2. 12 Months or Longer 19,938,617

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

1. Less than 12 Months 552,684,448
2. 12 Months or Longer 274,075,145

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

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $380.3 million.

F. Real Estate. No Change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	17,263,813	0	17,263,813

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(5,191,905)	0	(5,191,905)

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

K. Structured Notes. No Change.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	15,776,342	15,776,342	
Membership Stock - Class B	0		
Activity Stock	37,363,758	37,363,758	
Excess Stock	0		
Aggregate Total	53,140,100	53,140,100	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	1,900,000,000	XXX	XXX

2. Prior Year-end

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

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

	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
Class A	15,776,342	15,776,342				
Class B	0					

(3) Collateral Pledged to FHLB
a. Amount Pledged as of Reporting Date
1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,833,943,261	1,765,225,771	1,610,957,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,833,943,261	1,765,225,771	1,610,957,000

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

4. Prior Year-end Total General and Separate Accounts

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

b. Maximum Amount Pledged During Reporting Period
1. Current Year Total General and Separate Accounts

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

2. Current Year General Account

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

3. Current Year Separate Accounts

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

4. Prior Year-end Total General and Separate Accounts

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

(4) Borrowing from FHLB
a. Amount as of Reporting Date
1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	1,610,957,000	1,610,957,000		1,567,815,743
Other	0			XXX
Aggregate Total	1,610,957,000	1,610,957,000	0	1,567,815,743

2. Prior Year-end

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

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
Debt	13,000,000	13,000,000	
Funding Agreements	1,661,790,000	1,661,790,000	
Other	0		
Aggregate Total	1,674,790,000	1,674,790,000	0

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous		13,219,600	0	13,219,600
Bonds: RMBS	0	1,638,502	0	1,638,502
Common stock: Industrial & miscellaneous	221,537,987	0	0	221,537,987
Derivative assets: Interest rate contracts	0	14,375,400	0	14,375,400
Derivative assets: Options, purchased	0	720,450	0	720,450
Derivative assets: Credit default swaps	0	2,167,963	0	2,167,963
Separate account assets*	25,860,844	0	0	25,860,844
Total assets at fair value	247,398,831	32,121,915	0	279,520,746

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Interest rate contracts	0	(5,113,330)	0	(5,113,330)
Derivative liabilities: Credit default swaps	0	(15,475)	0	(15,475)
Derivative liabilities: Options, written	0	(63,100)	0	(63,100)
Total liabilities at fair value	0	(5,191,905)	0	(5,191,905)

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

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

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

Description for each class of asset or liability	Ending Balance as of 12/31/14	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 03/31/15
a. Assets										
Derivative assets	2,501,855	0	(2,501,855)	0	0	0	0	0	0	0
Total Assets	2,501,855	0	(2,501,855)	0	0	0	0	0	0	0

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

NOTES TO FINANCIAL STATEMENTS

(4) Investments in Level 2 include NAIC rated 6 industrial & miscellaneous bonds have been determined utilizing publicly quoted prices from third-party pricing services.

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	11,187,973,957	10,834,739,510	65,992,285	10,641,998,341	479,983,331	
Common stock: Unaffiliated**	274,678,087	274,678,087	274,678,087	0	0	
Preferred stock	12,429,935	12,121,638	0	0	12,429,935	
Mortgage loans	769,189,814	728,285,890	0	0	769,189,814	
Cash, cash equivalents, & short-term investments	217,730,138	217,744,736	217,730,138	0	0	
Other invested assets: Surplus notes	16,002,049	14,612,378	0	16,002,049	0	
Securities lending reinvested collateral assets	25,633,437	25,633,437	25,633,437	0	0	
Derivative assets	17,263,813	17,263,813	0	17,263,813	0	
Separate account assets	29,335,972	29,211,363	27,622,901	1,713,071	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(9,486,603,677)	(9,189,232,000)	0	0	(9,486,603,677)	
Derivative liabilities	(8,137,614)	(5,191,905)	0	(5,191,905)	(2,945,709)	
Separate account liability*	(3,235,659)	(3,157,000)	0	0	(3,235,659)	
Securities lending liability	(381,059,368)	(381,059,368)	0	(381,059,368)	0	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

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

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 46,582,516

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 54,239,067	$ 62,762,834
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 149,981,576	$ 155,136,583
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 204,220,643	$ 217,899,417
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 380,277,304

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 380,292,354

16.3 Total payable for securities lending reported on the liability page. $ 381,059,368

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 712,103,951
	1.14 Total Mortgages in Good Standing	$ 712,103,951
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 16,181,939
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 728,285,890
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.		1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			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	887,356	812,502	0		1,699,858	0
2.	Alaska	AK	N	19,811	540	0		20,351	0
3.	Arizona	AZ	L	486,218	897,265	0		1,383,483	0
4.	Arkansas	AR	L	97,136	3,649,214	0		3,746,350	0
5.	California	CA	L	3,060,159	3,398	0		3,063,557	0
6.	Colorado	CO	L	538,186	1,128,079	0		1,666,265	0
7.	Connecticut	CT	L	852,422	4,357,480	0		5,209,902	0
8.	Delaware	DE	L	208,012	142,380	0		350,392	0
9.	District of Columbia	DC	L	66,167	875	0		67,042	0
10.	Florida	FL	L	5,970,937	2,369,952	0		8,340,889	25,000
11.	Georgia	GA	L	785,793	325,024	0		1,110,817	0
12.	Hawaii	HI	L	263,226	6,188,001	0		6,451,227	0
13.	Idaho	ID	L	25,035	1,070	0		26,105	0
14.	Illinois	IL	L	6,294,746	11,688,523	0		17,983,269	24,884
15.	Indiana	IN	L	7,972,528	8,337,139	0		16,309,667	131,555
16.	Iowa	IA	L	189,972	3,272,186	0		3,462,158	0
17.	Kansas	KS	L	562,410	525,725	0		1,088,135	0
18.	Kentucky	KY	L	5,702,987	2,018,535	0		7,721,522	42,411
19.	Louisiana	LA	L	2,386,200	4,754,132	0		7,140,332	0
20.	Maine	ME	N	7,111	600	0		7,711	0
21.	Maryland	MD	L	1,427,229	1,803,971	0		3,231,200	0
22.	Massachusetts	MA	L	182,409	888,943	0		1,071,352	0
23.	Michigan	MI	L	6,034,527	13,702,302	0		19,736,829	0
24.	Minnesota	MN	L	1,119,963	663,598	0		1,783,561	0
25.	Mississippi	MS	L	949,660	2,998,264	0		3,947,924	0
26.	Missouri	MO	L	1,897,216	7,649,538	0		9,546,754	29,236
27.	Montana	MT	L	15,380	831,632	0		847,012	0
28.	Nebraska	NE	L	40,295	225,838	0		266,133	0
29.	Nevada	NV	L	148,904	30,980	0		179,884	0
30.	New Hampshire	NH	N	3,478	150	0		3,628	0
31.	New Jersey	NJ	L	1,048,166	458,838	0		1,507,004	0
32.	New Mexico	NM	L	64,122	1,831,880	0		1,896,002	0
33.	New York	NY	N	77,947	590	0		78,537	0
34.	North Carolina	NC	L	8,298,075	4,225,119	0		12,523,194	46,354
35.	North Dakota	ND	L	10,865	0	0		10,865	0
36.	Ohio	OH	L	33,134,618	16,279,725	0		49,414,343	1,037,414,774
37.	Oklahoma	OK	L	214,594	4,914,430	0		5,129,024	0
38.	Oregon	OR	L	92,138	403,000	0		495,138	0
39.	Pennsylvania	PA	L	9,668,611	4,746,587	0		14,415,198	158,802
40.	Rhode Island	RI	N	6,485	0	0		6,485	0
41.	South Carolina	SC	L	983,965	1,016,253	0		2,000,218	85,830
42.	South Dakota	SD	L	16,249	172,000	0		188,249	0
43.	Tennessee	TN	L	1,140,202	1,924,348	0		3,064,550	0
44.	Texas	TX	L	2,473,614	7,056,196	0		9,529,810	175,000
45.	Utah	UT	L	447,223	0	0		447,223	0
46.	Vermont	VT	L	34,588	0	0		34,588	0
47.	Virginia	VA	L	640,655	879,930	0		1,520,585	0
48.	Washington	WA	L	172,536	200,400	0		372,936	0
49.	West Virginia	WV	L	1,853,506	1,987,177	0		3,840,683	(68,508)
50.	Wisconsin	WI	L	1,524,404	5,234,342	0		6,758,746	0
51.	Wyoming	WY	L	52,493	0	0		52,493	0
52.	American Samoa	AS	N					0	
53.	Guam	GU	L	5,375	965,526	0		970,901	
54.	Puerto Rico	PR	N	4,040	0	0		4,040	
55.	U.S. Virgin Islands	VI	N	222	0	0		222	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N	598	0	0		598	
58.	Aggregate Other Aliens	OT	XXX	35,822	0	0	0	35,822	0
59.	Subtotal		(a) 47	110,196,586	131,564,177	0	0	241,760,763	1,038,065,338
90.	Reporting entity contributions for employee benefits plans		XXX	0	0	0		0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	1,348,184	0	0		1,348,184	
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	111,544,770	131,564,177	0	0	243,108,947	1,038,065,338
96.	Plus Reinsurance Assumed		XXX	42,789,435	(2,389,404)			40,400,031	
97	Totals (All Business)		XXX	154,334,205	129,174,773	0	0	283,508,978	1,038,065,338
98.	Less Reinsurance Ceded		XXX	7,942,373	993			7,943,366	
99.	Totals (All Business) less Reinsurance Ceded		XXX	146,391,832	129,173,780	0	0	275,565,612	1,038,065,338
	DETAILS OF WRITE-INS								
58001.	Mexico		XXX	4,096	0	0		4,096	
58002.	Other Foreign		XXX	31,726	0	0		31,726	
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	35,822	0	0	0	35,822	0
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	58.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	37.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	77.790	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.280	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	32.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.270	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.600	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	15.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.640	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	698,557,220	720,752,455
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	53,332,840	23,043,711
	2.2 Additional investment made after acquisition	16,113,511	13,207,835
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		(400,000)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	39,709,618	58,029,068
8.	Deduct amortization of premium and mortgage interest points and commitment fees	8,061	17,713
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	728,285,892	698,557,220
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	728,285,892	698,557,220
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	728,285,892	698,557,220

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	216,847,521	187,338,812
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		999,070
	2.2 Additional investment made after acquisition	766,519	31,327,242
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	2,397,363	(605,492)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	3,642,100	2,201,562
8.	Deduct amortization of premium and depreciation	5,475	10,549
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	216,363,827	216,847,521
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	216,363,827	216,847,521

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,124,938,828	11,142,019,657
2.	Cost of bonds and stocks acquired	1,270,150,335	2,514,164,692
3.	Accrual of discount	5,387,456	9,874,644
4.	Unrealized valuation increase (decrease)	33,135,071	(1,720,431)
5.	Total gain (loss) on disposals	33,239,357	73,167,332
6.	Deduct consideration for bonds and stocks disposed of	1,257,697,767	2,562,891,537
7.	Deduct amortization of premium	23,807,333	48,672,274
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	1,043,886	1,003,255
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,184,302,061	11,124,938,828
11.	Deduct total nonadmitted amounts	61,525,483	53,036,851
12.	Statement value at end of current period (Line 10 minus Line 11)	11,122,776,578	11,071,901,977

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,206,004,814	1,502,201,504	1,659,562,550	47,066,800	7,206,004,814	7,095,710,568		7,131,629,454
2. NAIC 2 (a)	2,822,533,899	1,536,587,632	1,411,132,039	(51,500,685)	2,822,533,899	2,896,488,807		2,779,984,189
3. NAIC 3 (a)	518,688,251	7,598,798	25,466,142	30,207,523	518,688,251	531,028,430		466,415,878
4. NAIC 4 (a)	483,390,740	19,303,861	28,865,805	(47,305,277)	483,390,740	426,523,519		481,623,083
5. NAIC 5 (a)	22,337,915	2,239,976	335,841	11,001,896	22,337,915	35,243,946		23,164,390
6. NAIC 6 (a)	14,674,808		130,950	(98,973)	14,674,808	14,444,885		13,491,547
7. Total Bonds	11,067,630,427	3,067,931,771	3,125,493,327	(10,628,716)	11,067,630,427	10,999,440,155	0	10,896,308,541
PREFERRED STOCK								
8. NAIC 1	10,000,000				10,000,000	10,000,000		
9. NAIC 2	0				0	0		
10. NAIC 3	0				0	0		
11. NAIC 4	2,121,638				2,121,638	2,121,638		2,121,638
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	12,121,638	0	0	0	12,121,638	12,121,638	0	2,121,638
15. Total Bonds and Preferred Stock	11,079,752,065	3,067,931,771	3,125,493,327	(10,628,716)	11,079,752,065	11,011,561,793	0	10,898,430,179

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 130,274,388 ; NAIC 2 $ 34,426,256 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	46,966,962	XXX	47,146,990	207,016	176,960

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	75,832,823	166,139,894
2. Cost of short-term investments acquired	989,323,149	1,764,526,886
3. Accrual of discount	86	45
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		1,376
6. Deduct consideration received on disposals	1,017,893,183	1,854,538,930
7. Deduct amortization of premium	295,913	296,448
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	46,966,962	75,832,823
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	46,966,962	75,832,823

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(49,924,102)
2.	Cost Paid/(Consideration Received) on additions	1,616,111
3.	Unrealized Valuation increase/(decrease)	63,225,705
4.	Total gain (loss) on termination recognized	(53,745,731)
5.	Considerations received/(paid) on terminations	(51,037,893)
6.	Amortization	(137,963)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	12,071,913
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	12,071,913

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

NONE

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1	8,000,000	9,941,598	10,377,375	05/17/2007	06/20/2017	Deutsche Bank	(15,475)	(15,475)	20047E-AE-2	COMM 2006-C8 A4	1FM	9,957,073	10,392,850
742718G*4	Procter&Gamble 742718EE5	1	25,000,000	25,344,648	26,687,212	06/22/2011	09/20/2016	Bank of America	292,737	292,737	3137A7-JU-5	FHMS K701 A2	1	25,051,911	26,394,475
166751C*6	Chevron Corporation 166751AJ6	1	10,000,000	10,248,010	10,981,281	06/07/2011	09/20/2016	Deutsche Bank	116,251	116,251	31398J-ZS-5	FHR K004 A2	1	10,131,759	10,865,030
911308C@1	United Parcel 911308AB0	1	15,000,000	15,280,930	16,589,099	06/07/2011	09/20/2016	Deutsche Bank	179,294	179,294	31398W-D3-5	FHR K005 A2	1	15,101,636	16,409,805
911308C#9	United Parcel 911308AB0	1	25,000,000	25,371,899	26,426,623	06/22/2011	09/20/2016	Deutsche Bank	298,823	298,823	3137AB-FV-8	FHLMC SERICL	1	25,073,076	26,127,800
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,706,963	15,752,865	10/27/2014	12/20/2019	Deutsche Bank	321,495	321,495	50185V-AA-1	LCCM 2014-909 A	1FM	15,385,468	15,431,370
88579YB*1	Exxon 607059AT9	1	5,000,000	5,141,654	5,541,153	08/30/2011	09/20/2016	Deutsche Bank	58,753	58,753	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,082,901	5,482,400
88579YB*1	Exxon 607059AT9	1	4,000,000	4,060,845	4,337,610	08/30/2011	09/20/2016	Deutsche Bank	47,002	47,002	233050-AB-9	DBUBS 2011-LC1A A2	1FM	4,013,842	4,290,608
88579YB*1	Exxon 607059AT9	1	11,000,000	11,161,282	11,613,543	08/30/2011	09/20/2016	Deutsche Bank	129,257	129,257	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,032,025	11,484,286
244199C*4	Deere & Co 244199BC8	1	18,000,000	18,443,333	18,845,622	08/08/2011	09/20/2016	Morgan Stanley	209,282	209,282	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,234,051	18,636,340
244199C*4	Deere & Co 244199BC8	1	2,000,000	2,040,259	2,140,932	08/08/2011	09/20/2016	Morgan Stanley	23,254	23,254	46640U-AC-6	JPMBB 2013-C17 A3	1FM	2,017,005	2,117,678
30231GA*3	3M 604059AE5	1	7,000,000	7,938,939	8,310,344	08/30/2011	09/20/2016	Morgan Stanley	83,026	83,026	12622D-AB-0	COMM 2010-C1 A2	1FM	7,855,913	8,227,318
30231GA*3	3M 604059AE5	1	12,000,000	12,177,267	12,670,642	08/30/2011	09/20/2016	Morgan Stanley	142,330	142,330	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,034,937	12,528,312
30231GA*3	3M 604059AE5	1	1,000,000	1,012,614	1,059,927	08/30/2011	09/20/2016	Morgan Stanley	11,861	11,861	12622D-AB-0	COMM 2010-C1 A2	1FM	1,000,753	1,048,066
251799A*3	Devon Energy 251799AA0	2	15,000,000	15,158,079	15,220,379	10/23/2014	12/20/2019	Morgan Stanley	152,759	152,759	05544B-AA-5	BHMS 2014-ATLS	1FM	15,005,320	15,067,620
251799A*3	Devon Energy 251799AA0	2	10,000,000	10,339,100	10,636,469	10/23/2014	12/20/2019	Morgan Stanley	101,839	101,839	91830M-AA-4	VNDO 2013-PENN A	1FM	10,237,261	10,534,630
9999999 - Totals				189,367,420	197,191,076	XXX	XXX	XXX	2,152,488	2,152,488	XXX	XXX	XXX	187,214,932	195,038,588

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	16	189,896,473	17	217,522,016					16	189,896,473
2. Add: Opened or Acquired Transactions	1	27,745,873	0	0					1	27,745,873
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions		0	1	27,745,873					1	27,745,873
5. Less: Positions Disposed of for Failing Effectiveness Criteria		0	0	0					0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	120,330	XXX	408,722	XXX		XXX		XXX	529,052
7. Ending Inventory	17	217,522,016	16	189,367,421	0	0	0	0	16	189,367,421

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	12,071,908	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		12,071,908
4.	Part D, Section 1, Column 5	17,263,813	
5.	Part D, Section 1, Column 6	(5,191,905)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	9,126,199	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		9,126,199
10.	Part D, Section 1, Column 8	17,263,813	
11.	Part D, Section 1, Column 9	(8,137,614)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	192,018,541	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	192,018,541	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	37,196,229
2.	Cost of cash equivalents acquired	3,938,926,142	7,628,333,266
3.	Accrual of discount	99	0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	6,807	33,881
6.	Deduct consideration received on disposals	3,821,199,366	7,665,563,376
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	117,733,682	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	117,733,682	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001179	Houston	TX		10/10/2013	5.220	0	2,094,834	24,200,000
0001182	Raleigh	NC		11/14/2014	5.375	0	4,227,434	37,575,000
0001187	Newport	KY		03/17/2015	4.750	0	3,709,164	62,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	10,031,432	123,975,000
0899999. Total Mortgages in good standing						0	10,031,432	123,975,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	10,031,432	123,975,000

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001094	Fremont	CA		08/17/2001		5,631,360	0	0	0	0	0	0	0	176,749	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,316,522	0	0	0	0	0	0	0	39,679	0	0	0
0001103	Plano	TX		07/09/2002		8,961,881	0	0	0	0	0	0	0	89,010	0	0	0
0001104	Plantation	FL		07/19/2002		4,610,768	0	0	0	0	0	0	0	45,795	0	0	0
0001106	Germantown	TN		09/06/2002		8,521,906	0	0	0	0	0	0	0	66,559	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,908,938	0	0	0	0	0	0	0	29,182	0	0	0
0001110	Cincinnati	OH		12/19/2002		357,576	0	0	0	0	0	0	0	37,911	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,013,545	0	0	0	0	0	0	0	39,048	0	0	0
0001115	Las Vegas	NV		04/04/2003		7,753,902	0	0	0	0	0	0	0	86,556	0	0	0
0001119	Las Cruces	NM		08/01/2003		9,407,624	0	0	0	0	0	0	0	57,719	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,225,608	0	0	0	0	0	0	0	31,547	0	0	0
0001126	Austin	TX		09/24/2004		9,146,083	0	0	0	0	0	0	0	46,823	0	0	0
0001131	Austin	TX		10/25/2005		2,053,967	0	0	0	0	0	0	0	27,239	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,387,256	0	0	0	0	0	0	0	31,455	0	0	0
0001134	Las Cruces	NM		01/10/2007		1,985,085	0	0	0	0	0	0	0	12,177	0	0	0
0001135	Bloomington	IN		03/22/2007		38,470,257	0	0	0	0	0	0	0	189,959	0	0	0
0001141	San Antonio	TX		04/09/2008		32,662,133	0	0	0	0	0	0	0	136,020	0	0	0
0001144	Owasso	OK		09/23/2008		7,842,492	0	0	0	0	0	0	0	48,575	0	0	0
0001149	Raleigh	NC		08/06/2009		25,664,582	0	0	0	0	0	0	0	92,679	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,396,797	0	0	0	0	0	0	0	68,228	0	0	0
0001151	Lorton	VA		09/28/2009		21,933,090	0	0	0	0	0	0	0	308,942	0	0	0
0001152	Aurora	CO		09/29/2009		11,414,603	0	0	0	0	0	0	0	62,548	0	0	0
0001155	Melbourne	FL		07/08/2010		16,644,498	0	0	0	0	0	0	0	356,800	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001156	Ft. Mitchell	KY		07/23/2010		7,724,720	0	0	0	0	0	0	0	31,914	0	0	0
0001157	Auburn	AL		10/27/2010		8,278,828	0	0	0	0	0	0	0	34,897	0	0	0
0001158	Orlando	FL		01/31/2011		7,663,590	0	0	0	0	0	0	0	70,282	0	0	0
0001160	West Valley	UT		04/28/2011		33,259,704	0	0	0	0	0	0	0	137,244	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,186,000	0	0	0	0	0	0	0	68,424	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,810,764	0	0	0	0	0	0	0	45,921	0	0	0
0001166	Puyallup	WA		02/24/2012		18,325,829	0	0	0	0	0	0	0	166,667	0	0	0
0001167	Chatsworth	CA		02/28/2012		655,563	0	0	0	0	0	0	0	120,526	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,367,246	0	0	0	0	0	0	0	18,683	0	0	0
0001170	Austin	TX		03/29/2012		13,371,686	0	0	0	0	0	0	0	43,593	0	0	0
0001171	McCalla	AL		05/01/2012		27,627,620	0	0	0	0	0	0	0	122,909	0	0	0
0001172	Humble	TX		09/24/2012		15,425,913	0	0	0	0	0	0	0	67,272	0	0	0
0001173	American Canyon	CA		11/14/2012		38,074,922	0	0	0	0	0	0	0	237,005	0	0	0
0001174	Norcross	GA		12/20/2012		35,900,816	0	0	0	0	0	0	0	173,708	0	0	0
0001175	Destin	FL		01/03/2013		38,251,418	0	0	0	0	0	0	0	153,241	0	0	0
0001176	National City	CA		02/27/2013		10,388,678	0	0	0	0	0	0	0	62,330	0	0	0
0001177	South Attleboro	MA		07/22/2013		48,271,889	0	0	0	0	0	0	0	220,936	0	0	0
0001178	Lorton	VA		09/18/2013		7,364,516	0	0	0	0	0	0	0	42,156	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,990,253	0	0	0	0	0	0	0	10,006	0	0	0
0001181	Melbourne	FL		09/02/2014		1,987,772	0	0	0	0	0	0	0	12,634	0	0	0
0001183	Roseville	CA		11/20/2014		3,000,000	0	0	0	0	0	0	0	22,514	0	0	0
0001184	Greenville	SC		12/11/2014		14,650,000	0	0	0	0	0	0	0	65,645	0	0	0
0001186	Rocky River	OH		02/10/2015		0	0	0	0	0	0	0	0	124,432	0	0	0
0299999. Mortgages with partial repayments						610,888,200	0	0	0	0	0	0	0	4,134,139	0	0	0
0599999 - Totals						610,888,200	0	0	0	0	0	0	0	4,134,139	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Boston Capital Intermediate Term Income Fund	Boston	MA	BOSTON CAPITAL SECURITIES	0000000	06/30/2011		0	80,033		9,461,778	33.300
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	80,033	0	9,461,778	XXX
4499999. Total - Unaffiliated								0	80,033	0	9,461,778	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	80,033	0	9,461,778	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted 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
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	04/21/2015	9,614,141	0				0		325,853	325,853			0	
000000-00-0	Boston Capital Intermediate Term Income Fund	Boston	MA	Cash Return	06/30/2011	04/24/2015	5,010,125					0		73,209	73,209			0	63,721
												0						0	
												0						0	
												0						0	
												0						0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							14,624,266	0	0	0	0	0	0	399,062	399,062	0	0	0	63,721
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	06/30/2015	7,272					0		7,272	7,272			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							7,272	0	0	0	0	0	0	7,272	7,272	0	0	0	0
4499999. Total - Unaffiliated							14,631,538	0	0	0	0	0	0	406,334	406,334	0	0	0	63,721
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							14,631,538	0	0	0	0	0	0	406,334	406,334	0	0	0	63,721

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/01/2015	Interest Capitalization		2,437	2,437	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		06/01/2015	Interest Capitalization		171,059	171,059	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		05/01/2015	Interest Capitalization		33,032	33,032	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2015	Interest Capitalization		109,850	109,850	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		04/01/2015	Interest Capitalization		97,572	97,572	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		05/01/2015	Interest Capitalization		8,536	8,536	0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		06/01/2015	Interest Capitalization		113,305	113,305	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2015	Interest Capitalization		78,372	78,372	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2015	Interest Capitalization		10,665	10,665	0	1
690353-RW-9	OPIC US Agency Floating MTN 0.110% 12/16/19		06/09/2015	MERRILL LYNCH-NY--FX INC		13,000,000	13,000,000	3,430	1
690353-ZZ-3	OPIC 0.110% 09/15/20		06/10/2015	WELLS FARGO		15,200,000	15,200,000	3,985	1
0599999. Subtotal - Bonds - U.S. Governments						28,824,828	28,824,828	7,415	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		05/01/2015	MERRILL LYNCH-NY--FX INC		8,000,000	8,000,000	0	2AM
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		05/14/2015	BARCLAYS		6,200,000	6,200,000	0	1FE
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2015	Interest Capitalization		11,594	11,594	0	1
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		06/24/2015	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
64966J-AS-5	NEW YORK NY MUNICIPALS 6.646% 12/01/31		06/25/2015	FTN FINANCIAL SECURITIES		9,387,980	8,000,000	42,830	1FE
709193-LX-2	PENNSYLVANIA ST INDL DEV AUTH 1.635% 07/01/16		04/02/2015	MORGAN STANLEY FIXED INC		200,000	200,000	0	1FE
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		04/02/2015	MORGAN STANLEY FIXED INC		6,000,000	6,000,000	0	1FE
792905-DN-8	ST PAUL MN (HEALTH PARTNERS) 2.353% 07/01/19		05/29/2015	PIPER JAFFRAY		1,250,000	1,250,000	0	1FE
792905-DP-3	ST PAUL MN (HEALTH PARTNERS) 2.673% 07/01/20		05/29/2015	PIPER JAFFRAY		4,000,000	4,000,000	0	1FE
95662M-2A-7	WVSHSG 3.700% 11/01/29		05/01/2015	RAYMOND JAMES		1,500,000	1,500,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						41,549,574	40,161,594	42,830	XXX
001306-AB-5	AHS HOSPITAL CORP 5.024% 07/01/45		04/30/2015	GOLDMAN SACHS		4,500,000	4,500,000	0	1FE
00287Y-AN-9	ABBVIE INC-WI 1.800% 05/14/18		05/05/2015	BANK of AMERICA SEC		299,694	300,000	0	2FE
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		04/21/2015	BANK of AMERICA SEC		10,196,875	10,000,000	22,500	1FE
00842A-AD-1	ABMT 2015-4 A4 3.500% 06/25/45		06/08/2015	CREDIT SUISSE FIRST BOSTON		20,028,125	20,000,000	54,444	1FE
023135-AP-1	AMAZON.COM INC 4.800% 12/05/34		04/30/2015	RBC/DAIN		2,005,257	1,870,000	37,400	1FE
02361D-AE-0	AMEREN ILLINOIS CO 6.125% 11/15/17		05/27/2015	GUGGENHEIM CAPITAL MARKETS		223,438	200,000	544	1FE
02528A-AA-4	ACAR 2014-3 A 0.990% 08/10/18		04/22/2015	BNP SECURITIES		238,205	238,354	111	1FE
03064R-AG-2	AMCAR 2011-4 E 6.530% 01/08/19		04/01/2015	WELLS FARGO		5,929,158	5,690,000	29,931	1FE
03064T-AF-0	AMCAR 2011-5 D 5.050% 12/08/17		06/16/2015	J P MORGAN SEC FIXED INC		206,000	200,000	309	1FE
03064T-AG-8	AMCAR 2011-5 E 6.760% 03/08/19		06/23/2015	WELLS FARGO		207,625	200,000	676	1FE
037833-BB-5	APPLE INC 0.900% 05/12/17		05/06/2015	GOLDMAN SACHS		299,793	300,000	0	1FE
052769-AC-0	AUTODESK INC 3.125% 06/15/20		06/02/2015	J P MORGAN SEC FIXED INC		7,489,200	7,500,000	0	2FE
06051G-FP-9	BANK OF AMERICA CORP 3.950% 04/21/25		06/30/2015	BANK of AMERICA SEC		4,836,600	5,000,000	41,146	2FE
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		05/20/2015	CREDIT SUISSE FIRST BOSTON		9,665,656	9,350,000	37,564	2FE
080555-AF-2	BELO A H CORP 7.250% 09/15/27		04/02/2015	WELLS FARGO		1,453,798	1,343,000	6,221	3FE
101137-AP-2	BOSTON SCIENTIFIC CORP 2.850% 05/15/20		05/07/2015	BARCLAYS		3,000,000	3,000,000	0	2FE
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		04/30/2015	MIZUHO SECURITIES USA INC		218,108	200,000	3,697	2FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/12/2015	DEUTSCHE BANK		2,059,937	2,000,000	3,231	1FE
139738-AF-5	AFIN 2015-2 B 2.290% 05/20/20		05/13/2015	BARCLAYS		14,999,976	15,000,000	0	1FE
139738-AG-3	AFIN 2015-2 C 2.670% 08/20/20		05/13/2015	BARCLAYS		7,499,409	7,500,000	0	1FE
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		05/04/2015	Various		5,952,417	5,931,000	69,597	1FE
151895-C@-6	CENTERPOINT PROPERTY TRUST PP 3.490% 05/27/22		05/22/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z
17275R-AU-6	CISCO SYSTEMS INC 1.650% 06/15/18		06/10/2015	GOLDMAN SACHS		499,915	500,000	0	1FE
172967-HD-6	CITIGROUP 3.875% 10/25/23		04/09/2015	CITIGROUP GLOBAL MKTS		5,282,300	5,000,000	90,955	1FE
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		04/01/2015	CITIGROUP GLOBAL MKTS		11,401,358	11,250,000	39,375	1FE
198280-AC-3	COLUMBIA PIPELINE GROUP 3.300% 06/01/20		05/19/2015	J P MORGAN SEC FIXED INC		5,490,100	5,500,000	0	2FE
198280-AE-9	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		06/26/2015	Various		4,546,214	4,652,000	22,679	2FE
198280-AG-4	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/19/2015	J P MORGAN SEC FIXED INC		997,720	1,000,000	0	2FE
20826F-AL-0	CONOCOPHIL CO 1.500% 05/15/18		05/13/2015	BANK of AMERICA SEC		299,964	300,000	0	1FE
221643-AG-4	COTT BEVERAGES INC 5.375% 07/01/22		04/16/2015	Various		9,647,875	10,000,000	162,078	4FE
221643-AH-2	COTT BEVERAGES INC COTT BEVERAGES 5.375% 07/01/22		06/26/2015	Tax Free Exchange		9,655,986	10,000,000	261,285	4FE
22822R-AX-8	CROWN CASTLE 4.174% 08/15/17		04/15/2015	GUGGENHEIM CAPITAL MARKETS		313,125	300,000	174	1FE
22822R-BB-5	CROWN CASTLE 3.222% 05/15/22		04/30/2015	MORGAN STANLEY FIXED INC		3,000,000	3,000,000	0	1FE
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		06/16/2015	DEUTSCHE BANK		245,291	244,832	45	1FE
23340F-AA-5	DTAOT 2015-2A A 1.240% 09/17/18		06/10/2015	DEUTSCHE BANK		299,984	300,000	0	1FE
233851-AQ-7	DAIMLER FINANCE NA LLC 1.300% 07/31/15		06/09/2015	GUGGENHEIM CAPITAL MARKETS		835,701	835,000	3,980	1FE
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		05/11/2015	CITIGROUP GLOBAL MKTS		4,990,200	5,000,000	0	1FE
254010-AA-9	DIGNITY HEALTH 3.125% 11/01/22		04/28/2015	GOLDMAN SACHS		11,008,667	10,880,000	103,215	1FE
25468P-CU-8	DISNEY 0.450% 12/01/15		05/27/2015	GUGGENHEIM CAPITAL MARKETS		1,300,481	1,300,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
25470D-AK-5	DISCOVERY COMMUNICATIONS 3.450% 03/15/25		05/06/2015	J P MORGAN SEC FIXED INC		4,857,550	5,000,000	33,063	2FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		04/01/2015	GUGGENHEIM CAPITAL MARKETS		232,782	221,000	2,076	2FE
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		04/10/2015	MORGAN STANLEY FIXED INC		5,219,750	5,000,000	8,556	2FE
26483E-AF-7	DUN & BRADSTREET CORP 3.250% 12/01/17		04/22/2015	GUGGENHEIM CAPITAL MARKETS		308,781	300,000	3,954	2FE
28336L-BQ-1	EL PASO CORPORATION 7.000% 06/15/17		04/24/2015	WILLIAM BLAIR & COMPANY		220,250	200,000	5,211	2FE
29379V-AR-4	ENTERPRISE PRODUCTS 3.700% 06/01/15		04/30/2015	Various		2,561,602	2,555,000	39,207	2FE
29379V-BG-7	ENTERPRISE PRODUCTS 1.650% 05/07/18		05/04/2015	WELLS FARGO		399,524	400,000	0	2FE
29379V-BJ-1	ENTERPRISE PRODUCTS 4.900% 05/15/46		05/04/2015	WELLS FARGO		2,500,695	2,500,000	0	2FE
294752-AC-4	EQUITY ONE INC 6.000% 09/15/16		05/15/2015	GUGGENHEIM CAPITAL MARKETS		211,816	200,000	2,167	2FE
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5.125% 03/15/16		06/23/2015	GUGGENHEIM CAPITAL MARKETS		1,854,216	1,800,000	25,881	2FE
32058E-AE-3	FIAOT 2013-1A B 1.810% 10/15/18		05/28/2015	WELLS FARGO		200,625	200,000	171	1FE
36197X-AM-6	GSMS 2013-GC12 XA 1.894% 06/10/46		05/11/2015	MIZUHO SECURITIES USA INC		3,584,207	0	25,746	1FE
36962G-4T-8	GEN ELEC CAP CORP 2.250% 11/09/15		06/18/2015	GUGGENHEIM CAPITAL MARKETS		754,913	750,000	2,063	1FE
36962G-6R-0	GEN ELEC CAP CORP 1.000% 01/08/16		05/27/2015	GUGGENHEIM CAPITAL MARKETS		1,680,461	1,675,000	6,653	1FE
39153V-BJ-2	GALC 2013-1 A3 0.780% 06/15/16		04/29/2015	WELLS FARGO		105,483	105,467	43	1FE
41283L-AA-3	HARLEY-DAVIDSON FINL SER 3.875% 03/15/16		05/07/2015	US BANCORP		564,383	550,000	3,374	1FE
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		06/19/2015	GUGGENHEIM CAPITAL MARKETS		1,701,396	1,670,000	16,648	2FE
446149-AE-6	HUNT 2011-1A B 1.840% 01/17/17		04/28/2015	J P MORGAN SEC FIXED INC		200,453	200,000	164	1FE
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		05/28/2015	GUGGENHEIM CAPITAL MARKETS		271,908	273,000	1,229	1FE
446438-RN-5	HUNTINGTON NATIONAL BANK 2.000% 06/30/18		06/25/2015	GOLDMAN SACHS		11,965,320	12,000,000	0	1FE
448578-AA-2	HYATT 2015-HYT A 1.435% 11/15/29		06/04/2015	KGS-ALPHA CAPITAL MARKETS		85,159	85,000	85	1FE
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		06/23/2015	Various		0	1	0	4FM
460146-CL-5	INTERNATIONAL PAPER CO 3.800% 01/15/26		05/14/2015	MIZUHO SECURITIES USA INC		995,690	1,000,000	0	2FE
460146-CN-1	INTERNATIONAL PAPER CO 5.150% 05/15/46		05/14/2015	BANK of AMERICA SEC		2,973,900	3,000,000	0	2FE
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		06/23/2015	KGS-ALPHA CAPITAL MARKETS		242,938	242,707	720	1FM
49326E-EC-3	KEYBANK NA 3.750% 08/13/15		04/21/2015	MARKET AXESS		2,725,407	2,700,000	19,969	2FE
50076Q-AE-6	KRAFT FOODS GROUP INC-W/I 5.000% 06/04/42		06/22/2015	BANK of AMERICA SEC		3,845,315	3,936,000	11,480	2FE
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		04/24/2015	Various		2,718,999	2,700,000	25,996	2FE
52108H-6Y-5	LBUBS 2005-C5 AM 5.017% 09/15/40		06/29/2015	KGS-ALPHA CAPITAL MARKETS		223,703	223,459	654	1FE
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		04/02/2015	DISTRIBUTION		0	1	0	6FE
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		04/21/2015	CITIGROUP GLOBAL MKTS		6,145,000	6,145,000	0	3FE
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		05/28/2015	ROBERT W. BAIRD		1,000,200	1,000,000	775	2FE
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		06/01/2015	J P MORGAN SEC FIXED INC		3,990,840	4,000,000	0	2FE
565849-AM-8	MARATHON OIL CORP 5.200% 06/01/45		06/01/2015	J P MORGAN SEC FIXED INC		4,997,050	5,000,000	0	2FE
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		04/27/2015	WELLS FARGO		9,922,400	10,000,000	9,028	1FE
59022H-MU-3	MLMT 2005-CKI1 A6 5.460% 11/12/37		06/23/2015	KGS-ALPHA CAPITAL MARKETS		199,311	199,249	756	1FM
59156R-BP-2	METLIFE INC 5.250% 12/29/49		05/27/2015	GOLDMAN SACHS		5,000,000	5,000,000	0	2FE
60856B-AA-2	MOLEX ELECTRONICS TECH 2.878% 04/15/20		04/01/2015	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	2FE
60856B-AC-8	MOLEX ELECTRONICS TECH 3.900% 04/15/25		04/01/2015	J P MORGAN SEC FIXED INC		998,430	1,000,000	0	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/23/2015	Various		0	2	0	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/23/2015	Various		0	2	0	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/23/2015	Various		0	3	0	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/23/2015	Various		0	2	0	1FM
636180-BM-2	NATIONAL FUEL GAS CO 5.200% 07/15/25		06/22/2015	J P MORGAN SEC FIXED INC		5,981,160	6,000,000	0	2FE
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		04/20/2015	RBC/DAIN		499,685	500,000	0	1FE
64952W-BZ-5	NEW YORK LIFE GLOBAL 1.300% 04/27/18		04/20/2015	GOLDMAN SACHS		799,440	800,000	0	1FE
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/12/2015	GUGGENHEIM CAPITAL MARKETS		1,780,359	1,700,000	4,533	2FE
681936-AX-8	OMEGA HEALTHCARE 6.750% 10/15/22		05/14/2015	GUGGENHEIM CAPITAL MARKETS		244,969	232,000	1,479	2FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		05/05/2015	BANK of AMERICA SEC		12,181,000	10,400,000	44,379	1FE
68389X-BE-4	ORACLE CORP 3.900% 05/15/35		04/28/2015	J P MORGAN SEC FIXED INC		1,986,500	2,000,000	0	1FE
69371R-M5-2	PACCAR FINANCIAL CORP 1.400% 05/18/18		05/11/2015	BANK of AMERICA SEC		399,472	400,000	0	1FE
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		04/30/2015	PIERPONT SECURITIES		1,972,328	1,950,000	10,698	2FE
74112V-AJ-0	PART 2012-1A C 3.250% 07/15/19		06/24/2015	WELLS FARGO		227,836	225,000	339	1FE
74432N-AA-0	PRUDENTIAL COVERED TRUST 2.997% 09/30/15		05/28/2015	GUGGENHEIM CAPITAL MARKETS		211,296	210,000	1,084	1FE
747525-AD-5	QUALCOMM 2.250% 05/20/20		05/13/2015	GOLDMAN SACHS		4,996,000	5,000,000	0	1FE
747525-AE-3	QUALCOMM 3.000% 05/20/22		05/13/2015	GOLDMAN SACHS		17,993,160	18,000,000	0	1FE
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/13/2015	GOLDMAN SACHS		9,964,000	10,000,000	0	1FE
760985-7E-5	RAMP 2004-RS7 AI5 5.626% 07/25/34		04/28/2015	KGS-ALPHA CAPITAL MARKETS		2,239,976	2,405,343	0	5AM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/23/2015	Various		0	3	0	4FM
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		06/09/2015	J P MORGAN SEC FIXED INC		4,999,150	5,000,000	0	2FE
761713-BF-2	REYNOLDS AMERICAN INC 4.000% 06/12/22		06/09/2015	J P MORGAN SEC FIXED INC		3,994,440	4,000,000	0	2FE
80282T-AF-4	SDART 2011-3 D 4.230% 05/15/17		04/16/2015	DEUTSCHE BANK		218,527	215,000	152	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
80282V-AE-2	SDART 2012-2 C 3.200% 02/15/18		06/16/2015	J P MORGAN SEC FIXED INC		197,040	195,756	70	1FE
80282W-AE-0	SDART 2012-3 C 3.010% 04/16/18		04/07/2015	J P MORGAN SEC FIXED INC		176,750	175,000	366	1FE
80284B-AE-4	SDART 2015-2 B 1.830% 01/15/20		04/15/2015	RBC/DAIN		14,999,649	15,000,000	0	1FE
811065-AF-8	SCRIPPS NETWORKS INTERAC 3.500% 06/15/22		05/18/2015	WELLS FARGO		9,969,000	10,000,000	0	2FE
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/19/2015	MORGAN STANLEY FIXED INC		18,246,094	18,000,000	42,000	1FE
833034-AE-1	SNAP-ON INC 5.500% 01/15/17		04/24/2015	GUGGENHEIM CAPITAL MARKETS		215,326	200,000	3,178	1FE
842329-AA-2	SOUTHERN BAPTIST HOSP. 4.857% 07/15/45		05/21/2015	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	0	1FE
85172C-AT-3	SLFMT 2013-1A M5 2.004% 06/25/58		04/02/2015	BANK of AMERICA SEC		323,379	323,531	125	1FE
88732J-BB-3	TIME WARNER CABLE INC 5.500% 09/01/41		06/04/2015	MORGAN STANLEY FIXED INC		951,590	1,000,000	14,972	2FE
90131H-AK-1	21ST CENTURY FOX 8.000% 10/17/16		04/17/2015	Tax Free Exchange		4,117,472	4,000,000	160,000	2FE
90131H-AL-9	21ST CENTURY FOX 7.250% 05/18/18		04/06/2015	Tax Free Exchange		5,434,599	5,250,000	145,906	2FE
90131H-AM-7	21ST CENTURY FOX 8.250% 08/10/18		04/06/2015	Tax Free Exchange		2,739,950	2,800,000	35,933	2FE
90131H-BA-2	21ST CENTURY FOX 7.300% 04/30/28		04/30/2015	Tax Free Exchange		3,233,666	3,000,000	109,500	2FE
90131H-BD-6	21ST CENTURY FOX 6.550% 03/15/33		04/06/2015	Tax Free Exchange		12,288,888	12,000,000	45,850	2FE
90131H-BQ-7	21ST CENTURY FOX 6.150% 02/15/41		04/06/2015	Tax Free Exchange		995,036	1,000,000	8,713	2FE
928668-AK-8	VOLKSWAGEN GROUP AMERICA 1.650% 05/22/18		05/19/2015	GOLDMAN SACHS		599,250	600,000	0	1FE
93934D-CG-0	WMCMS 2005-C1A K 5.170% 05/25/36		05/04/2015	Southwest Securities, Inc.		503,125	500,000	431	1FM
94874R-CQ-7	WEINGARTEN REALTY INVEST 5.542% 12/15/16		04/23/2015	GUGGENHEIM CAPITAL MARKETS		218,141	205,000	4,197	2FE
94988Q-BC-4	WFCM 2013-LC12 XA 0.638% 07/15/46		05/11/2015	GOLDMAN SACHS		3,691,974	0	31,668	1FE
94989M-AF-6	WELLS FARGO COMM2015NXS2ORTGAG SER|CL 3.461% 07/15/58		06/30/2015	WELLS FARGO		15,449,790	15,000,000	18,747	1FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		05/19/2015	GUGGENHEIM CAPITAL MARKETS		30,000,000	30,000,000	0	2AM
96041Q-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		06/16/2015	RBC/DAIN		184,038	184,210	14	1FE
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		06/18/2015	WELLS FARGO		269,998	270,000	0	1FE
976656-CB-2	WISC ELEC POWER 6.250% 12/01/15		05/12/2015	GUGGENHEIM CAPITAL MARKETS		1,546,740	1,500,000	42,708	1FE
976657-AJ-5	WISCONSIN ENERGY CORP 1.650% 06/15/18		06/04/2015	J P MORGAN SEC FIXED INC		199,888	200,000	0	2FE
064159-GM-2	BANK OF NOVA SCOTIA 1.700% 06/11/18	A	06/04/2015	SCOTIA		499,765	500,000	0	1FE
878742-AF-2	TECK RESOURCES LIMITED 5.375% 10/01/15	A	06/02/2015	Various		456,146	450,000	3,651	2FE
G54061-AC-3	LCM 5X B 0.662% 03/21/19	F	06/05/2015	MIZUHO SECURITIES USA INC		266,541	270,000	382	1FE
05530Q-AG-5	BAT INTL FINANCE PLC 2.750% 06/15/20	F	06/10/2015	HONG KONG SHANGHAI BK		5,990,520	6,000,000	0	1FE
05530Q-AL-4	BAT INTL FINANCE PLC 3.500% 06/15/22	F	06/10/2015	DEUTSCHE BANK		4,995,400	5,000,000	0	1FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	F	04/24/2015	CREDIT SUISSE FIRST BOSTON		399,560	400,000	0	1FE
22546Q-AW-7	CREDIT SUISS NEW YORK 0.959% 04/27/18	F	04/24/2015	CREDIT SUISSE FIRST BOSTON		250,000	250,000	0	1FE
233048-AC-1	DBS BANK LTD/SINGAPORE 1.886% 07/15/21	F	05/21/2015	STERNE AGEE LEACH		9,424,656	9,486,000	9,743	1FE
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	F	04/23/2015	Various		7,726,790	7,000,000	94,427	1FE
53944V-AG-4	LLOYDS BANK PLC 1.750% 05/14/18	F	05/11/2015	BANK of AMERICA SEC		199,808	200,000	0	1FE
552686-AE-7	MCFND 2006-1A C 1.232% 12/20/20	F	05/29/2015	MIZUHO SECURITIES USA INC		199,400	200,000	508	1FE
578470-AE-6	MPORT 2006-1A A3L 0.935% 02/22/20	F	05/05/2015	BANK of AMERICA SEC		198,500	200,000	375	1FE
65504L-AB-3	NOBLE HOLDING INTL LTD 3.450% 08/01/15	F	05/14/2015	GUGGENHEIM CAPITAL MARKETS		301,140	300,000	3,105	2FE
774262-AB-5	ROCKW 2006-1A A1LB 0.780% 08/01/21	F	05/05/2015	MIZUHO SECURITIES USA INC		197,000	200,000	30	1FE
82620K-AB-9	SIEGR 1.450% 05/25/18	F	05/18/2015	DEUTSCHE BANK		199,960	200,000	0	1FE
82620K-AD-5	SIEGR 2.900% 05/27/22	F	05/18/2015	DEUTSCHE BANK		10,000,000	10,000,000	0	1FE
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP 6.050% 12/15/23	R	05/07/2015	PRIVATE PLACEMENT		11,738,100	10,000,000	250,403	2
N7338@-AC-5	RED ELECTRICA PP 5.310% 10/19/25	R	04/17/2015	PRIVATE PLACEMENT		2,293,980	2,000,000	2,655	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						526,162,556	512,311,922	2,329,147	XXX
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		04/01/2015	BARCLAYS		5,356,250	5,000,000	87,500	2FE
4899999. Subtotal - Bonds - Hybrid Securities						5,356,250	5,000,000	87,500	XXX
8399997. Total - Bonds - Part 3						601,893,208	586,298,344	2,466,892	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						601,893,208	586,298,344	2,466,892	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		06/17/2015	BANK OF NEW YORK	30,590.000	1,001,492		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,001,492	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,001,492	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,001,492	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						1,001,492	XXX	0	XXX
9999999 - Totals						602,894,700	XXX	2,466,892	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		05/01/2015	Paydown		13,526	13,526	14,679	14,132	0	(607)	0	(607)	0	13,526	0	0	0	200	12/27/2061	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		05/01/2015	Paydown		14,014	14,014	15,516	14,846	0	(877)	0	(877)	0	14,014	0	0	0	211	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2015	Paydown		78,271	78,271	84,376	81,089	0	(2,837)	0	(2,837)	0	78,271	0	0	0	945	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		04/01/2015	Paydown		146,265	146,265	156,748	151,210	0	(4,945)	0	(4,945)	0	146,265	0	0	0	1,465	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2015	Paydown		58,753	58,753	58,827	58,814	0	(61)	0	(61)	0	58,753	0	0	0	582	01/15/2033	1
36179N-RP-5	G2 MA1394 1.713% 10/20/43		06/01/2015	Paydown		62,458	62,458	63,644	63,637	0	(1,179)	0	(1,179)	0	62,458	0	0	0	535	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA		06/01/2015	Paydown		9,218	9,218	9,364	9,363	0	(145)	0	(145)	0	9,218	0	0	0	81	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2015	Paydown		175,231	175,231	167,359	167,932	0	7,299	0	7,299	0	175,231	0	0	0	2,009	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		06/01/2015	Paydown		428	428	453	450	0	(23)	0	(23)	0	428	0	0	0	12	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		06/01/2015	Paydown		262	262	269	249	0	14	0	14	0	262	0	0	0	2	12/20/2021	1
36202K-5J-0	G2 # 8949 1.625% 08/20/26		06/01/2015	Paydown		162	162	166	152	0	10	0	10	0	162	0	0	0	1	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		06/01/2015	Paydown		3,051	3,051	3,169	2,964	0	87	0	87	0	3,051	0	0	0	50	03/20/2016	1
36202K-DB-8	G2 # 8198 1.625% 05/20/23		06/01/2015	Paydown		2,571	2,571	2,624	2,381	0	190	0	190	0	2,571	0	0	0	18	05/20/2023	1
36202K-DW-2	G2 # 8217 1.625% 06/20/23		06/01/2015	Paydown		2,688	2,688	2,757	2,500	0	188	0	188	0	2,688	0	0	0	18	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		06/01/2015	Paydown		333	333	342	321	0	12	0	12	0	333	0	0	0	3	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		06/01/2015	Paydown		1,139	1,139	1,163	1,096	0	44	0	44	0	1,139	0	0	0	12	09/20/2017	1
36202K-NU-5	G2 # 8503 1.625% 09/20/24		06/01/2015	Paydown		1,773	1,773	1,824	1,669	0	103	0	103	0	1,773	0	0	0	12	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		06/01/2015	Paydown		1,181	1,181	1,212	1,116	0	65	0	65	0	1,181	0	0	0	8	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		06/01/2015	Paydown		643	643	656	598	0	45	0	45	0	643	0	0	0	8	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		06/01/2015	Paydown		1,649	1,649	1,659	1,534	0	115	0	115	0	1,649	0	0	0	17	01/20/2021	1
36202K-XR-1	G2 # 8788 1.750% 01/20/26		06/01/2015	Paydown		391	391	399	363	0	28	0	28	0	391	0	0	0	3	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		06/01/2015	Paydown		1,742	1,742	1,803	1,660	0	82	0	82	0	1,742	0	0	0	12	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		06/01/2015	Paydown		355	355	326	334	0	21	0	21	0	355	0	0	0	12	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		06/01/2015	Paydown		533	533	511	517	0	16	0	16	0	533	0	0	0	17	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2015	Paydown		3,150	3,150	3,027	3,061	0	89	0	89	0	3,150	0	0	0	99	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		06/01/2015	Paydown		365	365	335	343	0	22	0	22	0	365	0	0	0	11	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		06/01/2015	Paydown		153	153	153	153	0	0	0	0	0	153	0	0	0	5	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		06/01/2015	Paydown		65	65	59	61	0	4	0	4	0	65	0	0	0	2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		06/01/2015	Paydown		209	209	214	213	0	(4)	0	(4)	0	209	0	0	0	7	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		06/01/2015	Paydown		279	279	280	280	0	(1)	0	(1)	0	279	0	0	0	9	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2015	Paydown		891	891	882	884	0	7	0	7	0	891	0	0	0	30	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		06/01/2015	Paydown		426	426	407	412	0	15	0	15	0	426	0	0	0	14	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		06/01/2015	Paydown		538	538	532	533	0	4	0	4	0	538	0	0	0	18	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2015	Paydown		640	640	634	635	0	5	0	5	0	640	0	0	0	21	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		06/01/2015	Paydown		387	387	387	386	0	0	0	0	0	387	0	0	0	12	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		06/01/2015	Paydown		145	145	146	145	0	(1)	0	(1)	0	145	0	0	0	5	03/15/2027	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		06/01/2015	Paydown		163	163	167	166	0	(3)	0	(3)	0	163	0	0	0	5	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		06/01/2015	Paydown		190	190	184	185	0	4	0	4	0	190	0	0	0	6	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		06/01/2015	Paydown		99	99	99	99	0	0	0	0	0	99	0	0	0	3	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		06/01/2015	Paydown		179	179	180	180	0	0	0	0	0	179	0	0	0	6	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		06/01/2015	Paydown		1,767	1,767	1,763	1,763	0	4	0	4	0	1,767	0	0	0	55	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		06/01/2015	Paydown		1,216	1,216	1,235	1,232	0	(15)	0	(15)	0	1,216	0	0	0	36	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		06/01/2015	Paydown		196	196	196	196	0	0	0	0	0	196	0	0	0	6	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2015	Paydown		380	380	374	375	0	5	0	5	0	380	0	0	0	12	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		06/01/2015	Paydown		890	890	896	894	0	(4)	0	(4)	0	890	0	0	0	28	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		06/01/2015	Paydown		343	343	344	343	0	(1)	0	(1)	0	343	0	0	0	11	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		06/01/2015	Paydown		590	590	581	582	0	8	0	8	0	590	0	0	0	19	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		06/01/2015	Paydown		1,370	1,370	1,352	1,355	0	15	0	15	0	1,370	0	0	0	44	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		06/01/2015	Paydown		739	739	742	741	0	(1)	0	(1)	0	739	0	0	0	23	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		06/01/2015	Paydown		745	745	756	754	0	(8)	0	(8)	0	745	0	0	0	20	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		06/01/2015	Paydown		290	290	295	294	0	(3)	0	(3)	0	290	0	0	0	9	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		06/01/2015	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		06/01/2015	Paydown		636	636	642	641	0	(5)	0	(5)	0	636	0	0	0	20	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		06/01/2015	Paydown		939	939	942	941	0	(2)	0	(2)	0	939	0	0	0	30	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		06/01/2015	Paydown		226	226	227	227	0	0	0	0	0	226	0	0	0	7	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		06/01/2015	Paydown		140	140	142	141	0	(1)	0	(1)	0	140	0	0	0	4	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		06/01/2015	Paydown		1,042	1,042	1,046	1,044	0	(2)	0	(2)	0	1,042	0	0	0	32	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		06/01/2015	Paydown		197	197	196	196	0	0	0	0	0	197	0	0	0	6	02/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		06/01/2015	Paydown		349	349	348	348	0	1	0	1	0	349	0	0	0	11	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		06/01/2015	Paydown		328	328	322	323	0	5	0	5	0	328	0	0	0	10	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		06/01/2015	Paydown		785	785	789	788	0	(3)	0	(3)	0	785	0	0	0	25	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		06/01/2015	Paydown		606	606	609	609	0	(2)	0	(2)	0	606	0	0	0	19	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		06/01/2015	Paydown		310	310	318	316	0	(6)	0	(6)	0	310	0	0	0	10	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		06/01/2015	Paydown		1,080	1,080	1,096	1,093	0	(13)	0	(13)	0	1,080	0	0	0	29	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2015	Paydown		9,061	9,061	9,189	9,165	0	(103)	0	(103)	0	9,061	0	0	0	245	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		06/01/2015	Paydown		1,042	1,042	1,057	1,054	0	(12)	0	(12)	0	1,042	0	0	0	31	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		06/01/2015	Paydown		346	346	344	344	0	2	0	2	0	346	0	0	0	11	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		06/01/2015	Paydown		18,926	18,926	19,193	19,142	0	(216)	0	(216)	0	18,926	0	0	0	513	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		06/01/2015	Paydown		376	376	370	371	0	6	0	6	0	376	0	0	0	11	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		06/01/2015	Paydown		706	706	706	706	0	0	0	0	0	706	0	0	0	19	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2015	Paydown		807	807	803	803	0	4	0	4	0	807	0	0	0	25	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2015	Paydown		651	651	651	651	0	0	0	0	0	651	0	0	0	19	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2015	Paydown		1,098	1,098	1,113	1,110	0	(13)	0	(13)	0	1,098	0	0	0	30	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2015	Paydown		876	876	876	875	0	0	0	0	0	876	0	0	0	24	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2015	Paydown		15,267	15,267	15,265	15,259	0	8	0	8	0	15,267	0	0	0	490	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		06/01/2015	Paydown		3,540	3,540	3,539	3,538	0	2	0	2	0	3,540	0	0	0	94	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2015	Paydown		394	394	394	394	0	0	0	0	0	394	0	0	0	11	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		06/01/2015	Paydown		650	650	650	650	0	0	0	0	0	650	0	0	0	18	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2015	Paydown		838	838	833	833	0	4	0	4	0	838	0	0	0	26	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2015	Paydown		1,292	1,292	1,296	1,295	0	(3)	0	(3)	0	1,292	0	0	0	42	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2015	Paydown		1,952	1,952	1,982	1,976	0	(24)	0	(24)	0	1,952	0	0	0	60	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2015	Paydown		2,653	2,653	2,654	2,653	0	0	0	0	0	2,653	0	0	0	73	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.750% 01/20/27		06/01/2015	Paydown		786	786	798	726	0	60	0	60	0	786	0	0	0	5	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		06/01/2015	Paydown		2,353	2,353	2,378	2,193	0	160	0	160	0	2,353	0	0	0	16	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.625% 05/20/27		06/01/2015	Paydown		305	305	312	281	0	24	0	24	0	305	0	0	0	2	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		06/01/2015	Paydown		317	317	325	297	0	20	0	20	0	317	0	0	0	2	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.750% 01/20/28		06/01/2015	Paydown		1,183	1,183	1,203	1,092	0	91	0	91	0	1,183	0	0	0	8	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		06/01/2015	Paydown		293	293	301	276	0	17	0	17	0	293	0	0	0	2	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.750% 02/20/28		06/01/2015	Paydown		91	91	93	84	0	7	0	7	0	91	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.750% 03/20/28		06/01/2015	Paydown		1,114	1,114	1,124	1,025	0	89	0	89	0	1,114	0	0	0	8	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.625% 05/20/28		06/01/2015	Paydown		1,505	1,505	1,535	1,383	0	122	0	122	0	1,505	0	0	0	11	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.103% 04/20/35		06/01/2015	Paydown		494	494	490	490	0	5	0	5	0	494	0	0	0	4	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		06/01/2015	Paydown		609,421	609,421	654,662	628,942	0	(21,646)	0	(21,646)	0	609,421	0	0	0	10,536	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2015	Paydown		217,539	217,539	234,576	225,716	0	(8,177)	0	(8,177)	0	217,539	0	0	0	3,117	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2015	Paydown		135,396	135,396	145,997	140,168	0	(4,837)	0	(4,837)	0	135,396	0	0	0	1,138	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		05/01/2015	Paydown		121,562	121,562	126,636	123,305	0	(2,005)	0	(2,005)	0	121,562	0	0	0	1,881	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2015	Paydown		82,333	82,333	84,212	83,226	0	(893)	0	(893)	0	82,333	0	0	0	1,235	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2015	Paydown		69,271	69,271	71,198	69,460	0	(189)	0	(189)	0	69,271	0	0	0	1,813	05/16/2032	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2015	Paydown		139,677	139,677	161,415	154,979	0	(15,301)	0	(15,301)	0	139,677	0	0	0	3,106	05/16/2039	1
38376G-FV-7	GNR 2010-28 IO 1.590% 01/16/52		06/01/2015	Paydown		0	0	188,982	177,125	0	(177,125)	0	(177,125)	0	0	0	0	0	11,760	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2015	Paydown		384,162	384,162	428,415	416,709	0	(32,547)	0	(32,547)	0	384,162	0	0	0	6,854	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2015	Paydown		101,741	101,741	106,112	104,642	0	(2,902)	0	(2,902)	0	101,741	0	0	0	1,909	08/20/2026	1
38378B-DY-2	GNR 2012-22 IO 1.296% 02/01/27		06/16/2015	Capital Distribution		12,420	0	12,420	12,420	0	0	0	0	0	12,420	0	0	0	0	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.397% 11/16/43		06/01/2015	Paydown		212,144	212,144	241,463	236,417	0	(24,273)	0	(24,273)	0	212,144	0	0	0	5,605	11/16/2043	1
38378B-RJ-0	GNR 2012-35 B 3.397% 11/16/43		06/18/2015	Capital Distribution		2,705	0	2,705	2,705	0	0	0	0	0	2,705	0	0	0	0	11/16/2043	1
38378K-DQ-9	GNR 2013 46 IO 1.140% 09/16/43		04/01/2015	Paydown		0	0	4,061	2,988	0	(2,988)	0	(2,988)	0	0	0	0	0	176	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.648% 10/16/44		06/18/2015	Capital Distribution		2,603	0	2,603	2,603	0	0	0	0	0	2,603	0	0	0	0	10/16/2044	1
912828-DV-9	U S TREASURY 4.125% 05/15/15		05/15/2015	Maturity		900,000	900,000	865,055	898,248	0	1,752	0	1,752	0	900,000	0	0	0	18,563	05/15/2015	1
0599999. Subtotal - Bonds - U.S. Governments						3,659,591	3,641,863	4,012,750	3,950,199	0	(293,123)	0	(293,123)	0	3,659,591	0	0	0	76,447	XXX	XXX
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	06/09/2015	Maturity		12,100,000	12,100,000	12,163,261	5,000,000	0	(63,261)	0	(63,261)	0	12,100,000	0	0	0	172,425	06/09/2015	1FE
831594-AF-3	REPUBLIC OF SLOVENIA 4.125% 02/18/19	F	05/19/2015	BARCLAYS		11,610,500	11,000,000	11,440,000	11,388,467	0	(34,818)	0	(34,818)	0	11,353,649	0	256,851	256,851	345,354	02/18/2019	2FE
1099999. Subtotal - Bonds - All Other Governments						23,710,500	23,100,000	23,603,261	16,388,467	0	(98,079)	0	(98,079)	0	23,453,649	0	256,851	256,851	517,779	XXX	XXX
485107-CK-0	KC MO TIF VRDN 0.140% 11/01/28		06/30/2015	Redemption 100.0000		10,880,000	10,880,000	10,880,000	10,880,000	0	0	0	0	0	10,880,000	0	0	0	7,181	11/01/2028	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,880,000	10,880,000	10,880,000	10,880,000	0	0	0	0	0	10,880,000	0	0	0	7,181	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100%		06/01/2015	Redemption 100.0000		62,861	62,861	62,861	62,861	0	0	0	0	0	62,861	0	0	0	633	07/01/2043	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550%		05/15/2015	Redemption 100.0000		3,700,000	3,700,000	3,700,000	0	0	0	0	0	0	3,700,000	0	0	0	0	11/15/2038	1FE
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO 5.000% 10		05/22/2015	Call 101.6586		274,478	270,000	270,000	270,000	0	0	0	0	0	270,000	0	4,478	4,478	8,138	10/15/2015	2AM
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11		05/28/2015	Redemption 100.0000		115,000	115,000	119,035	118,758	0	(3,758)	0	(3,758)	0	115,000	0	0	0	1,695	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000%		06/01/2015	Paydown		123,395	123,395	124,166	124,040	0	(645)	0	(645)	0	123,395	0	0	0	1,030	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		06/01/2015	Paydown		1,393	1,393	1,402	1,399	0	(6)	0	(6)	0	1,393	0	0	0	41	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		06/01/2015	Paydown		8,738	8,738	9,410	9,261	0	(523)	0	(523)	0	8,738	0	0	0	182	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/01/2015	Paydown		7,827	7,827	8,478	8,333	0	(506)	0	(506)	0	7,827	0	0	0	159	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		06/01/2015	Paydown		15,075	15,075	14,839	14,856	0	219	0	219	0	15,075	0	0	0	344	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		06/01/2015	Paydown		10,627	10,627	10,638	10,628	0	(1)	0	(1)	0	10,627	0	0	0	331	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		06/01/2015	Paydown		5,220	5,220	5,313	5,286	0	(65)	0	(65)	0	5,220	0	0	0	174	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		06/01/2015	Paydown		617	617	624	622	0	(5)	0	(5)	0	617	0	0	0	18	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		06/01/2015	Paydown		1,431	1,431	1,441	1,438	0	(7)	0	(7)	0	1,431	0	0	0	36	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		06/01/2015	Paydown		126	126	127	127	0	(1)	0	(1)	0	126	0	0	0	4	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		06/01/2015	Paydown		410	410	408	408	0	1	0	1	0	410	0	0	0	12	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		06/01/2015	Paydown		727	727	724	724	0	2	0	2	0	727	0	0	0	21	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		06/01/2015	Paydown		740	740	735	735	0	4	0	4	0	740	0	0	0	22	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300		06/01/2015	Paydown		251,051	251,051	260,896	260,235	0	(9,185)	0	(9,185)	0	251,051	0	0	0	3,128	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		06/01/2015	Paydown		228,212	228,212	232,134	231,299	0	(3,088)	0	(3,088)	0	228,212	0	0	0	4,207	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		06/01/2015	Paydown		90,362	90,362	92,720	92,230	0	(1,867)	0	(1,867)	0	90,362	0	0	0	1,674	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		06/01/2015	Paydown		1,432	1,432	1,435	1,435	0	(3)	0	(3)	0	1,432	0	0	0	38	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		06/01/2015	Paydown		123	123	123	123	0	0	0	0	0	123	0	0	0	3	08/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		06/01/2015	Paydown		727,017	727,017	726,449	726,437	0	580	0	580	0	727,017	0	0	0	9,034	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		06/01/2015	Paydown		720,847	720,847	750,132	747,763	0	(26,915)	0	(26,915)	0	720,847	0	0	0	13,125	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2015	Paydown		176,650	176,650	180,072	179,382	0	(2,733)	0	(2,733)	0	176,650	0	0	0	3,255	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2015	Paydown		36,475	36,475	37,293	37,139	0	(664)	0	(664)	0	36,475	0	0	0	283	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2015	Paydown		183,964	183,964	188,118	187,289	0	(3,325)	0	(3,325)	0	183,964	0	0	0	3,149	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2015	Paydown		169,132	169,132	175,581	174,513	0	(5,381)	0	(5,381)	0	169,132	0	0	0	3,161	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2015	Paydown		105,296	105,296	111,614	110,798	0	(5,502)	0	(5,502)	0	105,296	0	0	0	1,960	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2015	Paydown		243,971	243,971	258,686	256,785	0	(12,814)	0	(12,814)	0	243,971	0	0	0	5,013	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2015	Paydown		118,584	118,584	126,070	125,112	0	(6,528)	0	(6,528)	0	118,584	0	0	0	2,241	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2015	Paydown		143,526	143,526	152,586	151,440	0	(7,914)	0	(7,914)	0	143,526	0	0	0	2,512	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		06/01/2015	Paydown		455,809	455,809	441,138	443,218	0	12,592	0	12,592	0	455,809	0	0	0	5,734	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.353% 06/01/35		06/01/2015	Paydown		9,336	9,336	9,843	9,804	0	(469)	0	(469)	0	9,336	0	0	0	86	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.353% 07/01/35		06/01/2015	Paydown		13,749	13,749	14,503	14,447	0	(698)	0	(698)	0	13,749	0	0	0	139	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.214% 01/01/37		06/01/2015	Paydown		2,107	2,107	2,222	2,214	0	(107)	0	(107)	0	2,107	0	0	0	19	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.218% 03/01/36		06/01/2015	Paydown		768	768	805	803	0	(35)	0	(35)	0	768	0	0	0	10	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.433% 09/01/36		06/01/2015	Paydown		3,254	3,254	3,433	3,372	0	(118)	0	(118)	0	3,254	0	0	0	45	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2015	Paydown		997	997	1,000	996	0	1	0	1	0	997	0	0	0	41	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 1.086% 04/25/23		06/25/2015	Paydown		4,353	4,353	4,443	4,346	0	7	0	7	0	4,353	0	0	0	20	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		06/01/2015	Paydown		414	414	438	435	0	(20)	0	(20)	0	414	0	0	0	12	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		06/01/2015	Paydown		160	160	162	161	0	(1)	0	(1)	0	160	0	0	0	6	03/01/2021	1
31300L-CF-0	FHARM 848170 2.413% 12/01/39		06/01/2015	Paydown		19,609	19,609	20,443	19,798	0	(189)	0	(189)	0	19,609	0	0	0	245	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		06/01/2015	Paydown		377,190	377,190	397,523	396,437	0	(19,247)	0	(19,247)	0	377,190	0	0	0	5,500	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		06/01/2015	Paydown		481,060	481,060	506,992	505,633	0	(24,574)	0	(24,574)	0	481,060	0	0	0	7,533	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		06/01/2015	Paydown		771,623	771,623	813,218	811,066	0	(39,443)	0	(39,443)	0	771,623	0	0	0	12,374	05/01/2033	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		06/01/2015	Paydown		496,964	496,964	522,433	522,148	0	(25,184)	0	(25,184)	0	496,964	0	0	0	8,276	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		06/01/2015	Paydown		751,087	751,087	737,474	737,972	0	13,115	0	13,115	0	751,087	0	0	0	9,430	07/01/2033	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		06/01/2015	Paydown		370	370	372	371	0	(1)	0	(1)	0	370	0	0	0	12	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		06/01/2015	Paydown		2,491	2,491	2,461	2,466	0	25	0	25	0	2,491	0	0	0	80	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2015	Paydown		1,131	1,131	1,146	1,142	0	(10)	0	(10)	0	1,131	0	0	0	32	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2015	Paydown		1,518	1,518	1,444	1,457	0	62	0	62	0	1,518	0	0	0	44	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		06/01/2015	Paydown		15,788	15,788	17,086	16,417	0	(629)	0	(629)	0	15,788	0	0	0	452	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		06/01/2015	Paydown		4,413	4,413	4,369	4,384	0	29	0	29	0	4,413	0	0	0	35	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7		06/01/2015	Paydown		1,384	1,384	1,395	1,396	0	(12)	0	(12)	0	1,384	0	0	0	30	08/25/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		06/01/2015	Paydown		152	152	154	151	0	1	0	1	0	152	0	0	0	6	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2015	Paydown		117	117	118	117	0	0	0	0	0	117	0	0	0	5	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2015	Paydown		104	104	105	104	0	0	0	0	0	104	0	0	0	4	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		06/15/2015	Paydown		6,264	6,264	6,368	6,258	0	6	0	6	0	6,264	0	0	0	275	10/15/2019	1
31349U-B5-6	FHARM 782760 2.335% 11/01/36		06/01/2015	Paydown		2,035	2,035	2,177	2,170	0	(135)	0	(135)	0	2,035	0	0	0	18	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2015	Paydown		23	23	24	23	0	0	0	0	0	23	0	0	0	1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		06/01/2015	Paydown		34	34	33	33	0	0	0	0	0	34	0	0	0	1	06/01/2021	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		06/01/2015	Paydown		7,041	7,041	7,023	7,023	0	18	0	18	0	7,041	0	0	0	264	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2015	Paydown		216,609	216,609	213,902	214,131	0	2,479	0	2,479	0	216,609	0	0	0	2,286	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2015	Paydown		131,449	131,449	125,944	126,688	0	4,761	0	4,761	0	131,449	0	0	0	1,242	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2015	Paydown		747,478	747,478	764,413	762,706	0	(15,228)	0	(15,228)	0	747,478	0	0	0	10,809	03/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		06/01/2015	Paydown		1,177	1,177	1,182	1,174	0	3	0	3	0	1,177	0	0	0	37	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2015	Paydown		17,582	17,582	17,886	17,864	0	(281)	0	(281)	0	17,582	0	0	0	476	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		06/01/2015	Paydown		176,111	176,111	183,706	181,973	0	(5,862)	0	(5,862)	0	176,111	0	0	0	3,680	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		06/01/2015	Paydown		11,576	11,576	11,722	11,665	0	(89)	0	(89)	0	11,576	0	0	0	488	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		06/01/2015	Paydown		73	73	74	74	0	(1)	0	(1)	0	73	0	0	0	3	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		06/01/2015	Paydown		261	261	264	263	0	(1)	0	(1)	0	261	0	0	0	9	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		06/01/2015	Paydown		901	901	909	906	0	(5)	0	(5)	0	901	0	0	0	28	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		06/01/2015	Paydown		15,354	15,354	15,296	15,291	0	62	0	62	0	15,354	0	0	0	572	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		06/01/2015	Paydown		496	496	494	494	0	2	0	2	0	496	0	0	0	15	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2015	Paydown		658	658	679	671	0	(14)	0	(14)	0	658	0	0	0	16	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.625% 08/25/20		06/01/2015	Paydown		0	0	45,801	39,062	0	(39,062)	0	(39,062)	0	0	0	0	0	3,922	08/25/2020	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		06/01/2015	Paydown		1,297,312	1,297,312	1,310,267	1,302,295	0	(4,983)	0	(4,983)	0	1,297,312	0	0	0	19,551	02/25/2018	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		06/01/2015	Paydown		781,809	781,809	828,717	848,036	0	(66,228)	0	(66,228)	0	781,809	0	0	0	14,503	12/15/2040	1
3137AK-KD-2	FHMS K705 X1 1.882% 09/25/18		06/01/2015	Paydown		0	0	15,556	9,051	0	(9,051)	0	(9,051)	0	0	0	0	0	1,237	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.712% 10/25/18		06/01/2015	Paydown		0	0	34,115	20,065	0	(20,065)	0	(20,065)	0	0	0	0	0	2,626	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.681% 01/25/47		06/01/2015	Paydown		0	0	12,618	7,504	0	(7,504)	0	(7,504)	0	0	0	0	0	974	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2015	Paydown		359,145	359,145	390,290	384,538	0	(25,393)	0	(25,393)	0	359,145	0	0	0	5,016	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.580% 01/25/22		06/01/2015	Paydown		0	0	12,668	9,360	0	(9,360)	0	(9,360)	0	0	0	0	0	759	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.664% 03/25/19		06/01/2015	Paydown		0	0	36,950	23,368	0	(23,368)	0	(23,368)	0	0	0	0	0	2,884	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.866% 03/25/22		06/01/2015	Paydown		0	0	21,232	16,303	0	(16,303)	0	(16,303)	0	0	0	0	0	1,269	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.420% 07/25/22		06/01/2015	Paydown		0	0	3,447	2,718	0	(2,718)	0	(2,718)	0	0	0	0	0	197	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2015	Paydown		113,075	113,075	105,328	106,425	0	6,651	0	6,651	0	113,075	0	0	0	698	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2015	Paydown		639,709	639,709	632,312	633,522	0	6,187	0	6,187	0	639,709	0	0	0	8,026	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2015	Paydown		2,860	2,860	2,838	2,838	0	21	0	21	0	2,860	0	0	0	42	05/15/2044	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		06/01/2015	Paydown		987	987	1,044	1,035	0	(48)	0	(48)	0	987	0	0	0	29	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		06/01/2015	Paydown		442	442	445	444	0	(2)	0	(2)	0	442	0	0	0	12	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		06/01/2015	Paydown		683	683	687	686	0	(3)	0	(3)	0	683	0	0	0	18	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		06/01/2015	Paydown		46,366	46,366	46,416	46,340	0	26	0	26	0	46,366	0	0	0	597	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		06/01/2015	Paydown		4,035	4,035	3,984	3,989	0	46	0	46	0	4,035	0	0	0	108	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		06/01/2015	Paydown		2,784	2,784	2,783	2,781	0	3	0	3	0	2,784	0	0	0	87	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		06/01/2015	Paydown		1,894	1,894	1,876	1,740	0	154	0	154	0	1,894	0	0	0	18	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		06/01/2015	Paydown		1,463	1,463	1,470	1,468	0	(5)	0	(5)	0	1,463	0	0	0	52	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		06/01/2015	Paydown		162	162	160	161	0	2	0	2	0	162	0	0	0	5	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		06/01/2015	Paydown		254	254	251	252	0	2	0	2	0	254	0	0	0	8	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		06/01/2015	Paydown		40,352	40,352	40,379	40,361	0	(9)	0	(9)	0	40,352	0	0	0	1,094	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		06/01/2015	Paydown		20,214	20,214	20,219	20,210	0	3	0	3	0	20,214	0	0	0	557	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		06/01/2015	Paydown		11,392	11,392	11,416	11,410	0	(17)	0	(17)	0	11,392	0	0	0	281	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		06/01/2015	Paydown		3,103	3,103	3,358	3,266	0	(163)	0	(163)	0	3,103	0	0	0	89	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		06/01/2015	Paydown		39,130	39,130	39,307	39,272	0	(142)	0	(142)	0	39,130	0	0	0	1,304	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		06/01/2015	Paydown		14,777	14,777	14,688	14,690	0	87	0	87	0	14,777	0	0	0	400	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		06/01/2015	Paydown		1,147	1,147	1,140	1,140	0	7	0	7	0	1,147	0	0	0	31	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		06/01/2015	Paydown		4,771	4,771	4,949	4,929	0	(158)	0	(158)	0	4,771	0	0	0	138	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2015	Paydown		125,337	125,337	121,285	121,720	0	3,617	0	3,617	0	125,337	0	0	0	1,479	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2015	Paydown		242,407	242,407	242,587	242,498	0	(91)	0	(91)	0	242,407	0	0	0	2,873	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		06/01/2015	Paydown		732,777	732,777	742,280	741,849	0	(9,073)	0	(9,073)	0	732,777	0	0	0	11,176	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2015	Paydown		570,813	570,813	586,243	585,688	0	(14,874)	0	(14,874)	0	570,813	0	0	0	8,170	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2015	Paydown		313,376	313,376	329,045	328,796	0	(15,420)	0	(15,420)	0	313,376	0	0	0	5,088	09/01/2043	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		06/01/2015	Paydown		130,489	130,489	122,272	123,372	0	7,117	0	7,117	0	130,489	0	0	0	1,344	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2015	Paydown		32,781	32,781	31,479	31,636	0	1,145	0	1,145	0	32,781	0	0	0	380	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		06/01/2015	Paydown		56,569	56,569	60,494	60,281	0	(3,712)	0	(3,712)	0	56,569	0	0	0	832	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		06/01/2015	Paydown		661,850	661,850	661,229	661,202	0	648	0	648	0	661,850	0	0	0	8,360	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2015	Paydown		148,731	148,731	159,049	158,496	0	(9,766)	0	(9,766)	0	148,731	0	0	0	2,317	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		06/01/2015	Paydown		440,409	440,409	470,962	469,345	0	(28,936)	0	(28,936)	0	440,409	0	0	0	5,366	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2015	Paydown		120,212	120,212	120,080	120,076	0	136	0	136	0	120,212	0	0	0	1,578	08/01/2033	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		06/01/2015	Paydown		70,845	70,845	70,863	70,833	0	12	0	12	0	70,845	0	0	0	2,477	06/01/2032	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		06/01/2015	Paydown		798	798	798	798	0	0	0	0	0	798	0	0	0	23	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.804% 01/01/40		06/01/2015	Paydown		639	639	656	655	0	(16)	0	(16)	0	639	0	0	0	7	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		06/01/2015	Paydown		611	611	619	614	0	(3)	0	(3)	0	611	0	0	0	17	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2015	Paydown		52,192	52,192	47,283	49,884	0	2,308	0	2,308	0	52,192	0	0	0	1,233	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.407% 04/25/33		06/25/2015	Paydown		1,021	1,021	1,021	1,021	0	0	0	0	0	1,021	0	0	0	2	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2015	Paydown		74,552	74,552	84,430	82,437	0	(7,886)	0	(7,886)	0	74,552	0	0	0	1,867	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2015	Paydown		32,399	32,399	31,300	31,789	0	610	0	610	0	32,399	0	0	0	677	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/		06/01/2015	Paydown		161,207	161,207	149,749	156,066	0	5,141	0	5,141	0	161,207	0	0	0	3,566	12/15/2032	1
31393T-Y7-5	FNR 2003-106 WE 4.500% 11/25/22		06/01/2015	Paydown		18,119	18,119	18,521	18,175	0	(56)	0	(56)	0	18,119	0	0	0	308	11/25/2022	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2015	Paydown		141,990	141,990	152,739	147,428	0	(5,438)	0	(5,438)	0	141,990	0	0	0	3,441	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2015	Paydown		326,333	326,333	363,198	367,984	0	(41,652)	0	(41,652)	0	326,333	0	0	0	7,238	01/25/2035	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2015	Paydown		188,094	188,094	182,574	185,654	0	2,441	0	2,441	0	188,094	0	0	0	4,293	04/15/2033	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2015	Paydown		883,413	883,413	960,160	988,310	0	(104,897)	0	(104,897)	0	883,413	0	0	0	18,776	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2015	Paydown		111,202	111,202	116,084	114,060	0	(2,859)	0	(2,859)	0	111,202	0	0	0	1,861	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		06/01/2015	Paydown		147,403	147,403	167,233	168,077	0	(20,673)	0	(20,673)	0	147,403	0	0	0	3,966	05/15/2036	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		06/01/2015	Paydown		321,571	321,571	336,645	324,001	0	(2,430)	0	(2,430)	0	321,571	0	0	0	6,766	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2015	Paydown		253,504	253,504	280,597	267,160	0	(13,656)	0	(13,656)	0	253,504	0	0	0	5,206	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2015	Paydown		393,670	393,670	399,452	396,429	0	(2,759)	0	(2,759)	0	393,670	0	0	0	3,918	03/25/2037	1
31397U-PE-3	FNA 2011-M1 A2 3.607% 06/25/21		06/01/2015	Paydown		821,740	821,740	817,631	818,508	0	3,232	0	3,232	0	821,740	0	0	0	17,957	06/25/2021	1
31398E-2J-2	FHMS K003 AX1 0.622% 05/25/19		06/11/2015	GOLDMAN SACHS		5,334,051	0	6,741,320	5,624,243	0	(534,351)	0	(534,351)	0	5,089,892	0	244,159	244,159	811,368	05/25/2019	1
31398E-2J-2	FHMS K003 AX1 0.622% 05/25/19		05/01/2015	Paydown		0	0	17,635	14,713	0	(14,713)	0	(14,713)	0	0	0	0	0	1,432	05/25/2019	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		06/01/2015	Paydown		67,369	67,369	69,940	68,775	0	(1,406)	0	(1,406)	0	67,369	0	0	0	1,079	07/25/2019	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		04/01/2015	Paydown		269	269	278	270	0	(1)	0	(1)	0	269	0	0	0	4	03/25/2027	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2015	Paydown		117,807	117,807	112,690	115,409	0	2,398	0	2,398	0	117,807	0	0	0	1,950	11/25/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		06/01/2015	Paydown		189,228	189,228	188,814	188,863	0	365	0	365	0	189,228	0	0	0	3,172	10/15/2029	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2015	Paydown		172,530	172,530	181,534	176,689	0	(4,159)	0	(4,159)	0	172,530	0	0	0	3,451	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2015	Paydown		340,151	340,151	325,482	333,617	0	6,534	0	6,534	0	340,151	0	0	0	5,671	02/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		06/01/2015	Paydown		631,519	631,519	623,625	627,337	0	4,182	0	4,182	0	631,519	0	0	0	12,133	03/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2015	Paydown		430,073	430,073	408,032	420,424	0	9,648	0	9,648	0	430,073	0	0	0	7,159	02/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		06/01/2015	Paydown		85,430	85,430	84,122	84,202	0	1,228	0	1,228	0	85,430	0	0	0	1,623	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2015	Paydown		3,819	3,819	3,780	3,782	0	37	0	37	0	3,819	0	0	0	88	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		06/01/2015	Paydown		18,486	18,486	20,053	19,601	0	(1,115)	0	(1,115)	0	18,486	0	0	0	462	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		06/01/2015	Paydown		1,941	1,941	1,957	1,955	0	(13)	0	(13)	0	1,941	0	0	0	45	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.374% 07/01/34		06/01/2015	Paydown		46,922	46,922	47,391	47,331	0	(409)	0	(409)	0	46,922	0	0	0	386	07/01/2034	1
31404V-AB-4	FNMA #779502 2.082% 06/01/34		06/01/2015	Paydown		29,288	29,288	29,545	29,518	0	(230)	0	(230)	0	29,288	0	0	0	302	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		06/01/2015	Paydown		7,988	7,988	8,142	8,054	0	(66)	0	(66)	0	7,988	0	0	0	177	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		06/01/2015	Paydown		2,329	2,329	2,370	2,366	0	(37)	0	(37)	0	2,329	0	0	0	53	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		06/01/2015	Paydown		67,719	67,719	68,900	68,809	0	(1,090)	0	(1,090)	0	67,719	0	0	0	801	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2015	Paydown		44,380	44,380	45,154	45,095	0	(714)	0	(714)	0	44,380	0	0	0	599	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2015	Paydown		157,213	157,213	159,954	159,711	0	(2,498)	0	(2,498)	0	157,213	0	0	0	4,111	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2015	Paydown		22,975	22,975	23,375	23,345	0	(370)	0	(370)	0	22,975	0	0	0	245	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.336% 01/01/35		06/01/2015	Paydown		642	642	645	644	0	(2)	0	(2)	0	642	0	0	0	6	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.260% 09/01/35		06/01/2015	Paydown		368	368	390	389	0	(20)	0	(20)	0	368	0	0	0	3	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.421% 01/01/37		06/01/2015	Paydown		138	138	137	125	0	13	0	13	0	138	0	0	0	1	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.526% 04/01/36		06/01/2015	Paydown		4,875	4,875	5,112	5,098	0	(223)	0	(223)	0	4,875	0	0	0	50	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		06/01/2015	Paydown		11,880	11,880	11,944	11,939	0	(60)	0	(60)	0	11,880	0	0	0	202	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2015	Paydown		22,514	22,514	23,499	23,289	0	(775)	0	(775)	0	22,514	0	0	0	470	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		06/01/2015	Paydown		253,551	253,551	264,644	262,083	0	(8,532)	0	(8,532)	0	253,551	0	0	0	5,942	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2015	Paydown		67,948	67,948	69,248	69,180	0	(1,232)	0	(1,232)	0	67,948	0	0	0	1,275	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		06/01/2015	Paydown		43,695	43,695	45,606	45,191	0	(1,497)	0	(1,497)	0	43,695	0	0	0	234	05/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		06/01/2015	Paydown		6,879	6,879	7,284	7,212	0	(333)	0	(333)	0	6,879	0	0	0	114	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2015	Paydown		220,474	220,474	223,988	223,355	0	(2,881)	0	(2,881)	0	220,474	0	0	0	3,136	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2015	Paydown		186,959	186,959	190,143	189,454	0	(2,495)	0	(2,495)	0	186,959	0	0	0	3,394	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		06/01/2015	Paydown		379,396	379,396	376,906	376,980	0	2,415	0	2,415	0	379,396	0	0	0	4,672	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		06/01/2015	Paydown		1,796,959	1,796,959	1,795,898	1,795,782	0	1,177	0	1,177	0	1,796,959	0	0	0	22,154	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2015	Paydown		1,303,550	1,303,550	1,301,106	1,301,096	0	2,454	0	2,454	0	1,303,550	0	0	0	14,431	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		06/01/2015	Paydown		425,628	425,628	455,156	453,584	0	(27,956)	0	(27,956)	0	425,628	0	0	0	5,913	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2015	Paydown		112,692	112,692	112,587	112,582	0	110	0	110	0	112,692	0	0	0	1,310	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2015	Paydown		320,366	320,366	327,274	325,889	0	(5,523)	0	(5,523)	0	320,366	0	0	0	5,126	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2015	Paydown		533,065	533,065	537,563	536,504	0	(3,438)	0	(3,438)	0	533,065	0	0	0	7,993	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2015	Paydown		140,693	140,693	142,452	142,038	0	(1,345)	0	(1,345)	0	140,693	0	0	0	2,670	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2015	Paydown		172,063	172,063	177,009	176,011	0	(3,948)	0	(3,948)	0	172,063	0	0	0	3,060	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2015	Paydown		324,208	324,208	333,326	333,030	0	(8,822)	0	(8,822)	0	324,208	0	0	0	4,782	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		06/01/2015	Paydown		716,739	716,739	715,171	715,174	0	1,565	0	1,565	0	716,739	0	0	0	9,033	10/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2015	Paydown		357,338	357,338	377,326	371,396	0	(14,058)	0	(14,058)	0	357,338	0	0	0	7,956	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		06/01/2015	Paydown		9,906	9,906	10,345	10,214	0	(308)	0	(308)	0	9,906	0	0	0	164	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2015	Paydown		87,746	87,746	89,254	88,983	0	(1,237)	0	(1,237)	0	87,746	0	0	0	1,146	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/		06/01/2015	Redemption 100.0000		266,535	266,535	266,535	266,535	0	0	0	0	0	266,535	0	0	0	3,064	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/		06/04/2015	Redemption 100.0000		118,211	118,211	118,211	118,211	0	0	0	0	0	118,211	0	0	0	28,339	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/		06/04/2015	Redemption 100.0000		111,487	111,487	111,487	111,487	0	0	0	0	0	111,487	0	0	0	1,205	01/01/2036	1FE
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.480% 05/01/		06/01/2015	Redemption 100.0000		5,500,000	5,500,000	5,500,000	0	0	0	0	0	0	5,500,000	0	0	0	5,485	05/01/2034	2AM
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		06/01/2015	Redemption 100.0000		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	5,500	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		06/01/2015	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,800	12/01/2021	1FE
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		06/01/2015	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	928	06/01/2022	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		06/01/2015	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	211	06/01/2027	1FE
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		06/01/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,675	06/01/2018	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/		06/01/2015	Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	5,359	09/01/2019	1FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/2		05/15/2015	Redemption 100.0000		160,000	160,000	159,979	159,958	0	42	0	42	0	160,000	0	0	0	5,248	05/15/2023	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750%		06/01/2015	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	436	09/01/2041	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FA		06/01/2015	Redemption 100.0000		182,770	182,770	182,770	182,770	0	0	0	0	0	182,770	0	0	0	2,659	09/01/2035	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.4		04/01/2015	Redemption 100.0000		4,500,000	4,500,000	4,500,000	0	0	0	0	0	0	4,500,000	0	0	0	4,389	06/01/2044	2AM
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE		06/01/2015	Redemption 100.0000		844,000	844,000	844,000	844,000	0	0	0	0	0	844,000	0	0	0	24,771	12/01/2039	2
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE		06/01/2015	Redemption 100.0000		604,000	604,000	604,000	604,000	0	0	0	0	0	604,000	0	0	0	5,786	12/01/2039	2
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF S		06/01/2015	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	7,362	12/01/2039	2
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF S		06/01/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,130	12/01/2039	2
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01		06/18/2015	Redemption 100.0000		95,000	95,000	103,033	101,402	0	(6,402)	0	(6,402)	0	95,000	0	0	0	1,932	11/01/2029	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.080% 1		06/01/2015	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	48	12/01/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		06/25/2015	Redemption 100.0000		38,668	38,668	38,668	38,668	0	0	0	0	0	38,668	0	0	0	696	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		06/25/2015	Redemption 100.0000		135,420	135,420	135,420	135,420	0	0	0	0	0	135,420	0	0	0	2,494	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		06/25/2015	Redemption 100.0000		595,210	595,210	595,210	595,210	0	0	0	0	0	595,210	0	0	0	8,938	10/25/2037	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.25		06/25/2015	Redemption 100.0000		183,339	183,339	183,339	183,339	0	0	0	0	0	183,339	0	0	0	2,501	04/25/2042	1FE
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN 0.160%		05/15/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	59	09/15/2037	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						53,152,696	47,814,167	55,361,953	40,483,150	0	(1,279,094)	0	(1,279,094)	0	52,904,059	0	248,637	248,637	1,421,670	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2015	Paydown		118,566	118,566	102,263	104,105	0	14,461	0	14,461	0	118,566	0	0	0	2,573	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4		06/01/2015	Paydown		4,304	4,304	3,446	3,132	0	1,172	0	1,172	0	4,304	0	0	0	131	12/25/2031	1FM
00287Y-AN-9	ABBVIE INC-WI 1.800% 05/14/18		05/06/2015	BANK of AMERICA SEC		300,051	300,000	299,694	0	0	0	0	0	0	299,694	0	357	357	0	05/14/2018	2FE
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		06/01/2015	Paydown		401,329	401,329	406,596	0	0	(5,267)	0	(5,267)	0	401,329	0	0	0	1,995	03/25/2045	1FE
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		06/01/2015	Paydown		382,371	382,371	389,899	0	0	(7,528)	0	(7,528)	0	382,371	0	0	0	1,438	04/25/2045	1FE
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15		06/30/2015	Redemption 100.0000		66,720	66,720	66,720	66,720	0	0	0	0	0	66,720	0	0	0	0	12/31/2014	2FE
02005Y-AA-4	ALLYA 2012-1 B 1.840% 11/15/16		06/15/2015	Paydown		250,000	250,000	251,582	251,171	0	(1,171)	0	(1,171)	0	250,000	0	0	0	2,300	11/15/2016	1FE
02006K-AC-9	ALLYL 2013-SN1 A3 0.720% 05/20/16		06/20/2015	Paydown		75,366	75,366	75,440	75,411	0	(45)	0	(45)	0	75,366	0	0	0	222	05/20/2016	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2015	Paydown		54,406	73,874	62,508	62,831	0	(8,425)	0	(8,425)	0	54,406	0	0	0	2,155	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2015	Paydown		113,001	144,966	131,719	129,050	0	(16,049)	0	(16,049)	0	113,001	0	0	0	4,381	09/25/2037	1FM
02528A-AA-4	ACAR 2014-3 A 0.990% 08/10/18		06/10/2015	Paydown		46,132	46,132	46,103	0	0	29	0	29	0	46,132	0	0	0	55	08/10/2018	1FE
02528T-AA-3	ACAR 2012-3 A 1.950% 11/15/16		04/15/2015	Paydown		15,999	15,999	16,061	16,016	0	(17)	0	(17)	0	15,999	0	0	0	87	11/15/2016	1FE
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		06/10/2015	Paydown		51,620	51,620	51,620	32,773	0	0	0	0	0	51,620	0	0	0	240	07/10/2018	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2015	Paydown		394,096	394,096	392,926	392,075	0	2,021	0	2,021	0	394,096	0	0	0	7,749	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2015	Paydown		20,437	20,437	20,435	20,433	0	3	0	3	0	20,437	0	0	0	322	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		06/01/2015	Paydown		17,949	17,949	17,948	0	0	1	0	1	0	17,949	0	0	0	121	04/17/2045	1FE
03061U-AD-5	AMCAR 2012-3 B 1.590% 07/10/17		06/08/2015	Paydown		4,480,370	4,480,370	4,479,413	4,480,668	0	(297)	0	(297)	0	4,480,370	0	0	0	29,890	07/10/2017	1FE
03063P-AE-2	AMCAR 2010-3 C 3.340% 04/08/16		04/08/2015	Paydown		13,663	13,663	13,784	13,689	0	(26)	0	(26)	0	13,663	0	0	0	152	04/08/2016	1FE
03064M-AE-8	AMCAR 2011-1 C 2.850% 08/08/16		04/08/2015	Paydown		26,137	26,137	26,333	26,196	0	(59)	0	(59)	0	26,137	0	0	0	248	08/08/2016	1FE
03064N-AF-3	AMCAR 2011-2 C 3.190% 10/12/16		05/08/2015	Paydown		24,718	24,718	25,027	24,780	0	(61)	0	(61)	0	24,718	0	0	0	290	10/12/2016	1FE
03064N-AG-1	AMCAR 2011-2 D 4.000% 05/08/17		06/08/2015	Paydown		17,409	17,409	17,654	0	0	(245)	0	(245)	0	17,409	0	0	0	224	05/08/2017	1FE
03064P-AE-1	AMCAR 2011-3 C 2.860% 01/09/17		06/08/2015	Paydown		2,042,049	2,042,049	2,093,738	2,049,231	0	(7,182)	0	(7,182)	0	2,042,049	0	0	0	24,027	01/09/2017	1FE
037833-BB-5	APPLE INC 0.900% 05/12/17		05/06/2015	PIERPONT SECURITIES		299,853	300,000	299,793	0	0	0	0	0	0	299,793	0	60	60	0	05/12/2017	1FE
040555-CE-2	ARIZONA PUB SERVICE 4.650% 05/15/15		05/15/2015	Maturity		6,257,000	6,257,000	5,688,114	6,231,711	0	25,289	0	25,289	0	6,257,000	0	0	0	145,475	05/15/2015	1FE
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		04/15/2015	Paydown		3,866	3,866	3,865	3,866	0	0	0	0	0	3,866	0	0	0	24	09/15/2019	1FE
04364B-AB-3	ACER 2014-1A A2 1.040% 01/10/17		06/10/2015	Paydown		51,945	51,945	51,938	51,942	0	2	0	2	0	51,945	0	0	0	227	01/10/2017	1FE
05464F-AB-0	AXIS 2013-1A A 1.750% 03/20/17		06/20/2015	Paydown		521,417	521,417	521,394	521,465	0	(48)	0	(48)	0	521,417	0	0	0	3,854	03/20/2017	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/10/2015	Paydown		91,631	91,631	76,323	72,749	0	19,663	781	18,882	0	91,631	0	0	0	1,565	10/25/2036	3FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2015	Paydown		81,183	81,183	80,917	81,143	0	40	0	40	0	81,183	0	0	0	2,010	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2015	Paydown		440,163	440,163	415,542	425,001	0	15,163	0	15,163	0	440,163	0	0	0	10,937	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2015	Paydown		112,539	112,539	110,191	111,201	0	1,337	0	1,337	0	112,539	0	0	0	2,265	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2015	Paydown		22,506	22,506	21,416	21,938	0	568	0	568	0	22,506	0	0	0	205	08/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.158% 09/10/47		06/01/2015	Paydown		2,258,827	2,258,827	2,329,023	2,267,056	0	(8,228)	0	(8,228)	0	2,258,827	0	0	0	52,864	09/10/2047	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		06/01/2015	Paydown		169,485	169,485	161,925	165,007	0	4,478	0	4,478	0	169,485	0	0	0	4,127	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		06/01/2015	Paydown		270,466	270,466	262,457	266,985	0	3,480	0	3,480	0	270,466	0	0	0	5,350	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2015	Paydown		42,631	52,764	43,266	45,661	0	(3,030)	0	(3,030)	0	42,631	0	0	0	1,501	03/25/2035	2FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2015	Paydown		69,344	80,131	73,953	74,943	0	(5,600)	0	(5,600)	0	69,344	0	0	0	2,276	03/25/2035	4FM
05948K-ZB-8	BOAA 2005-4 CB2 0.686% 05/25/35		06/25/2015	Paydown		100,097	110,776	85,298	0	0	14,799	0	14,799	0	100,097	0	0	0	235	03/25/2035	6FE
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		06/01/2015	Paydown		193,145	193,145	186,793	189,258	0	3,887	0	3,887	0	193,145	0	0	0	4,326	06/25/2033	3FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2015	Paydown		184,878	184,878	149,983	160,017	0	24,861	0	24,861	0	184,878	0	0	0	3,904	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2015	Paydown		311,772	329,301	325,810	318,363	0	(6,592)	0	(6,592)	0	311,772	0	0	0	9,623	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		06/01/2015	Paydown		269,620	283,304	267,861	265,153	0	4,467	0	4,467	0	269,620	0	0	0	3,742	01/25/2036	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.951% 09/20/46		06/01/2015	Paydown		1,051,718	1,090,720	925,079	959,234	0	92,484	0	92,484	0	1,051,718	0	0	0	15,877	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2015	Paydown		288,688	288,688	241,693	263,090	0	25,598	0	25,598	0	288,688	0	0	0	7,384	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2015	Paydown		89,906	140,384	128,167	132,817	0	(42,911)	0	(42,911)	0	89,906	0	0	0	4,286	01/25/2037	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		06/01/2015	Paydown		37,615	589,063	146,806	45,141	0	(7,526)	0	(7,526)	0	37,615	0	0	0	14,401	05/20/2036	1FM
06423A-AV-5	BANK ONE CORP 4.900% 04/30/15		04/30/2015	Maturity		1,000,000	1,000,000	993,950	999,648	0	352	0	352	0	1,000,000	0	0	0	24,500	04/30/2015	1FE
07325N-AC-6	BAYV 2004-D M1 0.817% 08/28/44		06/28/2015	Paydown		42,222	42,222	42,248	42,246	0	(25)	0	(25)	0	42,222	0	0	0	140	08/28/2044	1FM
07383F-7W-2	BSCMS 2005-PWR8 A4 4.674% 06/11/41		06/01/2015	Paydown		156,388	156,388	160,230	120,193	0	(1,206)	0	(1,206)	0	156,388	0	0	0	2,543	06/11/2041	1FM
07384M-TM-4	BSARM 2003-1 5A1 2.249% 04/25/33		06/01/2015	Paydown		2,538	2,538	2,534	0	0	3	0	3	0	2,538	0	0	0	10	04/25/2033	2FE
07387B-CL-5	BSCMS 2005-T20 A4A 5.129% 10/12/42		06/01/2015	Paydown		2,224,423	2,224,423	2,318,865	2,233,851	0	(9,428)	0	(9,428)	0	2,224,423	0	0	0	52,479	10/12/2042	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		06/01/2015	Paydown		595,567	595,567	640,767	611,360	0	(15,793)	0	(15,793)	0	595,567	0	0	0	11,861	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		06/01/2015	Paydown		49,185	49,185	54,799	51,410	0	(2,225)	0	(2,225)	0	49,185	0	0	0	1,259	01/12/2045	1FM
07401D-AC-5	BSCMS 2007-PW18 A3 5.957% 06/11/50		05/01/2015	Paydown		233,925	233,925	251,314	243,480	0	(9,555)	0	(9,555)	0	233,925	0	0	0	30,164	06/11/2050	1FM
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		04/26/2015	Maturity		7,200,000	7,200,000	7,249,176	0	0	(49,176)	0	(49,176)	0	7,200,000	0	0	0	305,286	04/26/2016	2FE
09951#-AE-6	BORAL USA PP 5.420% 05/09/15		05/09/2015	Maturity		4,500,000	4,500,000	4,681,080	4,515,048	0	(15,048)	0	(15,048)	0	4,500,000	0	0	0	121,950	05/09/2015	2
101137-AP-2	BOSTON SCIENTIFIC CORP 2.850% 05/15/20		05/07/2015	MITSUBISHI UFJ SECURITIES		3,004,590	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	4,590	4,590	0	05/15/2020	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		06/01/2015	Paydown		131,086	131,086	131,082	128,054	0	3,032	0	3,032	0	131,086	0	0	0	2,320	12/25/2035	1FM
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/18/2015	Call 103.5000		606,510	586,000	581,582	583,444	0	157	0	157	0	583,601	0	22,909	22,909	34,525	01/15/2019	3FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		06/01/2015	Paydown		126,830	126,830	104,001	112,604	0	14,227	0	14,227	0	126,830	0	0	0	2,518	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		06/01/2015	Paydown		1,768	1,768	1,100	946	0	823	0	823	0	1,768	0	0	0	19	01/25/2037	1FM
12513E-AG-9	CD CD 2005-CD1 A4 5.225% 07/15/44		06/01/2015	Paydown		4,752,557	4,752,557	4,538,692	4,723,167	0	29,390	0	29,390	0	4,752,557	0	0	0	109,109	07/15/2044	1FM
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		06/01/2015	Paydown		44,221	44,221	44,884	44,363	0	(143)	0	(143)	0	44,221	0	0	0	693	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2015	Paydown		28,901	98,381	46,813	35,897	0	(6,996)	0	(6,996)	0	28,901	0	0	0	3,006	02/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/1		06/15/2015	Paydown		31,617	31,617	31,599	31,653	0	(36)	0	(36)	0	31,617	0	0	0	965	11/15/2019	4AM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		06/01/2015	Paydown		4,712,499	4,712,499	4,623,903	4,699,760	0	12,739	0	12,739	0	4,712,499	0	0	0	113,397	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2015	Paydown		166,467	166,467	112,572	104,457	0	62,010	0	62,010	0	166,467	0	0	0	3,273	11/25/2036	2FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/10/2015	Paydown		88,706	88,706	67,756	64,940	0	23,964	198	23,766	0	88,706	0	0	0	1,826	12/25/2036	4FM
126408-GN-7	CSX CORP 6.250% 04/01/15		04/01/2015	Maturity		4,822,000	4,822,000	4,799,961	4,819,850	0	2,150	0	2,150	0	4,822,000	0	0	0	150,688	04/01/2015	2FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2015	Paydown		181,335	181,335	180,924	0	0	411	0	411	0	181,335	0	0	0	1,368	08/25/2043	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2015	Paydown		691,127	691,127	691,829	0	0	(702)	0	(702)	0	691,127	0	0	0	6,710	12/25/2044	1FE
126673-W2-4	CWL 2005-6 M1 0.676% 12/25/35		06/25/2015	Paydown		23,682	23,682	23,334	21,723	0	1,959	0	1,959	0	23,682	0	0	0	78	12/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2015	Paydown		261,888	261,888	248,364	254,050	0	7,838	0	7,838	0	261,888	0	0	0	5,438	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2015	Paydown		99,812	99,812	88,084	89,950	0	9,862	0	9,862	0	99,812	0	0	0	2,177	04/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		06/01/2015	Paydown		6,400	6,400	6,457	6,366	0	34	0	34	0	6,400	0	0	0	131	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2015	Paydown		121,747	121,747	119,502	120,620	0	1,126	0	1,126	0	121,747	0	0	0	2,780	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2015	Paydown		354,407	354,407	357,065	355,417	0	(1,010)	0	(1,010)	0	354,407	0	0	0	7,310	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2015	Paydown		157,242	178,186	166,327	164,751	0	(7,509)	0	(7,509)	0	157,242	0	0	0	4,893	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2015	Paydown		337,474	337,474	324,082	322,951	0	14,523	0	14,523	0	337,474	0	0	0	7,598	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2015	Paydown		446,402	446,402	432,626	438,900	0	7,502	0	7,502	0	446,402	0	0	0	9,491	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2015	Paydown		113,011	130,575	118,114	115,701	0	(2,690)	0	(2,690)	0	113,011	0	0	0	3,598	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2015	Paydown		70,440	70,440	66,018	65,291	0	5,149	0	5,149	0	70,440	0	0	0	1,901	08/25/2035	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2015	Paydown		146,519	171,056	155,850	153,551	0	(7,032)	0	(7,032)	0	146,519	0	0	0	4,980	10/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2015	Paydown		293,536	293,536	271,521	281,871	0	11,666	0	11,666	0	293,536	0	0	0	6,870	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2015	Paydown		316,306	357,631	334,922	331,441	0	(15,135)	0	(15,135)	0	316,306	0	0	0	9,968	10/25/2035	3FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2015	Paydown		48,873	105,536	85,706	84,583	0	(35,711)	0	(35,711)	0	48,873	0	0	0	3,105	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		06/01/2015	Paydown		80,996	80,996	74,294	76,608	0	4,389	0	4,389	0	80,996	0	0	0	1,884	03/25/2037	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2015	Paydown		34,299	34,299	23,742	22,646	0	11,654	0	11,654	0	34,299	0	0	0	791	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2015	Paydown		304,293	304,293	293,486	296,173	0	8,120	0	8,120	0	304,293	0	0	0	6,921	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2015	Paydown		85,420	91,374	85,853	85,273	0	147	0	147	0	85,420	0	0	0	2,130	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2015	Paydown		51,974	55,597	52,299	51,944	0	30	0	30	0	51,974	0	0	0	1,296	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2015	Paydown		10,774	10,774	10,725	10,728	0	46	0	46	0	10,774	0	0	0	241	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2015	Paydown		237,804	237,804	223,257	230,412	0	7,393	0	7,393	0	237,804	0	0	0	4,927	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2015	Paydown		198,601	198,601	191,829	188,874	0	9,727	0	9,727	0	198,601	0	0	0	4,768	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2015	Paydown		20,652	20,652	12,773	7,100	0	13,552	0	13,552	0	20,652	0	0	0	557	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		06/01/2015	Paydown		1,292	1,292	963	814	0	478	0	478	0	1,292	0	0	0	34	05/25/2037	1FM
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		06/15/2015	Paydown		16,829	16,829	16,828	16,829	0	1	0	1	0	16,829	0	0	0	82	08/15/2017	1FE
14178U-AA-8	CFC LLC 20141A SER 20141A CL A		06/15/2015	Paydown		26,788	26,788	26,784	26,783	0	4	0	4	0	26,788	0	0	0	162	12/17/2018	1FE
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		06/15/2015	Paydown		20,725	20,725	20,725	20,725	0	0	0	0	0	20,725	0	0	0	142	07/17/2017	1FE
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		06/15/2015	Paydown		554,165	554,165	554,195	554,194	0	(29)	0	(29)	0	554,165	0	0	0	4,005	11/15/2017	1FE
14366W-AA-6	CNART 2014-1A A 0.960% 01/17/17		06/15/2015	Paydown		42,088	42,088	42,086	42,087	0	1	0	1	0	42,088	0	0	0	167	01/17/2017	1FE
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		04/28/2015	TENDER OFFER		5,335,263	5,100,000	5,307,735	5,214,553	0	(11,529)	0	(11,529)	0	5,203,024	0	132,239	132,239	235,822	10/15/2018	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		06/01/2015	Paydown		69,617	69,617	69,574	68,876	0	741	0	741	0	69,617	0	0	0	1,542	02/18/2035	1FM
17275R-AU-6	CISCO SYSTEMS INC 1.650% 06/15/18		06/10/2015	SUSQUEHANNA		500,060	500,000	499,915	0	0	0	0	0	0	499,915	0	145	145	0	06/15/2018	1FE
172967-GG-0	CITIGROUP 1.250% 01/15/16		05/21/2015	CITIGROUP GLOBAL MKTS		7,520,100	7,500,000	7,481,025	7,493,363	0	2,556	0	2,556	0	7,495,920	0	24,180	24,180	81,250	01/15/2016	1FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2015	Paydown		6	191,777	101,517	55,923	47,960	(103,877)	0	(55,917)	0	6	0	0	0	2,238	11/25/2036	2FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		06/01/2015	Paydown		145,219	145,219	145,213	142,490	0	2,729	0	2,729	0	145,219	0	0	0	3,435	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2015	Paydown		664,110	664,110	650,568	651,112	0	12,998	0	12,998	0	664,110	0	0	0	9,855	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2015	Paydown		614,668	614,668	621,391	621,416	0	(6,748)	0	(6,748)	0	614,668	0	0	0	6,118	06/25/2044	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		04/01/2015	CITIGROUP GLOBAL MKTS		11,401,358	11,250,000	11,401,358	0	0	0	0	0	0	11,401,358	0	0	0	39,375	06/25/2058	1FE
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		06/01/2015	Paydown		501,666	501,666	508,415	0	0	(6,749)	0	(6,749)	0	501,666	0	0	0	2,927	01/01/2035	1FE
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		04/29/2015	JEFFERIES & CO		1,041,030	1,000,000	991,050	991,911	0	297	0	297	0	992,209	0	48,821	48,821	16,267	11/01/2023	1FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		06/01/2015	Paydown		273,853	273,853	288,842	278,865	0	(5,012)	0	(5,012)	0	273,853	0	0	0	7,521	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		06/01/2015	Paydown		99,455	99,455	97,521	98,920	0	535	0	535	0	99,455	0	0	0	2,061	12/10/2046	1FM
20173Q-AE-1	GCCFC 2007-GG9 A4 5.444% 03/10/39		06/01/2015	Paydown		1,401,915	1,401,915	1,406,022	1,401,496	0	419	0	419	0	1,401,915	0	0	0	32,325	03/10/2039	1FM
20826F-AL-0	CONOCOPHIL CO 1.500% 05/15/18		05/14/2015	Various		300,386	300,000	299,964	0	0	0	0	0	0	299,964	0	422	422	8	05/15/2018	1FE
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15		06/15/2015	Paydown		54,369	54,369	54,366	54,518	0	(149)	0	(149)	0	54,369	0	0	0	1,670	05/15/2033	1FM
20854P-AF-6	CONSOLIDATED ENERGY 8.250% 04/01/20		04/02/2015	TENDER OFFER		968,365	926,000	926,000	926,000	0	0	0	0	0	926,000	0	42,365	42,365	37,985	04/01/2020	4FE
212015-AF-8	CONTINENTAL RESOURCES 7.125% 04/01/21		04/16/2015	STERNE AGEE LEACH		214,000	200,000	227,000	218,567	0	(2,762)	0	(2,762)	0	215,805	0	(1,805)	(1,805)	7,917	04/01/2021	2FE
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		06/15/2015	Redemption 100.0000		371,656	371,656	372,470	371,815	0	(158)	0	(158)	0	371,656	0	0	0	12,079	12/15/2017	1FE
221643-AG-4	COTT BEVERAGES INC 5.375% 07/01/22		06/26/2015	Tax Free Exchange		9,655,986	10,000,000	9,647,875	0	0	8,111	0	8,111	0	9,655,986	0	0	0	261,285	07/01/2022	4FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2015	Paydown		52,011	52,011	50,051	50,503	0	1,508	0	1,508	0	52,011	0	0	0	1,240	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2015	Paydown		155,896	155,896	155,239	155,536	0	360	0	360	0	155,896	0	0	0	4,006	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2015	Paydown		245,597	245,597	245,020	244,619	0	978	0	978	0	245,597	0	0	0	4,899	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2015	Paydown		260,723	260,723	252,413	255,842	0	4,881	0	4,881	0	260,723	0	0	0	6,111	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01/2015	Paydown		687,330	687,330	698,552	689,625	0	(2,296)	0	(2,296)	0	687,330	0	0	0	15,762	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2015	Paydown		211,396	224,243	210,665	206,244	0	5,152	0	5,152	0	211,396	0	0	0	6,107	06/25/2035	2FM
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		06/01/2015	Paydown		3,061,035	3,061,035	3,175,824	3,055,761	0	5,274	0	5,274	0	3,061,035	0	0	0	82,809	09/15/2040	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		06/01/2015	Paydown		46,772	46,772	43,233	43,809	0	2,963	0	2,963	0	46,772	0	0	0	1,276	04/25/2036	2FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		06/01/2015	Paydown		1,075,854	1,075,854	1,084,156	1,075,244	0	609	0	609	0	1,075,854	0	0	0	24,982	12/15/2040	1FM
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		05/15/2015	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	5,357	08/15/2015	1FE
22822R-AX-8	CROWN CASTLE 4.174% 08/15/17		04/23/2015	GUGGENHEIM CAPITAL MARKETS		314,100	300,000	313,125	0	0	(123)	0	(123)	0	313,002	0	1,098	1,098	452	08/15/2017	1FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2015	Paydown		214,494	214,494	164,880	156,282	0	58,212	0	58,212	0	214,494	0	0	0	2,473	06/25/2036	1FM
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		05/20/2015	Paydown		26,250	26,250	26,250	0	0	0	0	0	0	26,250	0	0	0	271	02/20/2045	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		05/20/2015	Paydown		6,500	6,500	6,500	0	0	0	0	0	0	6,500	0	0	0	82	02/20/2045	2AM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		06/01/2015	Paydown		1,138,734	1,138,734	1,150,087	1,140,633	0	(1,899)	0	(1,899)	0	1,138,734	0	0	0	14,658	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.535% 07/12/44		06/12/2015	Paydown		4,054	4,054	4,172	4,139	0	(84)	0	(84)	0	4,054	0	0	0	26	07/12/2044	1FM
23305Y-BB-4	DBUBS 2011-LC3A A2 3.642% 09/10/16		06/01/2015	Paydown		783,413	783,413	791,232	785,412	0	(1,999)	0	(1,999)	0	783,413	0	0	0	18,799	09/10/2016	1FM
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		06/22/2015	MORGAN STANLEY FIXED INC		1,032,500	1,000,000	1,101,780	1,077,568	0	(6,602)	0	(6,602)	0	1,070,966	0	(38,466)	(38,466)	41,611	03/15/2020	3FE
24422E-RE-1	JOHN DEERE CAPITAL 3.900% 07/12/21		05/14/2015	WELLS FARGO		10,799,400	10,000,000	10,580,920	10,502,410	0	(27,061)	0	(27,061)	0	10,475,349	0	324,051	324,051	332,583	07/12/2021	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2015	Paydown		664,668	664,668	629,877	656,811	0	7,858	0	7,858	0	664,668	0	0	0	14,053	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2015	Paydown		152,892	184,933	168,503	168,466	0	(15,574)	0	(15,574)	0	152,892	0	0	0	5,157	09/25/2035	3FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2015	Paydown		43,433	43,433	39,719	39,562	0	3,871	0	3,871	0	43,433	0	0	0	988	02/25/2036	2FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2015	Paydown		1,584	2,134	1,805	1,957	0	(372)	0	(372)	0	1,584	0	0	0	54	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		05/01/2015	Paydown		75,136	75,136	64,806	60,125	0	15,011	0	15,011	0	75,136	0	0	0	1,822	07/25/2036	1FM
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		06/20/2015	Paydown		70,113	70,113	70,179	0	0	(66)	0	(66)	0	70,113	0	0	0	299	08/20/2018	1FE
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		05/12/2015	WELLS FARGO		3,063,870	3,000,000	2,998,633	2,998,933	0	53	0	53	0	2,998,987	0	64,883	64,883	76,000	03/15/2022	2FE
26884A-AH-6	ERP OPERATING 6.584% 04/13/15		04/13/2015	Maturity		2,125,000	2,125,000	2,183,119	2,127,206	0	(2,206)	0	(2,206)	0	2,125,000	0	0	0	69,955	04/13/2015	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		06/25/2015	Paydown		519,677	519,677	519,666	519,703	0	(26)	0	(26)	0	519,677	0	0	0	5,235	02/25/2027	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2015	Redemption 100.0000		49,750	49,750	49,750	49,422	0	328	0	328	0	49,750	0	0	0	990	06/30/2040	1
29379V-AR-4	ENTERPRISE PRODUCTS 3.700% 06/01/15		06/01/2015	Maturity		2,555,000	2,555,000	2,561,602	0	0	(6,602)	0	(6,602)	0	2,555,000	0	0	0	47,268	06/01/2015	2FE
29379V-BG-7	ENTERPRISE PRODUCTS 1.650% 05/07/18		05/05/2015	Various		399,961	400,000	399,524	0	0	0	0	0	0	399,524	0	437	437	14	05/07/2018	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2015	Paydown		392,147	392,147	388,955	389,102	0	3,045	0	3,045	0	392,147	0	0	0	4,814	06/25/2043	1FM
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		06/15/2015	Paydown		924,957	924,957	924,919	924,947	0	10	0	10	0	924,957	0	0	0	4,908	10/16/2017	1FE
30165P-AA-0	EART 2013-2A A 1.490% 11/15/17		06/15/2015	Paydown		23,613	23,613	23,613	23,610	0	3	0	3	0	23,613	0	0	0	145	11/15/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		06/15/2015	Paydown		25,222	25,222	25,221	25,221	0	1	0	1	0	25,222	0	0	0	86	08/15/2018	1FE
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		06/15/2015	Paydown		52,291	52,291	52,287	0	0	3	0	3	0	52,291	0	0	0	168	06/17/2019	1FE
30225A-AJ-2	ESA 2013-ESFL BFL 1.283% 12/05/31		06/05/2015	Paydown		9,083,368	9,083,368	9,083,368	9,083,368	0	0	0	0	0	9,083,368	0	0	0	58,411	12/05/2031	1FM
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/		06/20/2015	Redemption 100.0000		321,535	321,535	321,535	321,535	0	0	0	0	0	321,535	0	0	0	206,709	06/20/2023	2AM
305915-AD-2	FALCONBRIDGE LTD 5.375% 06/01/15	G	06/01/2015	Maturity		1,413,000	1,413,000	1,469,633	1,439,268	0	(26,268)	0	(26,268)	0	1,413,000	0	0	0	37,974	06/01/2015	2FE
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		05/13/2015	BANK of AMERICA SEC		7,833,280	8,000,000	7,987,600	0	0	163	0	163	0	7,987,763	0	(154,483)	(154,483)	91,733	02/01/2025	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/10/2015	Paydown		133,103	146,427	129,398	128,675	0	5,548	1,120	4,428	0	133,103	0	0	0	3,884	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/10/2015	Paydown		167,601	167,601	152,756	152,792	0	15,616	807	14,809	0	167,601	0	0	0	3,865	08/25/2035	3FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		06/01/2015	Paydown		73,680	73,680	67,049	69,792	0	3,888	0	3,888	0	73,680	0	0	0	1,816	08/25/2036	1FM
32058B-AB-5	FIAOT 2013-3A A2 0.890% 09/15/17		06/15/2015	Paydown		44,986	44,986	44,982	44,977	0	9	0	9	0	44,986	0	0	0	165	09/15/2017	1FE
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		06/01/2015	Paydown		488,540	488,540	504,112	487,931	0	609	0	609	0	488,540	0	0	0	10,899	10/15/2035	1FM
36155W-AF-3	GCI INC 8.625% 11/15/19		04/01/2015	TENDER OFFER		4,582,550	4,375,000	4,746,875	4,555,283	0	(15,449)	0	(15,449)	0	4,539,834	0	42,716	42,716	142,552	11/15/2019	4FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7		06/01/2015	Paydown		25	25	25	24	0	0	0	0	0	25	0	0	0	1	06/25/2028	3FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		06/01/2015	Paydown		528,877	528,877	533,257	529,476	0	(599)	0	(599)	0	528,877	0	0	0	12,110	02/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		06/01/2015	Paydown		334,254	334,254	320,356	313,827	0	20,427	0	20,427	0	334,254	0	0	0	8,641	07/25/2037	5FM
36197X-AM-6	GSMS 2013-GC12 XA 1.894% 06/10/46		06/01/2015	Paydown		0	0	5,861	0	0	(5,861)	0	(5,861)	0	0	0	0	0	105	06/10/2046	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2015	Paydown		164,118	251,879	90,934	87,173	0	76,945	0	76,945	0	164,118	0	0	0	6,800	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2015	Paydown		201,063	201,063	191,544	195,309	0	5,755	0	5,755	0	201,063	0	0	0	4,797	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2015	Paydown		113,011	113,011	92,387	105,393	0	7,619	0	7,619	0	113,011	0	0	0	2,190	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2015	Paydown		65,107	65,107	65,137	64,922	0	185	0	185	0	65,107	0	0	0	1,523	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2015	Paydown		28,017	28,017	26,669	27,437	0	580	0	580	0	28,017	0	0	0	205	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		06/01/2015	Paydown		394,689	394,689	399,370	395,896	0	(1,208)	0	(1,208)	0	394,689	0	0	0	6,823	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2015	Paydown		1,784,442	1,784,442	1,837,941	1,807,169	0	(22,727)	0	(22,727)	0	1,784,442	0	0	0	30,207	08/10/2043	1FM
364725-BC-4	GANNETT CO 5.500% 09/15/24		04/02/2015	WELLS FARGO		1,406,793	1,343,000	1,400,078	0	0	(615)	0	(615)	0	1,399,463	0	7,330	7,330	43,088	09/15/2024	3FE
36828Q-PW-0	GECMC 2005-C3 A7A 4.974% 07/10/45		06/01/2015	Paydown		3,000,000	3,000,000	2,838,281	2,983,484	0	16,516	0	16,516	0	3,000,000	0	0	0	59,207	07/10/2045	1FM
36828Q-QE-9	GECMC 2005-C4 A4 5.483% 11/10/45		06/01/2015	Paydown		41,591	41,591	42,906	41,741	0	(150)	0	(150)	0	41,591	0	0	0	1,117	11/10/2045	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.450% 03/10/44		06/01/2015	Paydown		274,625	274,625	272,919	274,059	0	566	0	566	0	274,625	0	0	0	7,121	03/10/2044	1FM
36962G-6M-1	GEN ELEC CAP CORP 1.000% 12/11/15		05/21/2015	Various		7,529,010	7,500,000	7,492,500	7,497,602	0	733	0	733	0	7,498,335	0	30,675	30,675	26,250	12/11/2015	1FE
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		05/21/2015	TENDER OFFER		325,728	312,000	312,000	312,000	0	0	0	0	0	312,000	0	13,728	13,728	10,647	12/15/2018	4FE
39153V-BJ-2	GALC 2013-1 A3 0.780% 06/15/16		06/15/2015	Paydown		31,748	31,748	31,753	0	0	(5)	0	(5)	0	31,748	0	0	0	31	06/15/2016	1FE
40412C-AB-7	HCA HOLDINGS INC 7.750% 05/15/21		06/05/2015	Call 100.0000		1,800,000	1,800,000	1,948,500	1,900,264	0	(14,854)	0	(14,854)	0	1,885,410	0	(85,410)	(85,410)	202,721	05/15/2021	4FE
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		06/30/2015	Maturity		10,500,000	10,500,000	10,956,036	10,525,292	0	(228,890)	0	(228,890)	0	10,500,000	0	0	0	262,500	06/30/2015	1FE
40429X-XF-8	HSBC FINANCE CORP 3.900% 04/15/15		04/15/2015	Maturity		100,000	100,000	103,599	100,737	0	(737)	0	(737)	0	100,000	0	0	0	1,950	04/15/2015	2FE
42217K-AM-8	HEALTH CARE REIT 5.875% 05/15/15		05/15/2015	Maturity		7,500,000	7,500,000	7,476,610	7,497,583	0	2,417	0	2,417	0	7,500,000	0	0	0	220,313	05/15/2015	2FE
42225B-AA-4	HEALTHCARE REALTY TRUST 6.500% 01/17/1		05/18/2015	Call 100.0000		6,000,000	6,000,000	5,964,200	5,988,020	0	1,624	0	1,624	0	5,989,644	0	10,356	10,356	859,437	01/17/2017	2FE
431318-AJ-3	HILCORP ENERGY 8.000% 02/15/20		06/19/2015	Call 104.0000		2,441,920	2,348,000	2,308,436	2,323,529	0	1,752	0	1,752	0	2,325,281	0	116,639	116,639	158,620	02/15/2020	3FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2015	Paydown		156,758	156,758	25,426	7,754	0	149,004	0	149,004	0	156,758	0	0	0	1,599	05/25/2036	1FM
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15		06/12/2015	Call 103.0000		67,980	66,000	66,000	66,000	0	0	0	0	0	66,000	0	1,980	1,980	2,109	06/15/2019	4FE
45138L-AU-7	IDAHO POWER CORP 6.025% 07/15/18		04/23/2015	Call 100.0000		14,000,000	14,000,000	15,469,280	14,715,670	0	(59,984)	0	(59,984)	0	14,655,686	0	(655,686)	(655,686)	2,736,389	07/15/2018	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2015	Paydown		30,900	32,754	29,226	27,835	0	3,064	0	3,064	0	30,900	0	0	0	950	02/25/2036	2FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2015	Paydown		222,710	236,346	224,196	216,336	0	6,375	0	6,375	0	222,710	0	0	0	6,933	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2015	Paydown		127,736	140,425	118,780	115,969	0	11,767	0	11,767	0	127,736	0	0	0	4,775	02/25/2036	3FM
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		06/23/2015	Paydown		343,834	1	0	0	0	0	0	0	0	0	0	343,834	343,834	0	04/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2015	Paydown		152,426	152,426	137,499	135,007	0	17,419	0	17,419	0	152,426	0	0	0	3,237	12/25/2035	2FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01		06/01/2015	Paydown		497,701	497,701	497,673	496,743	0	958	0	958	0	497,701	0	0	0	11,836	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2015	Paydown		481,906	481,906	470,651	456,484	0	25,422	0	25,422	0	481,906	0	0	0	12,492	02/25/2036	4FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2015	Paydown		15,202	15,202	15,194	15,194	0	8	0	8	0	15,202	0	0	0	256	03/15/2063	1FE
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.585% 08/12/37		06/01/2015	Paydown		64,698	64,698	67,215	65,189	0	(491)	0	(491)	0	64,698	0	0	0	1,490	08/12/2037	1FM
46625Y-SG-9	JPMCC 2005-LDP3 A4A 4.936% 08/15/42		06/01/2015	Paydown		206,502	206,502	212,342	209,651	0	(3,149)	0	(3,149)	0	206,502	0	0	0	4,156	08/15/2042	1FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		06/01/2015	Paydown		1,869,241	1,869,241	1,864,276	1,865,495	0	3,747	0	3,747	0	1,869,241	0	0	0	38,964	10/15/2042	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2015	Paydown		89,511	89,511	57,540	54,677	0	34,834	0	34,834	0	89,511	0	0	0	1,378	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2015	Paydown		100,531	100,531	66,504	63,184	0	37,348	0	37,348	0	100,531	0	0	0	1,548	07/25/2036	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		06/01/2015	Paydown		81,733	81,733	81,391	81,517	0	216	0	216	0	81,733	0	0	0	1,673	01/15/2049	1FM
46630V-AC-6	JPMCC 2007-CB 19 A3 5.697% 02/12/49		06/01/2015	Paydown		3,255	3,255	3,320	3,251	0	3	0	3	0	3,255	0	0	0	117	02/12/2049	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		06/01/2015	Paydown		104,695	104,695	105,741	104,895	0	(200)	0	(200)	0	104,695	0	0	0	1,458	07/15/2046	1FM
46637Y-AJ-8	JPMCC 2012-HSBC C 4.021% 07/05/32		04/01/2015	WELLS FARGO		4,081,438	3,800,000	3,857,000	3,845,296	0	(1,447)	0	(1,447)	0	3,843,850	0	237,588	237,588	53,474	07/05/2032	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2015	Paydown		713,189	713,189	723,887	722,539	0	(9,349)	0	(9,349)	0	713,189	0	0	0	12,079	08/26/2036	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/1		06/30/2015	Redemption 100.0000		178,750	178,750	178,777	178,757	0	(7)	0	(7)	0	178,750	0	0	0	3,644	04/30/2018	1FE
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		06/01/2015	Redemption 100.0000		48,013	48,013	47,634	47,974	0	39	0	39	0	48,013	0	0	0	1,464	04/01/2016	2
52108H-5X-8	LBUBS 2005-C3 A5 4.739% 07/15/30		04/11/2015	Paydown		568,318	568,318	545,053	566,754	0	1,564	0	1,564	0	568,318	0	0	0	8,978	07/15/2030	1FM
52108H-TL-8	LBUBS 2003-C5 J 5.250% 04/15/37		06/11/2015	Paydown		175,001	175,001	176,204	174,999	0	2	0	2	0	175,001	0	0	0	3,830	04/15/2037	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2015	Paydown		196,387	276,750	235,760	233,934	0	(37,548)	0	(37,548)	0	196,387	0	0	0	8,493	11/25/2036	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		06/01/2015	Paydown		117,194	117,194	117,194	117,194	0	0	0	0	0	117,194	0	0	0	2,329	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		06/01/2015	Paydown		364,362	364,362	363,825	357,132	0	7,230	0	7,230	0	364,362	0	0	0	7,746	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		06/01/2015	Paydown		234,192	296,327	267,330	270,180	0	(35,988)	0	(35,988)	0	234,192	0	0	0	8,047	12/25/2035	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		06/01/2015	Paydown		341,710	369,866	348,369	340,772	0	938	0	938	0	341,710	0	0	0	9,197	06/25/2036	2FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2015	Paydown		3	77,314	60,746	63,053	0	(63,050)	0	(63,050)	0	3	0	0	0	2,068	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.604% 05/25/37		05/01/2015	Paydown		0	103,602	72,825	75,447	0	(75,447)	0	(75,447)	0	0	0	0	0	2,850	05/25/2037	4FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		06/01/2015	Paydown		282,880	308,929	245,214	246,560	0	36,321	0	36,321	0	282,880	0	0	0	1,078	05/25/2037	1FM
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		04/02/2015	DISTRIBUTION		128,930	1	0	0	0	0	0	0	0	0	0	128,930	128,930	0	12/30/2016	6FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		06/01/2015	Redemption 100.0000		50,549	50,549	50,731	50,565	0	(16)	0	(16)	0	50,549	0	0	0	1,581	02/01/2016	2
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		06/01/2015	Paydown		68,403	68,403	57,630	56,494	0	11,910	0	11,910	0	68,403	0	0	0	1,699	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		06/01/2015	Paydown		70,465	70,465	73,328	73,022	0	(2,557)	0	(2,557)	0	70,465	0	0	0	1,689	04/25/2033	1FM
55279H-AK-6	MTB 2.900% 02/06/25		05/14/2015	KEY BANC-MCDONALD		1,917,800	2,000,000	1,997,760	0	0	4	0	4	0	1,997,764	0	(79,964)	(79,964)	16,594	02/06/2025	1FE
55660A-AE-2	MAMHC 2002-A M2 2.436% 03/25/32		06/25/2015	Paydown		33,504	33,504	34,133	33,976	0	(471)	0	(471)	0	33,504	0	0	0	400	03/25/2032	1FE
57164X-AA-7	MVCOT 2009-2A A 4.809% 07/20/31		04/20/2015	Paydown		85,787	85,787	88,816	87,521	0	(1,734)	0	(1,734)	0	85,787	0	0	0	1,575	07/20/2031	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		06/01/2015	Paydown		202,193	202,193	202,177	201,750	0	443	0	443	0	202,193	0	0	0	4,246	11/25/2035	1FM
59022H-HJ-4	MLMT 2005-MCP1 A4 4.747% 06/12/43		04/01/2015	Paydown		3,847,386	3,847,386	3,726,135	3,835,469	0	11,918	0	11,918	0	3,847,386	0	0	0	60,878	06/12/2043	1FM
59022H-JL-7	MLMT 2005-CIP1 A4 5.047% 07/12/38		06/01/2015	Paydown		7,263,376	7,263,376	7,566,394	7,287,111	0	(23,736)	0	(23,736)	0	7,263,376	0	0	0	143,866	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.460% 11/12/37		06/01/2015	Paydown		7,506,516	7,506,516	7,549,689	7,503,904	0	2,612	0	2,612	0	7,506,516	0	0	0	186,165	11/12/2037	1FM
59157B-AH-5	METLIFE INSTITUTIONAL FD 1.625% 04/02/		04/02/2015	Maturity		2,385,000	2,385,000	2,402,744	2,392,936	0	(7,936)	0	(7,936)	0	2,385,000	0	0	0	19,378	04/02/2015	1FE
59217G-AZ-2	MET LIFE GLOB 1.875% 06/22/18		06/25/2015	HUNTINGTON INVESTMENT CO		12,065,880	12,000,000	11,983,560	11,988,368	0	1,617	0	1,617	0	11,989,985	0	75,895	75,895	117,500	06/22/2018	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.200% 05/01/27		05/01/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	43	05/01/2027	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 0		06/30/2015	Redemption 100.0000		54,406	54,406	54,406	54,406	0	0	0	0	0	54,406	0	0	0	1,450	06/30/2027	2FE
60687U-AE-7	MLCFC 2006-2 A4 6.059% 06/12/46		06/01/2015	Paydown		779,792	779,792	897,857	817,791	0	(38,000)	0	(38,000)	0	779,792	0	0	0	19,287	06/12/2046	1FM
60856B-AA-2	MOLEX ELECTRONICS TECH 2.878% 04/15/20		05/14/2015	RBC/DAIN		9,963,900	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	(36,100)	(36,100)	33,577	04/15/2020	2FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2015	Redemption 100.0000		250,000	250,000	254,688	253,995	0	(3,995)	0	(3,995)	0	250,000	0	0	0	4,870	05/20/2027	1FE
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		06/01/2015	Paydown		1,636,525	1,636,525	1,600,726	1,633,755	0	2,769	0	2,769	0	1,636,525	0	0	0	29,970	10/12/2052	1FM
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		06/01/2015	Paydown		4,995,650	4,995,650	5,045,607	5,000,247	0	(4,597)	0	(4,597)	0	4,995,650	0	0	0	102,070	09/15/2047	1FM
61745M-5G-4	MSC 2005-T19 A4A 4.890% 06/12/47		06/01/2015	Paydown		225,462	225,462	226,589	0	0	(1,127)	0	(1,127)	0	225,462	0	0	0	1,740	06/12/2047	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		06/01/2015	Paydown		479,799	479,799	466,755	475,297	0	4,502	0	4,502	0	479,799	0	0	0	11,267	04/25/2034	1FM
61745M-P2-3	MSC 2004-IQ8 C 5.300% 06/15/40		05/01/2015	Paydown		80,747	80,747	81,543	81,026	0	(279)	0	(279)	0	80,747	0	0	0	4,118	06/15/2040	1FM
61747Y-CE-3	MORGAN STANLEY 6.000% 04/28/15		04/28/2015	Maturity		20,000,000	20,000,000	19,975,200	19,994,568	0	5,432	0	5,432	0	20,000,000	0	0	0	600,000	04/28/2015	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10	G	06/23/2015	Paydown		3,246,710	2	0	0	0	0	0	0	0	0	0	3,246,710	3,246,710	0	10/25/2036	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10	G	06/01/2015	Paydown		228,613	228,613	154,832	148,353	0	80,260	0	80,260	0	228,613	0	0	0	2,851	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/23/2015	Paydown		1,603,643	2	0	0	0	0	0	0	0	0	0	1,603,643	1,603,643	0	08/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		05/01/2015	Paydown		54,659	54,659	36,923	32,100	0	22,559	0	22,559	0	54,659	0	0	0	694	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/23/2015	Paydown		1,855,263	3	0	0	0	0	0	0	0	0	0	1,855,263	1,855,263	0	10/25/2046	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/01/2015	Paydown		33,319	33,319	21,170	19,897	0	13,423	0	13,423	0	33,319	0	0	0	721	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/23/2015	Paydown		927,631	2	0	0	0	0	0	0	0	0	0	927,631	927,631	0	01/25/2047	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2015	Paydown		53,705	53,705	39,247	37,602	0	16,104	0	16,104	0	53,705	0	0	0	810	01/25/2047	1FM
61755B-AC-8	MSC 2007-HQ12 A2 5.861% 04/12/49		06/01/2015	Paydown		481	481	491	484	0	(3)	0	(3)	0	481	0	0	0	11	04/12/2049	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2015	Paydown		52,753	52,753	51,434	51,443	0	1,310	0	1,310	0	52,753	0	0	0	671	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		06/01/2015	Paydown		150,721	150,721	152,794	152,623	0	(1,901)	0	(1,901)	0	150,721	0	0	0	1,918	07/25/2043	1FM
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/		04/20/2015	Various		499,785	500,000	499,685	0	0	0	0	0	0	499,685	0	100	100	0	04/24/2017	1FE
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		06/15/2015	Paydown		449,309	449,309	449,303	449,140	0	169	0	169	0	449,309	0	0	0	3,589	11/15/2016	1FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		06/01/2015	Paydown		114,079	114,079	106,521	107,002	0	7,077	0	7,077	0	114,079	0	0	0	2,315	08/25/2035	1FM
64952W-BZ-5	NEW YORK LIFE GLOBAL 1.300% 04/27/18		04/21/2015	Various		799,900	800,000	799,440	0	0	0	0	0	0	799,440	0	460	460	0	04/27/2018	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
651290-AN-8	NEWFIELD EXPLORATION CO 6.875% 02/01/2		04/10/2015	Call 103.4380		3,444,485	3,330,000	3,488,175	3,406,435	0	(6,446)	0	(6,446)	0	3,399,989	0	44,497	44,497	158,348	02/01/2020	3FE
652478-AQ-1	NEWS AMER HLDGS INC 8.250% 08/10/18		04/06/2015	Tax Free Exchange		2,739,950	2,800,000	2,665,012	2,736,068	0	3,881	0	3,881	0	2,739,950	0	0	0	151,433	08/10/2018	2FE
652478-BX-5	NEWS AMER HLDGS INC 8.000% 10/17/16		04/17/2015	Tax Free Exchange		4,117,472	4,000,000	4,606,720	4,138,783	0	(21,311)	0	(21,311)	0	4,117,472	0	0	0	320,000	10/17/2016	2FE
652482-AJ-9	NEWS AMERICA INC 7.300% 04/30/28		04/30/2015	Tax Free Exchange		3,233,666	3,000,000	3,325,710	3,237,075	0	(3,409)	0	(3,409)	0	3,233,666	0	0	0	219,000	04/30/2028	2FE
652482-AM-2	NEWS AMERICA INC 7.250% 05/18/18		04/06/2015	Tax Free Exchange		5,434,599	5,250,000	5,794,418	5,448,936	0	(14,337)	0	(14,337)	0	5,434,599	0	0	0	145,906	05/18/2018	2FE
652482-BC-3	NEWS AMERICA INC 6.550% 03/15/33		04/06/2015	Tax Free Exchange		12,288,888	12,000,000	12,358,530	12,290,337	0	(1,448)	0	(1,448)	0	12,288,888	0	0	0	438,850	03/15/2033	2FE
652482-CE-8	NEWS AMERICA INC 6.150% 02/15/41		04/06/2015	Tax Free Exchange		995,036	1,000,000	994,853	995,024	0	12	0	12	0	995,036	0	0	0	39,463	02/15/2041	2FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2015	Paydown		68,477	68,477	56,945	54,296	0	14,181	0	14,181	0	68,477	0	0	0	1,659	03/25/2047	1FM
66989H-AC-2	NOVARTIS CAPITAL CORP 2.900% 04/24/15		04/24/2015	Maturity		10,000,000	10,000,000	9,952,200	9,996,353	0	3,647	0	3,647	0	10,000,000	0	0	0	145,000	04/24/2015	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		06/10/2015	Paydown		18,683	18,683	19,226	19,208	0	(524)	0	(524)	0	18,683	0	0	0	265	03/10/2027	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2015	Redemption 100.0000		98,851	98,851	96,883	97,718	0	1,133	0	1,133	0	98,851	0	0	0	3,069	12/30/2020	3AM
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		06/01/2015	Redemption 100.0000		61,367	61,367	60,689	61,323	0	43	0	43	0	61,367	0	0	0	1,855	10/01/2015	2
69371R-M5-2	PACCAR FINANCIAL CORP 1.400% 05/18/18		05/11/2015	Various		399,592	400,000	399,472	0	0	0	0	0	0	399,472	0	120	120	0	05/18/2018	1FE
71085P-BM-4	PCHLT 2005-1 M3 1.056% 01/25/35		06/26/2015	Paydown		22,845	22,845	22,869	19,763	0	200	0	200	0	22,845	0	0	0	117	01/25/2035	1FM
72650R-AJ-1	PLAINS ALL AMER PIPELINE 5.250% 06/15/		06/15/2015	Maturity		3,000,000	3,000,000	2,779,110	2,981,950	0	18,050	0	18,050	0	3,000,000	0	0	0	78,750	06/15/2015	2FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/		06/01/2015	Paydown		663	663	611	42	0	621	0	621	0	663	0	0	0	62	04/28/2022	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12		05/12/2015	Redemption 100.0000		207,041	207,041	201,681	206,804	0	274	0	274	0	207,078	0	(37)	(37)	3,377	05/12/2015	1FE
745332-BZ-8	PUGET SOUND ENERGY INC 6.750% 01/15/16		06/05/2015	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	291,762	01/15/2016	1FE
747525-AD-5	QUALCOMM 2.250% 05/20/20		05/14/2015	CREDIT SUISSE FIRST BOSTON		5,013,900	5,000,000	4,996,000	0	0	0	0	0	0	4,996,000	0	17,900	17,900	0	05/20/2020	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2015	Paydown		82,181	133,630	111,795	112,578	0	(30,397)	0	(30,397)	0	82,181	0	0	0	4,034	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		06/26/2015	Paydown		399,609	399,609	404,604	401,604	0	(1,995)	0	(1,995)	0	399,609	0	0	0	9,112	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2015	Paydown		76,579	88,289	72,168	74,684	0	1,895	0	1,895	0	76,579	0	0	0	2,760	06/25/2036	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		06/01/2015	Paydown		8,564	8,564	8,464	8,506	0	58	0	58	0	8,564	0	0	0	162	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2015	Paydown		96,196	96,196	76,232	75,017	0	21,180	0	21,180	0	96,196	0	0	0	2,068	05/25/2036	3FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2015	Paydown		46,303	46,303	46,882	46,948	0	(645)	0	(645)	0	46,303	0	0	0	965	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 12/25/33		06/01/2015	Paydown		210,329	210,329	208,932	210,879	0	(550)	0	(550)	0	210,329	0	0	0	4,961	12/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		06/01/2015	Paydown		32,375	32,375	23,472	25,464	0	6,911	0	6,911	0	32,375	0	0	0	820	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		06/01/2015	Paydown		159,907	159,907	159,813	162,135	0	(2,228)	0	(2,228)	0	159,907	0	0	0	3,440	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		06/01/2015	Paydown		533,290	533,290	533,229	536,942	0	(3,651)	0	(3,651)	0	533,290	0	0	0	13,037	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		06/01/2015	Paydown		414,575	414,575	414,639	413,256	0	1,319	0	1,319	0	414,575	0	0	0	8,043	11/25/2033	1FM
76110H-UQ-0	RALI 2004-QS8 A6 5.500% 06/25/34		06/01/2015	Paydown		1,121,269	1,121,269	1,127,576	0	0	(6,307)	0	(6,307)	0	1,121,269	0	0	0	20,740	06/25/2034	4AM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2015	Paydown		74,009	91,622	82,941	82,365	0	(8,355)	0	(8,355)	0	74,009	0	0	0	2,656	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2015	Paydown		92,089	130,870	107,844	108,921	0	(16,831)	0	(16,831)	0	92,089	0	0	0	3,732	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2015	Paydown		4,192	4,192	4,098	4,084	0	107	0	107	0	4,192	0	0	0	103	11/25/2035	3FM
76112B-TS-9	RAMP 2005-RS6 M1 0.687% 06/25/35		06/25/2015	Paydown		550,797	550,797	431,687	517,520	0	33,278	0	33,278	0	550,797	0	0	0	1,555	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/23/2015	Paydown		1,153,996	3	0	0	0	0	0	0	0	0	0	1,153,996	1,153,996	0	04/25/2036	4FM
773903-AF-6	ROCKWELL INTL CORP 2.050% 03/01/20		05/13/2015	RBC/DAIN		9,783,438	9,800,000	9,779,420	0	0	849	0	849	0	9,780,269	0	3,169	3,169	50,783	03/01/2020	1FE
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		06/01/2015	Redemption 100.0000		41,690	41,690	41,991	41,719	0	(29)	0	(29)	0	41,690	0	0	0	1,314	03/01/2016	2
78459T-AE-8	SNAAC 2012-1A C 4.380% 06/15/17		06/15/2015	Paydown		59,297	59,297	60,538	59,758	0	(461)	0	(461)	0	59,297	0	0	0	1,093	06/15/2017	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		04/29/2015	Call 100.0000		1,270,000	1,270,000	1,270,000	1,270,000	0	0	0	0	0	1,270,000	0	0	0	134,496	05/15/2019	4FE
80281A-AE-9	SDART 2012-1 C 3.780% 11/15/17		06/15/2015	Paydown		118,619	118,619	119,970	70,746	0	(1,296)	0	(1,296)	0	118,619	0	0	0	1,541	11/15/2017	1FE
80282T-AE-7	SDART 2011-3 C 3.090% 05/15/17		06/15/2015	Paydown		48,137	48,137	49,514	48,248	0	(111)	0	(111)	0	48,137	0	0	0	610	05/15/2017	1FE
80282U-AD-6	SDART 2012-05 B 1.560% 08/15/18		06/15/2015	Paydown		6,203,006	6,203,006	6,202,530	6,202,955	0	52	0	52	0	6,203,006	0	0	0	39,970	08/15/2018	1FE
80282W-AD-2	SDART 2012-3 B 1.940% 12/15/16		04/15/2015	Paydown		22,824	22,824	22,978	22,859	0	(35)	0	(35)	0	22,824	0	0	0	148	12/15/2016	1FE
80282W-AE-0	SDART 2012-3 C 3.010% 04/16/18		06/15/2015	Paydown		75,519	75,519	76,519	43,062	0	(913)	0	(913)	0	75,519	0	0	0	766	04/16/2018	1FE
80282X-AD-0	SDART 2012-4 B 1.830% 03/15/17		06/15/2015	Paydown		68,913	68,913	69,467	69,051	0	(138)	0	(138)	0	68,913	0	0	0	506	03/15/2017	1FE
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		06/15/2015	Paydown		466,097	466,097	483,321	470,792	0	(4,695)	0	(4,695)	0	466,097	0	0	0	6,852	12/15/2017	1FE
80283B-AD-7	SDART 2012-AA B 1.210% 10/16/17		06/15/2015	Paydown		115,662	115,662	115,788	0	0	(127)	0	(127)	0	115,662	0	0	0	352	10/16/2017	1FE
80283C-AD-5	SDART 2012-6 B 1.330% 05/15/17		06/15/2015	Paydown		4,609,657	4,609,657	4,609,710	4,609,774	0	(117)	0	(117)	0	4,609,657	0	0	0	25,215	05/15/2017	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2015	Paydown		226,956	226,956	226,950	226,898	0	59	0	59	0	226,956	0	0	0	2,427	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		06/01/2015	Paydown		455,378	455,378	459,473	177,935	0	(3,841)	0	(3,841)	0	455,378	0	0	0	4,911	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2015	Paydown		527,019	527,019	517,879	517,947	0	9,072	0	9,072	0	527,019	0	0	0	8,242	07/25/2043	1FM
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		06/01/2015	Paydown		418,494	418,494	408,690	409,115	0	9,379	0	9,379	0	418,494	0	0	0	5,099	06/25/2043	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2015	Paydown		824,822	824,822	806,749	806,764	0	18,057	0	18,057	0	824,822	0	0	0	10,219	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		06/20/2015	Paydown		39,860	39,860	40,010	9,862	0	(146)	0	(146)	0	39,860	0	0	0	258	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		06/20/2015	Paydown		745,125	745,125	744,915	744,834	0	291	0	291	0	745,125	0	0	0	6,772	10/20/2030	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		06/20/2015	Paydown		11,992	11,992	12,322	12,279	0	(287)	0	(287)	0	11,992	0	0	0	162	05/20/2028	1FE
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		06/20/2015	Paydown		17,805	17,805	18,233	18,221	0	(417)	0	(417)	0	17,805	0	0	0	248	07/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		06/20/2015	Paydown		11,126	11,126	11,178	11,179	0	(52)	0	(52)	0	11,126	0	0	0	73	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		06/20/2015	Paydown		10,387	10,387	10,653	10,631	0	(244)	0	(244)	0	10,387	0	0	0	123	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		06/20/2015	Paydown		698,908	698,908	698,885	698,831	0	77	0	77	0	698,908	0	0	0	6,576	11/20/2025	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		06/20/2015	Paydown		1,890,029	1,890,029	1,889,682	1,889,897	0	131	0	131	0	1,890,029	0	0	0	17,923	10/20/2031	1FE
845437-BE-1	SOUTHWESTERN ELEC POWER 5.375% 04/15/1		04/15/2015	Maturity		1,090,000	1,090,000	1,051,741	1,087,855	0	2,145	0	2,145	0	1,090,000	0	0	0	29,294	04/15/2015	2FE
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		06/25/2015	Paydown		1,657,553	1,657,553	1,657,444	1,657,615	0	(62)	0	(62)	0	1,657,553	0	0	0	18,604	05/25/2023	1FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		06/01/2015	Paydown		77,412	77,412	78,099	77,977	0	(565)	0	(565)	0	77,412	0	0	0	711	10/25/2057	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		06/01/2015	Paydown		14,470	14,470	14,468	14,462	0	8	0	8	0	14,470	0	0	0	94	12/25/2059	1FM
85172C-AT-3	SLFMT 2013-1A M5 2.004% 06/25/58		06/01/2015	Paydown		13,679	13,679	13,672	0	0	6	0	6	0	13,679	0	0	0	34	06/25/2058	1FE
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		06/01/2015	Paydown		491,964	491,964	491,899	491,594	0	369	0	369	0	491,964	0	0	0	3,807	09/25/2057	1FM
863579-K5-6	SARM 2005-23 1A3 2.629% 01/25/36		06/01/2015	Paydown		652,261	663,159	603,044	629,287	0	22,974	0	22,974	0	652,261	0	0	0	12,349	01/25/2036	1FM
86358E-TF-3	SAIL 2005-5 M1 0.816% 06/25/35		06/26/2015	Paydown		48,233	48,233	48,253	48,245	0	(12)	0	(12)	0	48,233	0	0	0	168	06/25/2035	1FM
86359A-K3-6	SASC 2003-25XS A5 5.974% 08/25/33		05/01/2015	Paydown		80,830	80,830	80,779	81,738	0	(908)	0	(908)	0	80,830	0	0	0	1,780	08/25/2033	2FM
86359A-Q5-5	SASC 2003-28XS A5 6.049% 09/25/33		06/01/2015	Paydown		72,379	72,379	72,356	72,198	0	180	0	180	0	72,379	0	0	0	1,745	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		06/01/2015	Paydown		223,201	223,201	215,808	219,644	0	3,557	0	3,557	0	223,201	0	0	0	4,731	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2015	Paydown		850,330	850,330	837,011	843,092	0	7,239	0	7,239	0	850,330	0	0	0	21,712	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2015	Paydown		183,856	211,588	197,179	190,762	0	(6,906)	0	(6,906)	0	183,856	0	0	0	5,703	10/25/2035	4FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2015	Paydown		303,177	303,177	301,991	303,963	0	(786)	0	(786)	0	303,177	0	0	0	5,610	11/25/2036	1FM
882440-AS-9	TEXAS GAS TRANSMISSION 4.600% 06/01/15		06/01/2015	Maturity		9,000,000	9,000,000	8,157,978	8,938,843	0	61,157	0	61,157	0	9,000,000	0	0	0	207,000	06/01/2015	2FE
88641V-AB-7	TMCAT 2014-AA A2 0.960% 07/15/17		06/15/2015	Paydown		62,642	62,642	62,639	62,641	0	1	0	1	0	62,642	0	0	0	247	07/15/2017	1FE
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 3.200% 06/17/		06/17/2015	Maturity		4,250,000	4,250,000	4,244,730	4,249,400	0	600	0	600	0	4,250,000	0	0	0	68,000	06/17/2015	1FE
90342N-AQ-0	US EDU LOAN TRST 0.000% 09/01/46		06/15/2015	J P MORGAN SEC FIXED INC		35,550,500	36,650,000	30,828,947	30,992,939	0	75,567	0	75,567	0	31,068,506	0	4,481,994	4,481,994	5,138	09/01/2046	1FE
90943R-AA-9	UACST 2015-1 A 1.160% 02/15/17		06/15/2015	Paydown		69,195	69,195	69,193	0	0	2	0	2	0	69,195	0	0	0	114	02/15/2017	1FE
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		04/13/2015	Call 100.0000		369,000	369,000	369,000	369,000	0	0	0	0	0	369,000	0	0	0	31,298	07/15/2018	3FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		06/01/2015	Paydown		841,414	841,414	841,102	840,585	0	829	0	829	0	841,414	0	0	0	23,503	05/07/2027	1FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		06/10/2015	WELLS FARGO		5,012,950	5,000,000	4,986,950	4,991,983	0	1,100	0	1,100	0	4,993,083	0	19,867	19,867	82,500	02/15/2018	2FE
928668-AK-8	VOLKSWAGEN GROUP AMERICA 1.650% 05/22/		05/20/2015	Various		599,580	600,000	599,250	0	0	1	0	1	0	599,251	0	329	329	55	05/22/2018	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/1		06/01/2015	Paydown		146,821	146,821	146,821	146,758	0	63	0	63	0	146,821	0	0	0	1,817	09/13/2028	1FM
929160-AF-6	VULCAN MATERIALS CO 6.400% 11/30/17		04/09/2015	Call 100.0000		5,000,000	5,000,000	4,997,250	4,998,602	0	(66)	0	(66)	0	4,998,536	0	1,464	1,464	800,617	11/30/2017	3FE
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		06/26/2015	JEFFERIES & CO		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	22,750	04/01/2025	3FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2015	Paydown		182,583	182,583	152,456	156,133	0	26,449	0	26,449	0	182,583	0	0	0	3,847	06/25/2033	1FM
929766-4Q-3	WBCMT 2005-C20 A7 5.118% 07/15/42		04/01/2015	Paydown		11,007,979	11,007,979	11,472,058	11,040,272	0	(32,292)	0	(32,292)	0	11,007,979	0	0	0	187,796	07/15/2042	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		06/01/2015	Paydown		347,794	347,794	351,816	348,501	0	(707)	0	(707)	0	347,794	0	0	0	7,570	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8		06/25/2015	Paydown		1,453	1,453	1,458	1,449	0	4	0	4	0	1,453	0	0	0	4	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2015	Paydown		95,119	130,901	98,659	103,806	0	(8,687)	0	(8,687)	0	95,119	0	0	0	2,818	05/25/2036	3FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2015	Paydown		83,663	111,910	103,338	103,522	0	(19,859)	0	(19,859)	0	83,663	0	0	0	3,240	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		06/01/2015	Paydown		7,193	8,442	7,238	6,875	0	318	0	318	0	7,193	0	0	0	90	04/25/2047	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2015	Paydown		87,994	87,994	51,515	49,634	0	38,360	0	38,360	0	87,994	0	0	0	1,058	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595%		06/10/2015	Paydown		172,840	172,840	122,267	118,552	0	54,835	546	54,289	0	172,840	0	0	0	2,464	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2015	Paydown		1,046,851	1,046,851	1,046,708	1,046,885	0	(35)	0	(35)	0	1,046,851	0	0	0	13,561	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		06/01/2015	Paydown		3	11,869	3,924	4,312	0	(4,309)	0	(4,309)	0	3	0	0	0	307	01/25/2036	5FM
94980D-AA-6	WFMBS 2003-M A1 2.615% 12/25/33		06/01/2015	Paydown		4,630	4,630	4,758	4,603	0	28	0	28	0	4,630	0	0	0	54	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		06/01/2015	Paydown		30,854	40,799	15,367	11,142	0	19,712	0	19,712	0	30,854	0	0	0	1,258	08/25/2036	6FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		06/20/2015	Paydown		1,310,797	1,310,797	1,306,344	1,308,671	0	2,126	0	2,126	0	1,310,797	0	0	0	9,626	08/20/2021	1FE
94988Q-BC-4	WFCM 2013-LC12 XA 0.638% 07/15/46		06/01/2015	Paydown		0	0	3,707	0	0	(3,707)	0	(3,707)	0	0	0	0	0	93	07/15/2046	1FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		06/01/2015	Paydown		13,928	13,928	13,928	13,928	0	0	0	0	0	13,928	0	0	0	173	01/20/2025	1FE
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		06/01/2015	Paydown		16,818	16,818	16,818	16,818	0	0	0	0	0	16,818	0	0	0	174	03/20/2025	1FE
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		06/01/2015	Paydown		23,826	23,826	24,313	24,017	0	(191)	0	(191)	0	23,826	0	0	0	445	03/20/2025	3AM
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		06/01/2015	Paydown		1,205,298	1,205,298	1,207,147	1,205,713	0	(415)	0	(415)	0	1,205,298	0	0	0	11,227	08/20/2025	1FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		06/01/2015	Paydown		20,311	20,311	20,304	0	0	7	0	7	0	20,311	0	0	0	100	05/20/2027	1FE
96041Q-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		06/15/2015	Paydown		101,409	101,409	101,345	0	0	63	0	63	0	101,409	0	0	0	233	05/15/2017	1FE
96041U-AB-8	WLAKE 2013-1A A2 1.120% 01/15/18		06/15/2015	Paydown		42,784	42,784	42,779	42,783	0	1	0	1	0	42,784	0	0	0	197	01/15/2018	1FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
976657-AJ-5	WISCONSIN ENERGY CORP 1.650% 06/15/18		06/04/2015	AMHERST SECURITIES GROUP		199,948	200,000	199,888	0	0	0	0	0	0	199,888	0	60	60	0	06/15/2018	2FE
013716-AV-7	ALCAN INC 5.000% 06/01/15	A	06/01/2015	Maturity		5,000,000	5,000,000	4,821,550	4,986,863	0	13,137	0	13,137	0	5,000,000	0	0	0	125,000	06/01/2015	1FE
064159-GM-2	BANK OF NOVA SCOTIA 1.700% 06/11/18	A	06/04/2015	SUSQUEHANNA		399,928	400,000	399,812	0	0	0	0	0	0	399,812	0	116	116	0	06/11/2018	1FE
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	05/19/2015	TENDER OFFER		3,204,097	3,069,000	3,077,741	3,068,094	0	(1,989)	0	(1,989)	0	3,066,105	0	137,992	137,992	204,089	01/15/2020	3FE
893526-DH-3	TRANS-CANADA PIPELINES 3.400% 06/01/15	A	06/01/2015	Maturity		4,500,000	4,500,000	4,494,645	4,499,338	0	662	0	662	0	4,500,000	0	0	0	76,500	06/01/2015	1FE
111021-AH-4	BRITISH TELECOM PLC 1.625% 06/28/16	F	04/15/2015	HONG KONG SHANGHAI BK		5,037,750	5,000,000	4,984,150	4,992,014	0	1,566	0	1,566	0	4,993,579	0	44,171	44,171	25,278	06/28/2016	2FE
128690-AA-2	CALCIPAR SA 6.875% 05/01/18	F	05/01/2015	Call 103.4380		3,337,944	3,227,000	3,147,606	3,178,096	0	4,325	0	4,325	0	3,182,421	0	155,523	155,523	110,928	05/01/2018	3FE
151288-AA-5	CEMEX SA 9.250% 05/12/20	F	05/12/2015	Call 104.6250		2,334,184	2,231,000	2,100,000	2,144,599	0	4,938	0	4,938	0	2,149,536	0	184,647	184,647	101,464	05/12/2020	4FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	F	04/24/2015	Various		399,816	400,000	399,560	0	0	0	0	0	0	399,560	0	256	256	0	04/27/2018	1FE
22546Q-AW-7	CREDIT SUISS NEW YORK 0.959% 04/27/18	F	04/28/2015	LLOYDS SECURITIES		250,078	250,000	250,000	0	0	0	0	0	0	250,000	0	78	78	13	04/27/2018	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2015	Redemption 100.0000		23,050	23,050	23,050	23,050	0	0	0	0	0	23,050	0	0	0	679	06/15/2019	1FE
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/2	F	05/01/2015	BARCLAYS		1,007,860	1,000,000	993,200	994,789	0	241	0	241	0	995,030	0	12,830	12,830	14,092	05/08/2022	1FE
44920U-AB-4	HYUNDAI CAPITAL SERVICES 6.000% 05/05/	F	05/05/2015	Maturity		200,000	200,000	201,590	0	0	(1,590)	0	(1,590)	0	200,000	0	0	0	6,000	05/05/2015	2FE
449786-AA-0	ING BANK NV 5.125% 05/01/15	F	05/01/2015	Maturity		6,000,000	6,000,000	5,759,160	5,986,259	0	13,741	0	13,741	0	6,000,000	0	0	0	153,750	05/01/2015	2FE
476759-AA-3	JERSY 2006-1A A 0.527% 10/20/18	F	04/20/2015	Paydown		9,901	9,901	9,857	9,867	0	34	0	34	0	9,901	0	0	0	25	10/20/2018	1FE
53944V-AG-4	LLOYDS BANK PLC 1.750% 05/14/18	F	05/12/2015	TD SECURITIES		199,970	200,000	199,808	0	0	0	0	0	0	199,808	0	162	162	10	05/14/2018	1FE
578470-AD-8	MPORT 2006-1A A2L 0.645% 02/22/20	F	05/22/2015	Paydown		49,488	49,488	49,287	49,371	0	117	0	117	0	49,488	0	0	0	150	02/22/2020	1FE
69342T-AA-6	PFP 2014-1 A 1.355% 06/14/31	F	06/15/2015	Paydown		10,029,629	10,029,629	10,029,629	10,029,629	0	0	0	0	0	10,029,629	0	0	0	61,183	06/14/2031	1FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	04/01/2015	Redemption 100.0000		140,100	140,100	139,352	139,661	0	439	0	439	0	140,100	0	0	0	3,711	09/30/2020	1FE
75625Q-AA-7	RECKITT BENCKISER TSY 2.125% 09/21/18	F	04/14/2015	HONG KONG SHANGHAI BK		508,670	500,000	506,390	0	0	(56)	0	(56)	0	506,334	0	2,336	2,336	767	09/21/2018	1FE
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	05/07/2015	Call 103.4380		7,833,360	7,573,000	7,913,785	7,792,321	0	(20,445)	0	(20,445)	0	7,771,876	0	61,484	61,484	268,999	05/01/2020	2FE
82620K-AB-9	SIEGR 1.450% 05/25/18	F	05/21/2015	GOLDMAN SACHS		200,158	200,000	199,960	0	0	0	0	0	0	199,960	0	198	198	0	05/25/2018	1FE
87973P-AA-2	TEMASEK FINL I 4.300% 10/25/19	F	06/11/2015	HONG KONG SHANGHAI BK		10,965,830	10,000,000	11,411,000	11,051,401	0	(91,554)	0	(91,554)	0	10,959,848	0	5,982	5,982	267,347	10/25/2019	1FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	05/05/2015	Call 100.0000		16,600	16,600	18,634	17,932	0	(129)	0	(129)	0	17,803	0	(1,203)	(1,203)	1,066	11/15/2021	4AM
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	05/05/2015	Call 100.0000		572,400	572,400	633,218	614,033	0	(3,605)	0	(3,605)	0	610,428	0	(38,028)	(38,028)	48,873	01/15/2022	4AM
92328B-AB-3	VENTR 2005-1A A2 0.735% 11/22/18	F	05/22/2015	Paydown		56,461	56,461	56,292	0	0	169	0	169	0	56,461	0	0	0	98	11/22/2018	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						549,197,733	538,941,368	535,876,933	450,570,602	47,960	315,672	3,452	360,180	0	534,649,709	0	14,548,024	14,548,024	15,299,345	XXX	XXX
8399997. Total - Bonds - Part 4						640,600,520	624,377,398	629,734,897	522,272,418	47,960	(1,354,624)	3,452	(1,310,116)	0	625,547,008	0	15,053,512	15,053,512	17,322,422	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						640,600,520	624,377,398	629,734,897	522,272,418	47,960	(1,354,624)	3,452	(1,310,116)	0	625,547,008	0	15,053,512	15,053,512	17,322,422	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						640,600,520	XXX	629,734,897	522,272,418	47,960	(1,354,624)	3,452	(1,310,116)	0	625,547,008	0	15,053,512	15,053,512	17,322,422	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2014	10/07/2015		75,000,000	2.65	1,095,000			720,450		720,450	(2,008,320)						100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,095,000	0	0	720,450	XXX	720,450	(2,008,320)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,095,000	0	0	720,450	XXX	720,450	(2,008,320)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,095,000	0	0	720,450	XXX	720,450	(2,008,320)	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										1,095,000	0	0	720,450	XXX	720,450	(2,008,320)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2014	10/07/2015		37,500,000	3.90	(620,000)			(63,100)		(63,100)	77,356						100/101
0519999. Subtotal - Written Options - Hedging Other - Put Options										(620,000)	0	0	(63,100)	XXX	(63,100)	77,356	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(620,000)	0	0	(63,100)	XXX	(63,100)	77,356	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										(620,000)	0	0	(63,100)	XXX	(63,100)	77,356	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(620,000)	0	0	(63,100)	XXX	(63,100)	77,356	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		58,980,000	3 Month LIBOR / (2.850)			(757,683)			(2,945,709)					540,832	0	100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(757,683)	0	XXX	(2,945,709)	0	0	0	0	540,832	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(757,683)	0	XXX	(2,945,709)	0	0	0	0	540,832	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	10/03/2014	10/07/2045		75,000,000	3 Month LIBOR / (3.295)				(4,965,000)		(4,965,000)	3,061,363				2,063,163		100/101
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/21/2015	01/23/2026		121,000,000	3 Month LIBOR / (2.168)				5,203,000		5,203,000	5,203,000				1,966,379		100/97
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/21/2015	01/23/2046		51,000,000	3 Month LIBOR / (2.411)				6,344,400		6,344,400	6,344,400				1,409,758		100/97
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	03/19/2015	03/23/2026		70,000,000	3 Month LIBOR / (2.2425)				2,828,000		2,828,000	2,828,000				1,146,513		100/97
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Wells Fargo CME VYVVCKR63DVZZN70PB21	06/05/2015	06/29/2026		114,100,000	3 Month LIBOR / (2.77)				(148,330)		(148,330)	(148,330)				1,891,896		100/97
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	9,262,070	XXX	9,262,070	17,288,433	0	0	0	8,477,709	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	9,262,070	XXX	9,262,070	17,288,433	0	0	0	8,477,709	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			9,547	(15,475)		(15,475)	3,588				8,000,000	1	
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718EE5	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		125,694	292,737		292,737	(51,575)		(74,332)		25,000,000	1	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		47,222	116,251		116,251	(81,855)		45,190		10,000,000	1	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		70,833	179,294		179,294	(147,963)		70,922		15,000,000	1	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		125,694	298,823		298,823	(55,292)		(73,110)		25,000,000	1	
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2014	12/20/2019		15,000,000	100.00	325,581		75,417	321,495		321,495	(17,123)		(30,970)		15,000,000	2	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		25,139	58,753		58,753	(1,869)		(14,570)		5,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		20,111	47,002		47,002	(1,495)		(11,656)		4,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		55,306	129,257		129,257	(4,112)		(32,053)		11,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		85,000	209,282		209,282	(185,175)		101,251		18,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		9,444	23,254		23,254	(20,575)		11,250		2,000,000	1	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		15,000,000	100.00	38,153		75,416	152,759		152,759	200,143		(3,593)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		10,000,000	100.00	25,435		50,278	101,839		101,839	133,428		(2,396)		10,000,000	2	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		35,195	83,026		83,026	(17,885)		(19,013)		7,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		60,333	142,330		142,330	(30,661)		(32,595)		12,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		5,028	11,861		11,861	(2,555)		(2,716)		1,000,000	1	
0989999. Subtotal - Swaps - Replication - Credit Default										4,293,429	0	875,657	2,152,488	XXX	2,152,488	(280,976)	0	(68,390)	0	183,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										4,293,429	0	875,657	2,152,488	XXX	2,152,488	(280,976)	0	(68,390)	0	183,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(757,683)	9,262,070	XXX	6,316,361	17,288,433	0	0	0	9,018,541	XXX	XXX
1169999. Total Swaps - Credit Default										4,293,429	0	875,657	2,152,488	XXX	2,152,488	(280,976)	0	(68,390)	0	183,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										4,293,429	0	117,974	11,414,558	XXX	8,468,849	17,007,457	0	(68,390)	0	192,018,541	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(757,683)	0	XXX	(2,945,709)	0	0	0	0	540,832	XXX	XXX
1409999. Subtotal - Hedging Other										475,000	0	0	9,919,420	XXX	9,919,420	15,357,469	0	0	0	8,477,709	XXX	XXX
1419999. Subtotal - Replication										4,293,429	0	875,657	2,152,488	XXX	2,152,488	(280,976)	0	(68,390)	0	183,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										4,768,429	0	117,974	12,071,908	XXX	9,126,199	15,076,493	0	(68,390)	0	192,018,541	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	0	292,737	0	292,737	292,737	0	292,737	25,000,000	25,000,000
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y	0	720,450	(63,100)	657,350	720,450	(63,100)	657,350	0	0
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	1,400,000	1,150,875	(15,475)	0	1,150,875	(15,475)	0	93,000,000	92,735,400
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	495,597	724,351	0	228,754	724,351	0	228,754	65,000,000	65,000,000
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(2,945,709)	0	540,832	540,832
0299999. Total NAIC 1 Designation				1,895,597	2,888,413	(78,575)	1,178,841	2,888,413	(3,024,284)	1,178,841	183,540,832	183,276,232
0899999. Aggregate Sum of Central Clearing houses				8,722,386	14,375,400	(5,113,330)	539,684	14,375,400	(5,113,330)	539,684	8,477,709	8,477,709
0999999 - Gross Totals				10,617,983	17,263,813	(5,191,905)	1,718,525	17,263,813	(8,137,614)	1,718,525	192,018,541	191,753,941
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					17,263,813	(5,191,905)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Treasury	912828-H7-8	U S TREASURY 0 1/2% Due 1/31/2017 JJ31	26,181,581	26,200,000	26,155,563	01/31/2017	I
Wells Fargo CME	VYVVCKR63DVZZN70PB21	Cash	000000-00-0	Cash	4,372,680	4,372,680	4,372,680		IV
0199999 - Total					30,554,261	30,572,680	30,528,243	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank	7LTWFZYICNSX8D621K86	Cash	000000-00-0	Cash	1,400,000	1,400,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	495,597	495,597	XXX		V
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Cash	000000-00-0	Cash	8,722,386	8,722,386	XXX		V
0299999 - Total					10,617,983	10,617,983	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			25,633,437	25,633,437	07/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,633,437	25,633,437	XXX
9999999 - Totals				25,633,437	25,633,437	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 23,178,257 Book/Adjusted Carrying Value $ 23,178,257
2. Average balance for the year to date Fair Value $ 17,450,416 Book/Adjusted Carrying Value $ 17,450,416
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 10,000,000 NAIC 2 $ 15,633,437 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Flt % Due 10/10/2025 Mo-10		1	5,400,000	5,400,000	10/10/2025
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	13,000,000	13,000,000	12/16/2019
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				33,600,000	33,600,000	XXX
0599999. Total - U.S. Government Bonds				33,600,000	33,600,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,600,000	5,600,000	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	8,000,000	8,000,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	6,200,000	6,200,000	11/15/2038
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	10,700,000	10,700,000	08/01/2035
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Mo-1		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	7,300,000	7,300,000	02/01/2052
730146-AM-9	PMA LEVY & AID TRANS WI REV 1% Due 9/25/2015 Ann-9/25		1FE	3,414,790	3,403,926	09/25/2015
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	2,210,000	2,210,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Mo-15		1FE	450,000	450,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				40,059,790	40,048,926	XXX
3199999. Total - U.S. Special Revenues Bonds				45,659,790	45,648,926	XXX
05565Q-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	3,095,673	3,094,642	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2016 Ann-4/26		2FE	9,617,634	9,631,812	04/26/2016
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-17		1FE	5,400,000	5,400,000	07/17/2015
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,030,000	1,030,000	02/02/2043
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	1,999,112	2,000,422	03/11/2016
233851-AQ-7	DAIMLER FINANCE NA LLC 1.3% Due 7/31/2015 JJ31		1FE	835,377	835,424	07/31/2015
25468P-CU-8	DISNEY 0.45% Due 12/1/2015 JD1		1FE	1,299,526	1,300,400	12/01/2015
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5 1/8% Due 3/15/2016 MS15		2FE	1,851,410	1,853,173	03/15/2016
30216B-FE-7	Export Development Canada (EDC Flt % Due 2/10/2016 FMAN10		1FE	4,000,000	4,000,000	02/10/2016
340711-AR-1	FLORIDA GAS TRANSMISSION 4% Due 7/15/2015 JJ15		2FE	4,803,835	4,805,930	07/15/2015
36962G-4T-8	GEN ELEC CAP CORP 2 1/4% Due 11/9/2015 MN9		1FE	754,526	754,623	11/09/2015
36962G-6R-0	GEN ELEC CAP CORP 1% Due 1/8/2016 JJ8		1FE	1,680,801	1,679,707	01/08/2016
41283L-AA-3	HARLEY-DAVIDSON FINL SER 3 7/8% Due 3/15/2016 MS15		1FE	561,194	562,062	03/15/2016
42217K-AV-8	HEALTH CARE REIT 3 5/8% Due 3/15/2016 MS15		2FE	1,694,851	1,700,557	03/15/2016
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	16,947,810	16,932,826	02/26/2016
49326E-EC-3	KEYBANK NA 3 3/4% Due 8/13/2015 FA13		2FE	2,708,078	2,709,787	08/13/2015
50188F-AB-1	LG&E & KU ENERGY LLC 2 1/8% Due 11/15/2015 MN15		2FE	2,509,245	2,512,081	11/15/2015
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,500,000	9,500,000	01/01/2033
565849-AJ-5	MARATHON OIL CORP 0.9% Due 11/1/2015 MN1		2FE	999,751	1,000,159	11/01/2015
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJO14		1FE	1,500,000	1,500,000	07/14/2016
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,400,000	3,400,000	05/01/2027
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	1,777,554	1,777,096	06/01/2016
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		1FE	5,085,580	5,080,744	11/15/2015
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.95% Due 9/15/2015 MS15		2FE	1,961,041	1,962,706	09/15/2015
976656-CB-2	WISC ELEC POWER 6 1/4% Due 12/1/2015 JD1		1FE	1,534,655	1,535,777	12/01/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				86,547,652	86,559,928	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				86,547,652	86,559,928	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				125,747,652	125,759,928	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				40,059,790	40,048,926	XXX
6599999. Total Bonds				165,807,442	165,808,854	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	DUKE ENERGY CORP CP 0.58% Due 7/10/2015 At Mat			9,080,208	9,080,208	07/10/2015
	NEXTERA ENERGY 2.6% Due 9/1/2015 MS1			10,730,206	10,734,880	09/01/2015
316175-40-5	FIDELITY INST MM FUND PRIME			31,641	31,641	
	GEORGIA POWER CO CORP 5 1/4% Due 12/15/2015 JD15			1,530,503	1,532,518	12/15/2015
	IBM 0.45% Due 5/6/2016 MN6			999,319	999,086	05/06/2016
	COCA-COLA ENTERPRISES 2 1/8% Due 9/15/2015 MS15			18,353,180	18,359,786	09/15/2015
	KROGER CO KR 3.9% Due 10/1/2015 A01			3,224,384	3,224,959	10/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				43,949,440	43,963,078	XXX
000000-00-0	Huntington National Bank Money Market Account			14,079,210	14,079,210	
000000-00-0	Key Bank Money Market Account			14,005,732	14,005,732	
000000-00-0	BB&T Money Market Account			14,062,295	14,062,295	
9099999. Total - Cash (Schedule E Part 1 type)				42,147,237	42,147,237	XXX
000000-00-0	BANK OF TOKYO CP 0.1% Due 7/6/2015 At Mat			6,899,808	6,899,808	07/06/2015
000000-00-0	BASIN ELECTRIC CP CP 0.14% Due 7/13/2015 At Mat			10,497,754	10,497,754	07/13/2015
000000-00-0	CENTENNIAL ENERGY CP 0.6% Due 7/6/2015 At Mat			12,792,533	12,792,533	07/06/2015
000000-00-0	GLENCORE CP 0.6% Due 7/27/2015 At Mat			4,695,378	4,695,378	07/27/2015
000000-00-0	KANSAS CITY POWER & LT CP 0.37% Due 7/7/2015 At Mat			15,648,874	15,648,874	07/07/2015
000000-00-0	MDU RESOURCES CP 0.4% Due 7/1/2015 At Mat			5,799,936	5,799,936	07/01/2015
000000-00-0	MDU RESOURCES CP 0.4% Due 7/13/2015 At Mat			3,098,622	3,098,622	07/13/2015
000000-00-0	NSTAR ELECTRIC CP 0.16% Due 7/2/2015 At Mat			2,499,811	2,499,811	07/02/2015
000000-00-0	NSTAR ELECTRIC CP 0.13% Due 7/9/2015 At Mat			11,419,464	11,419,464	07/09/2015
000000-00-0	PLAINS CP 0.4% Due 7/1/2015 At Mat			3,899,740	3,899,740	07/01/2015
000000-00-0	SINOPEC CP 0.34% Due 7/2/2015 At Mat			11,996,827	11,996,827	07/02/2015
000000-00-0	SINOPEC CP 0.4% Due 7/14/2015 At Mat			4,597,138	4,597,138	07/14/2015
000000-00-0	SINOPEC CP 0.46% Due 8/21/2015 At Mat			5,194,684	5,194,684	08/21/2015
000000-00-0	TIME WARNER CP CP 0 1/2% Due 7/9/2015 At Mat			3,699,178	3,699,178	07/09/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				102,739,748	102,739,748	XXX
9999999 - Totals				354,643,867	354,658,917	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 159,073,399 Book/Adjusted Carrying Value $ 158,986,836
2. Average balance for the year to date Fair Value $ 333,800,891 Book/Adjusted Carrying Value $ 334,741,111

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Huntington Bank	Columbus, OH					14,073,134	17,076,572	18,080,454	XXX
Branch Banking & Trust Co	Winston-Salem, NC					14,055,239	17,059,283	18,063,808	XXX
Keycorp (Key Bank)	Cleveland, OH					14,001,519	14,003,591	14,005,732	XXX
Fifth Third Bank	Cincinnati, OH					1,395,871	1,056,724	1,406,984	XXX
Federal Home Loan Bank	Cincinnati, OH					470,904	470,796	999,916	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
Cheviot Savings Bank	Cincinnati, OH					0	0	250,000	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			1,963,737	(13,598,605)	(43,817)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	46,241,418	36,349,375	53,044,091	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	46,241,418	36,349,375	53,044,091	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	46,241,418	36,349,375	53,044,091	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
BANK OF TOKYO CP		06/26/2015	0.100	07/06/2015	6,899,808	96	0
BASIN ELECTRIC CP CP		05/19/2015	0.140	07/13/2015	10,497,754	1,756	0
CENTENNIAL ENERGY CP		06/01/2015	0.600	07/06/2015	12,792,534	6,400	0
ENBRIDGE CP		06/19/2015	0.580	07/02/2015	6,996,534	1,353	0
GLENCORE CP		05/29/2015	0.600	07/27/2015	4,695,378	2,585	0
KANSAS CITY POWER & LT CP		06/30/2015	0.370	07/07/2015	15,648,874	161	0
MDU RESOURCES CP		06/30/2015	0.400	07/01/2015	5,799,936	64	0
MDU RESOURCES CP		06/11/2015	0.500	07/13/2015	3,098,622	861	0
NSTAR ELECTRIC CP		06/15/2015	0.160	07/02/2015	2,499,811	178	0
NSTAR ELECTRIC CP		06/26/2015	0.130	07/09/2015	11,419,464	206	0
OKSPP CP		06/19/2015	0.650	07/07/2015	7,997,400	1,733	0
PLAINS CP		06/25/2015	0.400	07/01/2015	3,899,740	260	0
SINOPEC CP		06/04/2015	0.340	07/02/2015	11,996,827	3,060	0
SINOPEC CP		05/19/2015	0.400	07/14/2015	4,597,138	2,198	0
SINOPEC CP		06/02/2015	0.460	08/21/2015	5,194,684	1,927	0
TIME WARNER CP CP		06/23/2015	0.500	07/09/2015	3,699,178	411	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					117,733,682	23,249	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					117,733,682	23,249	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					117,733,682	23,249	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					117,733,682	23,249	0
8699999 - Total Cash Equivalents					117,733,682	23,249	0