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QUARTERLY STATEMENT

As of September 30, 2015

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of November, 2015

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

Roxanna S Henry, Notary Public

May 11, 2019

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,024,676,541	0	5,024,676,541	4,750,474,687
2. Stocks:				
2.1 Preferred stocks	34,393,434	0	34,393,434	34,236,358
2.2 Common stocks	371,228,981	0	371,228,981	379,185,218
3. Mortgage loans on real estate:				
3.1 First liens	792,241,159	0	792,241,159	796,770,788
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	0	0	0	3,551,407
4.2 Properties held for the production of income (less $.........0 encumbrances)	23,613,456	0	23,613,456	20,430,699
4.3 Properties held for sale (less $.........0 encumbrances)	3,319,445	0	3,319,445	0
5. Cash ($.....280,463,520), cash equivalents ($.........0) and short-term investments ($.....74,402,712)	354,866,232	0	354,866,232	345,335,694
6. Contract loans (including $.........0 premium notes)	384,097,388	0	384,097,388	343,920,189
7. Derivatives	42,953,723	0	42,953,723	21,903,932
8. Other invested assets	108,841,847	0	108,841,847	108,336,051
9. Receivables for securities	785,959	0	785,959	307,535
10. Securities lending reinvested collateral assets	160,704,500	0	160,704,500	142,782,737
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,301,722,665	0	7,301,722,665	6,947,235,295
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	59,352,674	0	59,352,674	52,344,632
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,578,399	0	5,578,399	7,316,323
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	40,478,806	0	40,478,806	38,710,796
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,344,237	0	4,344,237	12,135,622
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	139	0	139	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	19,530,017	0	19,530,017	29,562,510
18.2 Net deferred tax asset	175,696,283	69,382,203	106,314,080	106,410,261
19. Guaranty funds receivable or on deposit	1,948,565	0	1,948,565	2,208,176
20. Electronic data processing equipment and software	491,371	0	491,371	10,182,385
21. Furniture and equipment, including health care delivery assets ($.........0)	13,186,999	13,186,999	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	24,038,962	1,275,350	22,763,612	47,945,257
24. Health care ($.........0) and other amounts receivable	15,611,214	15,611,214	0	0
25. Aggregate write-ins for other than invested assets	129,840,708	2,701,596	127,139,112	123,871,887
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,791,821,039	102,157,362	7,689,663,677	7,377,923,283
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	19,304,240,105	0	19,304,240,105	20,071,413,651
28. Total (Lines 26 and 27)	27,096,061,144	102,157,362	26,993,903,782	27,449,336,934

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	108,236,178	0	108,236,178	105,932,214
2502. Keyman insurance	10,552,476	0	10,552,476	9,520,340
2503. Fund revenue receivable	7,497,261	0	7,497,261	7,507,760
2598. Summary of remaining write-ins for Line 25 from overflow page	3,554,793	2,701,596	853,197	911,573
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	129,840,708	2,701,596	127,139,112	123,871,887

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....5,295,082,535 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	5,295,082,535	5,094,471,077
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	27,136,725	26,186,961
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	724,092,910	694,857,632
4.	Contract claims:		
	4.1 Life	16,870,823	14,322,947
	4.2 Accident and health	98,145	140,848
5.	Policyholders' dividends $.....1,824,894 and coupons $..........0 due and unpaid	1,824,894	1,531,603
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	73,966,649	65,823,642
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	1,876,240	1,001,805
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
	9.4 Interest Maintenance Reserve	43,971,490	47,476,998
10.	Commissions to agents due or accrued - life and annuity contracts $.....6,122,450, accident and health $.....834,880 and deposit-type contract funds $..........0	6,957,330	8,015,782
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	16,916,847	14,376,189
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(323,954,159) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(323,954,159)	(271,857,694)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,594,310	4,590,966
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	6,312,850	5,656,376
17.	Amounts withheld or retained by company as agent or trustee	104,679,587	101,476,214
18.	Amounts held for agents' account, including $..........0 agents' credit balances	4,359,426	4,133,147
19.	Remittances and items not allocated	61,022,769	10,154,126
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	44,834,703	23,641,130
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	172,509,632	94,197,972
	24.04 Payable to parent, subsidiaries and affiliates	113,121,793	154,529,808
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	22,061,893
	24.09 Payable for securities	7,490,375	5,000,000
	24.10 Payable for securities lending	160,704,500	142,782,737
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	17,557,784	16,278,415
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,580,028,158	6,280,850,574
27.	From Separate Accounts statement	19,304,239,067	20,071,412,568
28.	Total liabilities (Lines 26 and 27)	25,884,267,225	26,352,263,142
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	309,450,558	309,393,340
33.	Gross paid in and contributed surplus	283,297,154	283,297,154
34.	Aggregate write-ins for special surplus funds	(8,966,150)	2,527,409
35.	Unassigned funds (surplus)	515,854,996	491,855,886
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,099,636,558	1,087,073,789
38.	Totals of Lines 29, 30 and 37	1,109,636,558	1,097,073,789
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	26,993,903,783	27,449,336,931

DETAILS OF WRITE-INS

2501.	Liability for plan benefits	15,525,379	13,484,601
2502.	Unclaimed funds	2,032,405	2,793,814
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	17,557,784	16,278,415
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Voluntary Reserve	(8,966,150)	2,527,409
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	(8,966,150)	2,527,409

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,922,429,864	2,002,170,868	2,758,874,189
2. Considerations for supplementary contracts with life contingencies	503,937	755,052	755,052
3. Net investment income	248,662,484	234,818,119	330,217,703
4. Amortization of Interest Maintenance Reserve (IMR)	4,474,407	4,096,445	6,013,356
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	5,398,812	3,650,260	17,395,455
7. Reserve adjustments on reinsurance ceded	13,411,608	0	754,192
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	198,723,017	184,709,993	248,871,541
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	209,118,201	198,150,220	268,769,287
9. Totals (Lines 1 to 8.3)	2,602,722,330	2,628,350,957	3,631,650,775
10. Death benefits	58,193,116	55,394,619	71,565,684
11. Matured endowments (excluding guaranteed annual pure endowments)	610,271	419,236	661,809
12. Annuity benefits	402,732,725	345,879,820	481,345,427
13. Disability benefits and benefits under accident and health contracts	1,400,519	4,411,758	4,665,510
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	944,705,306	918,616,948	1,251,197,620
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	11,960,577	6,566,596	19,432,537
18. Payments on supplementary contracts with life contingencies	547,958	397,766	523,574
19. Increase in aggregate reserves for life and accident and health contracts	179,567,318	55,006,408	124,099,418
20. Totals (Lines 10 to 19)	1,599,717,790	1,386,693,151	1,953,491,579
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	226,930,834	212,435,526	292,128,255
22. Commissions and expense allowances on reinsurance assumed	6,394,597	6,618,543	10,803,198
23. General insurance expenses	89,956,740	74,729,008	110,337,798
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,473,005	11,047,090	13,381,143
25. Increase in loading on deferred and uncollected premiums	(186,812)	3,974,629	3,659,871
26. Net transfers to or (from) Separate Accounts net of reinsurance	485,326,274	801,970,450	1,054,834,225
27. Aggregate write-ins for deductions	80,416,682	568,399	728,558
28. Totals (Lines 20 to 27)	2,501,029,110	2,498,036,796	3,439,364,627
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	101,693,220	130,314,161	192,286,148
30. Dividends to policyholders	56,237,322	49,598,442	70,527,978
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	45,455,898	80,715,719	121,758,170
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,137,481	17,496,501	17,747,487
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	44,318,417	63,219,218	104,010,683
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(821,215) (excluding taxes of $.....521,714 transferred to the IMR)	(2,851,059)	(10,457,349)	(13,619,324)
35. Net income (Line 33 plus Line 34)	41,467,358	52,761,869	90,391,359
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,097,073,789	1,002,744,186	1,002,744,186
37. Net income (Line 35)	41,467,358	52,761,869	90,391,359
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(2,399,697)	(2,178,767)	(2,291,780)	(18,542,565)
39. Change in net unrealized foreign exchange capital gain (loss)	(1,403,221)	113,605	(527,610)
40. Change in net deferred income tax	(8,803,495)	23,537,253	29,600,454
41. Change in nonadmitted assets	6,426,164	(11,849,640)	57,826,843
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(11,922,672)	0	0
44. Change in asset valuation reserve	(21,193,573)	(9,265,746)	(1,458,533)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	(13,722,024)	(1,000)
47. Other changes in surplus in Separate Accounts Statement	(45)	14,174,851	1,083
48. Change in surplus notes	57,219	57,219	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(55,000,000)	(40,000,000)	(60,000,000)
53. Aggregate write-ins for gains and losses in surplus	65,113,804	(14,990,626)	(3,036,719)
54. Net change in capital and surplus (Lines 37 through 53)	12,562,772	(1,475,019)	94,329,603
55. Capital and surplus as of statement date (Lines 36 + 54)	1,109,636,561	1,001,269,167	1,097,073,789

DETAILS OF WRITE-INS

08.301.	Policy charges	169,814,518	154,573,349	209,444,839
08.302.	Fee income	43,425,292	43,441,397	57,769,778
08.303.	Modified coinsurance risk charge	(12,596)	801	1,191
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(4,109,013)	134,673	1,553,479
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	209,118,201	198,150,220	268,769,287
2701.	Adjustment to separate account variable annuity reserves	79,810,265	0	0
2702.	Health surrender benefits	618,871	567,348	727,037
2703.	Reserve adjustment on reinsurance assumed	(12,454)	1,051	1,521
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	80,416,682	568,399	728,558
5301.	Change in separate account variable annuity reserve valuation	79,810,265	0	0
5302.	Prior period adjustment	(1,223,950)	(4,166,014)	(1,507,628)
5303.	Benefit plan adjustment	(1,978,952)	(11,664,708)	(8,850,051)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(11,493,559)	840,096	7,320,960
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	65,113,804	(14,990,626)	(3,036,719)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,923,964,962	2,001,721,663	2,755,339,898
2.	Net investment income	246,181,439	231,326,331	334,967,898
3.	Miscellaneous income	426,651,638	386,510,473	535,790,475
4.	Total (Lines 1 through 3)	2,596,798,039	2,619,558,467	3,626,098,271
5.	Benefit and loss related payments	1,384,248,403	1,328,352,929	1,814,478,307
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	537,422,739	794,997,035	1,075,197,796
7.	Commissions, expenses paid and aggregate write-ins for deductions	335,337,063	307,426,782	416,655,766
8.	Dividends paid to policyholders	47,801,024	42,545,625	59,119,054
9.	Federal and foreign income taxes paid (recovered) net of $.....(1,052,766) tax on capital gains (losses)	(8,535,463)	(22,264,104)	10,649,600
10.	Total (Lines 5 through 9)	2,296,273,766	2,451,058,267	3,376,100,523
11.	Net cash from operations (Line 4 minus Line 10)	300,524,273	168,500,200	249,997,748
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	378,077,494	309,211,340	548,837,650
	12.2 Stocks	1,861,930	2,399,947	6,163,864
	12.3 Mortgage loans	91,573,830	90,526,060	127,841,482
	12.4 Real estate	0	3,417,900	3,319,593
	12.5 Other invested assets	8	145,706	159,225
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	2,490,375	27,826,776	5,678,551
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	474,003,637	433,527,729	692,000,365
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	656,116,103	459,434,632	757,278,094
	13.2 Stocks	2,000,000	9,032,000	15,696,000
	13.3 Mortgage loans	87,040,000	47,500,000	80,197,000
	13.4 Real estate	3,395,840	0	3,556,164
	13.5 Other invested assets	0	8	8
	13.6 Miscellaneous applications	39,449,978	42,222,866	42,843,567
	13.7 Total investments acquired (Lines 13.1 to 13.6)	788,001,921	558,189,506	899,570,833
14.	Net increase or (decrease) in contract loans and premium notes	40,177,199	39,246,386	52,220,959
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(354,175,483)	(163,908,163)	(259,791,427)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	57,218	57,219	76,292
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	14,108,900	87,869,978	142,408,935
	16.5 Dividends to stockholders	55,000,000	40,000,000	60,000,000
	16.6 Other cash provided (applied)	104,015,630	(95,508,250)	(48,924,855)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	63,181,748	(47,581,053)	33,560,372
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	9,530,538	(42,989,016)	23,766,693
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	345,335,694	321,569,001	321,569,001
	19.2 End of period (Line 18 plus Line 19.1)	354,866,232	278,579,986	345,335,694

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

20.0001		0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	329,148,500	275,218,568	397,017,566
3. Ordinary individual annuities	1,492,710,660	1,660,368,119	2,200,388,692
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	168,933,672	145,706,623	235,275,554
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	10,558,864	10,964,520	14,529,123
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,001,351,696	2,092,257,830	2,847,210,935
12. Deposit-type contracts	186,302,492	147,138,102	227,833,478
13. Total	2,187,654,188	2,239,395,932	3,075,044,413

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

		State of Domicile		2015	2014
Net Income					
(1)	Net (Loss) Income	OH	$	41,467,358	90,391,359
(2)	State prescribed practices: NONE			-	-
(3)	State permitted practices: NONE			-	-
(4)	Net Income, NAIC SAP		$	41,467,358	90,391,359
Surplus					
(5)	Statutory capital and surplus	OH	$	1,109,636,558	1,097,073,789
(6)	State prescribed practices: NONE			-	-
(7)	State permitted practices: NONE			-	-
(8)	Statutory capital and surplus, NAIC SAP		$	1,109,636,558	1,097,073,789

C. Accounting Policy

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

2. Accounting Changes and Corrections of Errors

During the year, the Company elected to change the valuation method for reserves on certain annuity products. The Company switched from the Continuous Method to the Curtate Method for valuation. This resulted in an increase to income before taxes of approximately $13.9 million in the current period. The impact of the change relating to reserves as of December 31, 2014 and prior was $67.9 million and is reflected as an increase to surplus.

The Company's September 30, 2015 financial statements reflect a prior period adjustment relating to the recording of whole life reserves. As of December 31, 2014, reserves were understated by $1,023,000. As a result, surplus was overstated by $664,950. The events contributing to the reserve overstatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4,L19,C1)	$ (1,023,000)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	358,050
Decrease in surplus (P4,L53,C1)	$ (664,950)

The Company's September 30, 2015 financial statements reflect a prior period adjustment relating to the recording of variable annuity rider reserves. As of December 31, 2014, reserves were overstated by $1,140,000. As a result, surplus was understated by $741,000. The events contributing to the reserve overstatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4,L19,C1)	$ 1,140,000
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(399,000)
Increase in surplus (P4,L53,C1)	$ 741,000

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

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

NOTES TO FINANCIAL STATEMENTS

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
21075WBA2	100,139	49,907	50,232	49,907	49,213	9/30/2015
52520MA53	1,784,860	1,751,428	33,432	1,751,428	1,784,107	9/30/2015
Total	$ 1,884,999	$ 1,801,335	$ 83,664	$ 1,801,335	$ 1,833,320	

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

(a) The aggregate amount of unrealized losses

(1)	Less than 12 Months	$ (2,539)
(2)	12 Months or Longer	$ (3,018)

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

(1)	Less than 12 Months	$ 215,187
(2)	12 Months or Longer	$ 111,175

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

(b) The fair value of the collateral received and the portion of that collateral that that company has sold or re-pledged is $160,704,500.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $8,000,000, $2,013,000, $6,000,000 and $10,000,000 as of September 30, 2015 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII"), Montgomery Re, Inc. (“MONT) and the O. N. Equity Sales Company ("ONES"), respectively.

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

	2015
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	55,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	$ 55,000,000

NOTES TO FINANCIAL STATEMENTS

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

ONLA	$ 36,329,488
Suffolk Capital Management LLC	766,833
ONFS	18,581,993
SYRE	24,055,232
ONII	138,154
MONT	458,810
ONMH	297,269
ONFlight Inc.	2,141,190
ON Global Holdings, LLC	1,372
Kenwood Re	15,706,615
ONTech, LLC	176,411
Financial Way Realty, Inc	6,931,543
ON Foreign Holdings LLC	(821,124)
Total	$ 104,763,786

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of September 30, 2015. It is part of the Company's strategy to utilize these funds as additional liquidity. The company has additional advanced borrowing capacity of $227,615,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 9/30/15

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

2. Prior Year – 12/31/14

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

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

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

NOTES TO FINANCIAL STATEMENTS

(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	$ 431,216,662	$ 417,364,815	$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 431,216,662	$ 417,364,815	$ 350,000,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General Separate Accounts

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

(b) Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	431,216,662	417,364,815	350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	431,216,662	417,364,815	350,000,000

3. Current Year Separate Account

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

4. Prior Year-end Total General and Separate Accounts

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

(4) Borrowing from FHLB.

(a) Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	350,000,000	350,000,000	-	349,229,247
(c) Other				
(d) Aggregate Total	350,000,000	350,000,000	-	349,229,247

NOTES TO FINANCIAL STATEMENTS

2. Prior Year

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

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

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

(c) FHLB – Prepayment Obligations

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

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

A.

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

		Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
		September 30, 2015	December 31, 2014	September 30, 2015	December 31, 2014	September 30, 2015	December 31, 2014
(a)	Service Cost	$ 1,806,000	$ 2,015,000	$ 33,000	$ 42,000	$ -	$ -
(b)	Interest Cost	2,896,000	3,620,000	165,000	229,000	-	-
(c)	Expected return on plan assets	(2,951,000)	(3,809,000)	-	-	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
(e)	Amount of recognized gains and losses	1,687,000	1,222,000	(149,000)	(350,000)	-	-
(f)	Amount of prior services cost recognized	195,000	260,000	(10,000)	(12,000)	-	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
(h)	Total net periodic benefit cost	$ 3,633,000	$ 3,308,000	$ 39,000	$ (91,000)	$ -	$ -

13 - 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales – NONE

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

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

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 280,463,520	$ -	$ -	$ 280,463,520
	Short term	54,402,713	20,000,000		74,402,713
	Securities lending collateral	-	160,704,500	-	160,704,500
	Perpetual Preferred stock				
	Industrial and Misc.	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	-	-	-
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	590,959	-	590,959
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	590,959	-	590,959
	Common Stock				
	Industrial and Misc	-	38,119,725	-	38,119,725
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,119,725	-	38,119,725
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	13,122,199	-	13,122,199
	Credit contracts	-	-	-	-
	Futures contracts	29,831,524	-	-	29,831,524
	Commodity forward contracts	-	-	-	-
	Total Derivatives	29,831,524	13,122,199	-	42,953,723
	Separate account assets	19,304,240,105	-	-	19,304,240,105
	Total assets at fair value	$ 19,668,937,862	$ 232,537,383	$ -	$ 19,901,475,245
b.	Liabilities at fair value				
	Derivative liabilities	$ -	$ -	$ -	$ -
	Total liabilities at fair value	$ -	$ -	$ -	$ -

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

	Balance at 6/30/2015	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 9/30/2015
a. Assets:										
Loan-backed & structured	$ -		$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	-	-	-	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

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

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	5,292,809,959	5,024,676,541	-	5,292,809,959	-	-
Common stock non-affiliate	38,119,725	38,119,725	-	38,119,725	-	-
Preferred stock	34,112,834	34,393,434	-	34,112,834	-	-
Mortgage loans	826,489,744	792,241,159	-	-	826,489,744	-
Derivatives- equity put options	13,122,199	13,122,199	-	13,122,199	-	-
Derivatives- futures contracts	29,831,524	29,831,524	29,831,524		-	-
Derivatives- futures contracts	-	-	-	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

NOTES TO FINANCIAL STATEMENTS

21. Other Items

C. Other Disclosures

General Interrogatory 15.2

A. Market risk, credit risk and cash requirements

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

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

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

B. Company objectives for using derivatives

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

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

C. Accounting Policies

Futures and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income. Through the third quarter of 2015, the Company recognized $6,069,962 in futures losses in the statement of operations of which $6,517,167 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $447,205 which is represented as part of the Summary of Operations Line 34.

The put options are carried at fair value. Through the third quarter of 2015, the realized loss from maturing put options was $21,794,766 in the statement of operations of which $18,850,718 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to $2,944,048 which is represented as part of the Summary of Operations Line 34.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2014 were $10,914,684. As of September 30, 2015, $1,022,704 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $9,060,330. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 944,340

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	340,875,688	334,705,657
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 340,875,688	$ 334,705,657
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 160,704,500

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 160,704,500

16.3 Total payable for securities lending reported on the liability page: $ 160,704,500

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank	PO Box 2054 Schilitz Park, Suite 300 Milwaukee, WI 53201
Wells Fargo Securities, LLC	301 South College Street, 7th Floor, Charlotte, NC 28202-4200

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$792,241,159
1.14	Total mortgages in good standing	$792,241,159
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$0
1.33	Commercial mortgages	$0
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$0
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$792,241,159
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	37.9
2.2	A&H cost containment percent	1.6
2.3	A&H expense percent excluding cost containment expenses	17.7

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	5,016,917	7,899,979	117,868	2,560,476	15,595,240	78,287
2.	Alaska AK	L	102,178	353,891	1,902	1,765	459,736	1,240
3.	Arizona AZ	L	5,248,756	38,969,457	84,022	5,189,163	49,491,398	8,449
4.	Arkansas AR	L	3,053,534	18,253,273	72,755	304,467	21,684,029	31,205
5.	California CA	L	18,350,066	111,247,507	673,416	11,113,363	141,384,352	154,619
6.	Colorado CO	L	11,127,979	17,247,501	352,232	3,875,806	32,603,518	24,791
7.	Connecticut CT	L	2,118,915	18,527,634	121,121	1,106,769	21,874,439	35,341,310
8.	Delaware DE	L	787,414	4,032,327	33,358	1,352,113	6,205,212	1,900,650
9.	District of Columbia DC	L	492,598	5,448,878	5,238	116,945	6,063,659	82
10.	Florida FL	L	18,703,975	161,212,700	446,537	10,157,007	190,520,219	2,948,233
11.	Georgia GA	L	4,733,227	22,147,407	192,399	4,437,335	31,510,368	3,991
12.	Hawaii HI	L	163,461	51,953	9,933	0	225,347	709
13.	Idaho ID	L	855,437	4,771,196	76,522	941,927	6,645,082	31,671
14.	Illinois IL	L	19,479,009	52,676,690	623,234	9,086,869	81,865,802	246,804
15.	Indiana IN	L	5,717,982	18,089,535	110,245	2,211,726	26,129,488	9,708
16.	Iowa IA	L	2,894,921	15,747,772	140,318	2,995,066	21,778,077	163,817
17.	Kansas KS	L	7,385,278	27,946,915	230,853	2,325,654	37,888,700	9,482
18.	Kentucky KY	L	1,826,354	20,127,889	99,860	1,117,308	23,171,411	65,635
19.	Louisiana LA	L	7,453,685	6,356,572	46,358	1,844,607	15,701,222	220,574
20.	Maine ME	L	277,095	5,346,781	28,885	17,892	5,670,653	376
21.	Maryland MD	L	4,865,278	74,181,148	192,611	2,159,972	81,399,009	7,007,400
22.	Massachusetts MA	L	5,322,140	33,853,162	386,603	2,781,315	42,343,220	100,760
23.	Michigan MI	L	14,215,574	88,578,733	364,086	6,951,966	110,110,359	1,397,462
24.	Minnesota MN	L	4,587,037	32,083,374	141,974	1,258,003	38,070,388	234,958
25.	Mississippi MS	L	1,097,917	4,977,863	90,174	1,467,054	7,633,008	1,943
26.	Missouri MO	L	4,661,494	29,730,104	118,738	3,253,978	37,764,314	31,771
27.	Montana MT	L	285,579	3,598,572	19,340	214,795	4,118,286	5,798
28.	Nebraska NE	L	2,987,492	11,635,992	79,142	3,385,402	18,088,028	185,268
29.	Nevada NV	L	1,342,324	6,414,316	55,615	562,696	8,374,951	3,199
30.	New Hampshire NH	L	3,303,219	11,168,015	42,329	1,103	14,514,666	3,205
31.	New Jersey NJ	L	8,376,156	56,358,507	195,656	1,246,900	66,177,219	7,633,521
32.	New Mexico NM	L	371,125	3,234,683	22,326	304,263	3,932,397	42,767
33.	New York NY	N	870,365	3,053,466	32,041	345,726	4,301,598	2,095
34.	North Carolina NC	L	6,452,545	90,198,480	198,209	4,354,191	101,203,425	4,405
35.	North Dakota ND	L	3,294,881	2,619,445	79,463	456,759	6,450,548	3,010
36.	Ohio OH	L	23,813,510	83,478,295	1,040,243	32,336,554	140,668,602	126,212,765
37.	Oklahoma OK	L	4,943,380	18,860,551	97,381	3,714,120	27,615,432	121,733
38.	Oregon OR	L	2,224,965	14,835,131	138,313	1,649,699	18,848,108	11,313
39.	Pennsylvania PA	L	21,818,850	91,753,329	571,142	6,182,007	120,325,328	558,245
40.	Rhode Island RI	L	593,206	5,778,919	52,414	52,376	6,476,915	44,384
41.	South Carolina SC	L	2,397,830	35,947,445	79,830	1,406,104	39,831,209	2,770
42.	South Dakota SD	L	519,995	3,860,884	9,940	23,102	4,413,921	1,679
43.	Tennessee TN	L	5,508,802	19,164,119	373,755	7,416,968	32,463,644	33,333
44.	Texas TX	L	19,583,830	71,640,526	497,079	12,480,966	104,202,401	819,709
45.	Utah UT	L	5,313,778	14,668,816	48,112	137,874	20,168,580	403,129
46.	Vermont VT	L	72,370	705,232	4,624	11,084	793,310	51
47.	Virginia VA	L	6,064,892	61,205,686	216,777	7,196,475	74,683,830	5,402
48.	Washington WA	L	3,647,326	21,276,732	134,762	2,004,280	27,063,100	31,649
49.	West Virginia WV	L	862,402	4,909,798	93,291	397,499	6,262,990	42,125
50.	Wisconsin WI	L	9,627,558	27,089,630	544,941	4,421,207	41,683,336	111,241
51.	Wyoming WY	L	536,954	497,652	28,396	2,977	1,065,979	3,641
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	35,702	220,625	940,202	0	1,196,529	0
55.	US Virgin Islands VI	N	23,879	0	0	0	23,879	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	26,632	0	2,299	0	28,931	127
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 51	285,437,768	1,484,035,087	10,358,864	168,933,673	1,948,765,392	186,302,491
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	41,358,725	122	0	0	41,358,847	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	686,412	8,675,499	188,820	0	9,550,731	0
94.	Aggregate other amounts not allocable by State	XXX	2,707,891	0	0	0	2,707,891	0
95.	Totals (Direct Business)	XXX	330,190,796	1,492,710,708	10,547,684	168,933,673	2,002,382,861	186,302,491
96.	Plus Reinsurance Assumed	XXX	123,545,069	2,163,028	0	0	125,708,097	0
97.	Totals (All Business)	XXX	453,735,865	1,494,873,736	10,547,684	168,933,673	2,128,090,958	186,302,491
98.	Less Reinsurance Ceded	XXX	40,654,273	158,516,574	5,491,964	0	204,662,811	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	413,081,592	1,336,357,162	5,055,720	168,933,673	1,923,428,147	186,302,491

DETAILS OF WRITE-INS

58001.		XXX	0	0	0	0	0	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	Dividends accums used to purchase paid-up additions	XXX	2,694,356	0	0	0	2,694,356	0
9402.	Dividends accums used to shorten endow or prem pay	XXX	13,535	0	0	0	13,535	0
9403.		XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	2,707,891	0	0	0	2,707,891	0

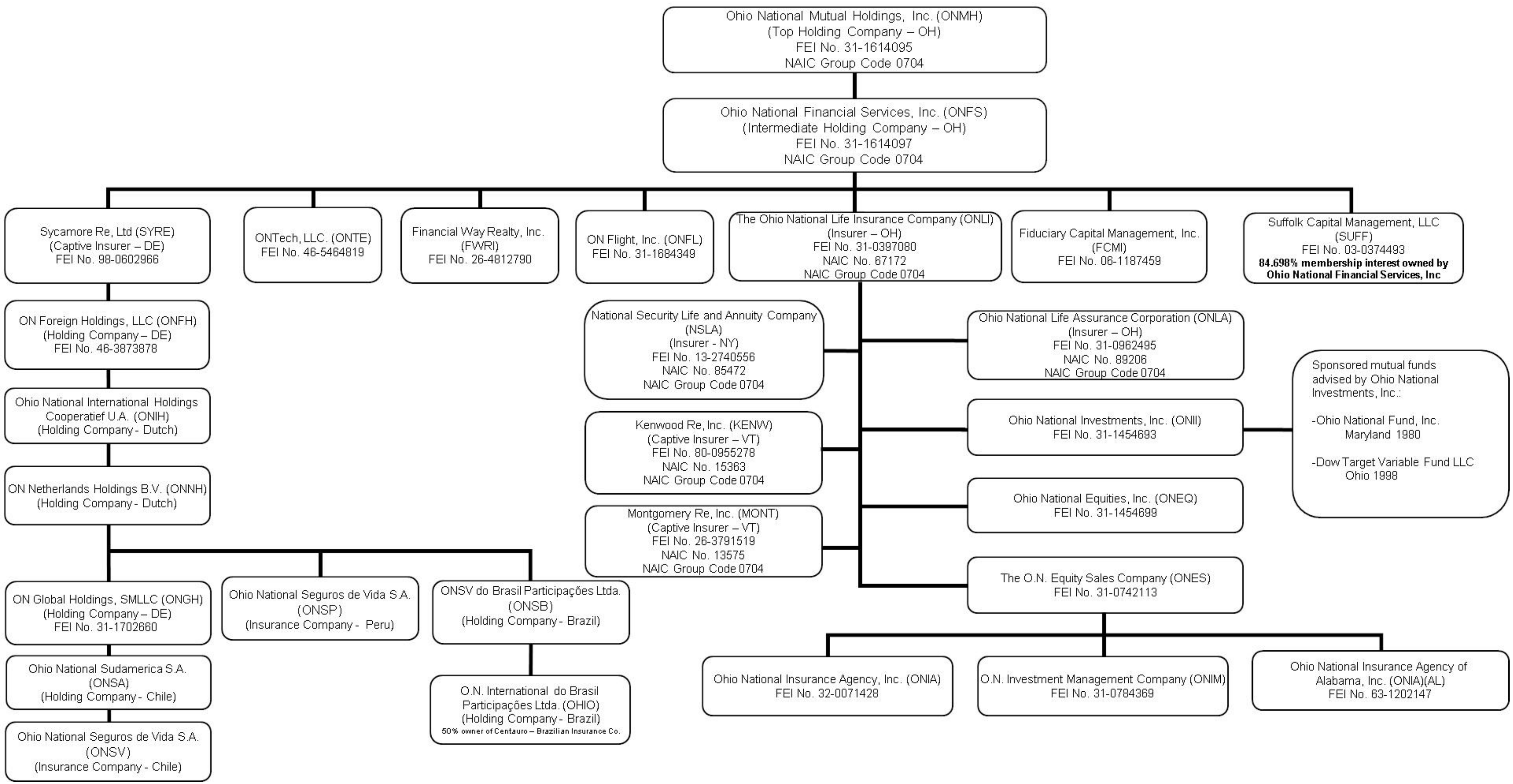
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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

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

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-1614095..	0................	0................	....	Ohio National Mutual Holdings, Inc........................	OH...........	UIP..............	....	Ownership, Board of Directors, Management	.......0.000	....	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-1614097..	0................	0................	....	Ohio National Financial Sevices, Inc......................	OH...........	UIP..............	Ohio National Mutual Holdings, Inc....................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	98-0602966..	0................	0................	....	Sycamore Re, Ltd..	DE...........	IA................	Ohio National Financial Services, Inc................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	46-3873878..	0................	0................	....	Ohio National Foreign Holdings, LLC.....................	OH...........	NIA..............	Sycamore Re LTD..	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	....	0................	0................	....	Ohio National International Holdings Cooperatief U.A.	NLD..........	NIA..............	Ohio National Foreign Holdings, LLC.................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	....	0................	0................	....	ON Netherlands Holdings B.V...............................	NLD..........	NIA..............	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-1702660..	0................	0................	....	ON Global Holdings, SMLLC................................	OH...........	NIA..............	ON Netherlands Holdings B.V...........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	0..................	0................	0................	....	Ohio National Sudamerica S.A..............................	CHL..........	NIA..............	ON Global Holding, SMLLC...............................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	0..................	0................	0................	....	Ohio National Seguros de Vida S.A.......................	CHL..........	NIA..............	Ohio National Sudamerica S.A..........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	0..................	0................	0................	....	Ohio National Seguros de Vida S.A.......................	PER..........	IA................	ON Netherlands Holdings B.V...........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0...........

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		ONSV do Brasil Participações Ltda	BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		O.N. International do Brasil Participações Ltda	BRA	NIA	ONSV do Brasil Participações Ltda.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	06-1187459	0	0		Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	RE	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Coporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1454693	0	0		Ohio National Investments, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1454699	0	0		Ohio National Equities, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-0742113..	0.................	0.................	....	The O.N. Equity Sales Company............................	OH............	NIA...............	The Ohio National Life Insurance Company........	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	32-0071428..	0.................	0.................	....	Ohio National Insurance Agency, Inc......................	OH............	NIA...............	The O.N. Equity Sales Company.........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-0784369..	0.................	0.................	....	O.N. Investment Management Company................	OH............	NIA...............	The O.N. Equity Sales Company.........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	63-1202147..	0.................	0.................	....	Ohio National Insurance Agency of Alabama, Inc...	AL.............	NIA...............	The O.N. Equity Sales Company.........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	31-1684349..	0.................	0.................	....	ON Flight, Inc...	OH............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	26-4812790..	0.................	0.................	....	Financial Way Realty, Inc.......................................	OH............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	03-0374493..	0.................	0.................	....	Suffolk Capital Management, LLC..........................	NY............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	.....84.698	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	46-5464819..	0.................	0.................	....	ON Tech, LLC..	DE............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

67172201549000003

67172201544700003

67172201536500003

67172201544800003

67172201544500003

67172201544900003

67172201544600003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	775,721	0	775,721	770,119
2505. Pension fee income recoverable	57,476	0	57,476	121,454
2506. NSCC deposit	20,000	0	20,000	20,000
2507. Prepaid expenses	2,601,803	2,601,803	0	0
2508. Surplus note issuance costs	99,793	99,793	0	0
2597. Summary of remaining write-ins for Line 25	3,554,793	2,701,596	853,197	911,573

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous gains/(losses)	(550,900)	134,673	1,553,479
08.305. Disposal of Fixed Assets	(3,558,113)	0	0
08.397. Summary of remaining write-ins for Line 8.3	(4,109,013)	134,673	1,553,479

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Voluntary reserve	(11,493,559)	840,096	7,320,960
5397. Summary of remaining write-ins for Line 53	(11,493,559)	840,096	7,320,960

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	23,982,107	24,211,819
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	3,556,164
2.2 Additional investment made after acquisition	3,395,840	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(27,073)
5. Deduct amounts received on disposals	0	3,319,593
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	445,045	439,210
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	26,932,902	23,982,107
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	26,932,902	23,982,107

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	796,770,791	844,874,396
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	87,040,000	74,897,000
2.2 Additional investment made after acquisition	0	5,300,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	4,198	4,696
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	91,573,830	127,841,482
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	463,819
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	792,241,159	796,770,791
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	792,241,159	796,770,791
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	792,241,159	796,770,791

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	108,336,051	109,255,194
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	8
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	505,804	(759,926)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	8	159,225
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	108,841,847	108,336,051
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	108,841,847	108,336,051

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,163,896,238	4,964,619,656
2. Cost of bonds and stocks acquired	658,116,099	772,974,094
3. Accrual of discount	3,069,789	3,964,617
4. Unrealized valuation increase (decrease)	(8,056,292)	(16,575,302)
5. Total gain (loss) on disposals	3,743,582	10,125,559
6. Deduct consideration for bonds and stocks disposed of	379,939,424	555,001,516
7. Deduct amortization of premium	6,499,465	7,532,906
8. Total foreign exchange change in book/adjusted carrying value	(646,450)	(568,050)
9. Deduct current year's other than temporary impairment recognized	3,385,121	8,109,914
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,430,298,956	5,163,896,238
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,430,298,956	5,163,896,238

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,123,049,161	145,976,988	81,254,523	28,408,621	3,077,569,167	3,123,049,161	3,216,180,247	3,068,618,349
2. NAIC 2 (a)	1,672,219,574	32,475,574	37,104,239	(14,607,721)	1,659,653,649	1,672,219,574	1,652,983,188	1,618,248,173
3. NAIC 3 (a)	178,524,779	1,980,000	13,079,887	29,773,647	173,800,543	178,524,779	197,198,539	170,190,459
4. NAIC 4 (a)	10,604,960	0	1,082,282	4,760	11,704,173	10,604,960	9,527,439	11,434,237
5. NAIC 5 (a)	7,024,434	0	42,446	(2,435,743)	7,161,815	7,024,434	4,546,245	7,595,496
6. NAIC 6 (a)	18,110,974	969	1,743,859	2,275,503	18,600,547	18,110,974	18,643,587	18,788,263
7. Total Bonds	5,009,533,882	180,433,531	134,307,236	43,419,067	4,948,489,894	5,009,533,882	5,099,079,245	4,894,874,977
PREFERRED STOCK								
8. NAIC 1	5,196,000	0	0	(5,196,000)	5,196,000	5,196,000	0	5,196,000
9. NAIC 2	16,603,434	2,000,000	500,000	5,196,000	17,853,434	16,603,434	23,299,434	17,853,434
10. NAIC 3	11,000,000	0	0	0	11,000,000	11,000,000	11,000,000	11,000,000
11. NAIC 4	94,000	0	0	0	187,000	94,000	94,000	186,924
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	32,893,434	2,000,000	500,000	0	34,236,434	32,893,434	34,393,434	34,236,358
15. Total Bonds and Preferred Stock	5,042,427,316	182,433,531	134,807,236	43,419,067	4,982,726,328	5,042,427,316	5,133,472,679	4,929,111,335

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $.....3,890,335; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	74,402,713	XXX	74,402,630	18,382	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	144,400,295	74,397,187
2. Cost of short-term investments acquired	10,985,484,461	18,494,977,242
3. Accrual of discount	17,956	25,866
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	11,055,500,000	18,425,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,402,712	144,400,295
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	74,402,712	144,400,295

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	19,314,541
2.	Cost paid/(consideration received) on additions	3,282,098
3.	Unrealized valuation increase (decrease)	13,992,114
4.	Total gain (loss) on termination recognized	(21,794,767)
5.	Considerations received (paid) on terminations	1,754,080
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	82,293
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	13,122,199
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	13,122,199

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(19,472,502)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				49,304,026
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	29,831,524			
3.14	Section 1, Column 18, prior year	(19,472,502)	49,304,026	49,304,026	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	29,831,524			
3.24	Section 1, Column 19, prior year	(19,472,502)	49,304,026	49,304,026	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				29,831,524
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				29,831,524

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	13,122,199	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	29,831,524	
3.	Total (Line 1 plus Line 2)		42,953,723
4.	Part D, Section 1, Column 5	42,953,723	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	13,122,199	
8.	Part B, Section 1, Column 13	29,831,524	
9.	Total (Line 7 plus Line 8)		42,953,723
10.	Part D, Section 1, Column 8	42,953,723	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	(75,403,935)	
15.	Part D, Section 1, Column 11	(75,403,935)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0525790	SEASIDE	CA		09/11/2015	4.420	2,780,000	0	4,110,000
1025777	JACKSONVILLE	FL		07/16/2015	4.125	2,490,000	0	3,810,400
1525791	BROWNSBURG	IN		09/22/2015	4.288	1,250,000	0	2,270,000
3225781	ALBUQUERQUE	NM		07/29/2015	4.125	800,000	0	2,750,000
3225788	ALBUQUERQUE	NM		09/03/2015	5.876	4,100,000	0	5,560,000
3625773	MASON	OH		07/09/2015	4.125	2,300,000	0	2,900,000
3625786	PERRYSBURG	OH		08/27/2015	4.625	2,500,000	0	4,700,000
3725792	TULSA	OK		09/29/2015	4.394	2,800,000	0	4,880,000
3825787	FLORENCE	OR		08/31/2015	4.000	1,000,000	0	1,470,000
3925776	MERCER	PA		07/15/2015	4.125	1,450,000	0	3,220,000
4125778	NORTH CHARLESTON	SC		07/16/2015	6.000	7,000,000	0	39,000,000
4125782	FLORENCE	SC		07/30/2015	4.307	5,300,000	0	9,750,000
4425779	AUSTIN	TX		07/27/2015	4.302	1,050,000	0	2,600,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	34,820,000	0	87,020,400
0899999. Total - Mortgages in Good Standing				XXX	XXX	34,820,000	0	87,020,400
3399999. Total Mortgages				XXX	XXX	34,820,000	0	87,020,400

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024723	FARRAGUT	TN		06/17/1997	07/10/2015	84,335	0	0	0	0	0	0	12,048	12,048	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002	09/23/2015	675,087	0	0	0	0	0	0	659,309	659,309	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002	09/23/2015	852,881	0	0	0	0	0	0	832,958	832,958	0	0	0
1025595	CAPE CORAL	FL		12/21/2012	09/17/2015	2,372,331	0	0	0	0	0	0	2,310,593	2,310,593	0	0	0
1525174	FISHERS	IN		09/29/2005	09/25/2015	1,335,041	0	0	0	0	0	0	1,265,016	1,265,016	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006	08/04/2015	1,461,082	0	0	0	0	0	0	1,413,078	1,413,078	0	0	0
3125158	BRICK TWP	NJ		07/19/2005	07/29/2015	3,847,311	0	0	0	0	0	0	3,759,726	3,759,726	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004	09/03/2015	1,647,639	0	0	0	0	0	0	1,515,251	1,515,251	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005	07/21/2015	3,670,894	0	0	0	0	0	0	3,543,200	3,543,200	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008	09/03/2015	1,595,084	0	0	0	0	0	0	1,543,813	1,543,813	0	0	0
3625038	MIAMISBURG	OH		11/14/2003	08/11/2015	444,922	0	0	0	0	0	0	378,549	378,549	0	0	0
3725043	TULSA	OK		11/24/2003	09/29/2015	2,479,204	0	0	0	0	0	0	2,394,735	2,394,735	0	0	0
3825076	PORTLAND	OR		05/27/2004	09/17/2015	216,036	0	0	0	0	0	0	164,445	164,445	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012	07/16/2015	4,151,487	0	0	0	0	0	0	4,069,893	4,069,893	0	0	0
4425148	BEE CAVE	TX		06/21/2005	07/27/2015	1,030,233	0	0	0	0	0	0	1,006,653	1,006,653	0	0	0
4425170	LAREDO	TX		09/16/2005	09/30/2015	2,635,946	0	0	0	0	0	0	2,564,426	2,564,426	0	0	0
0199999. Total - Mortgages Closed by Repayment						28,499,513	0	0	0	0	0	0	27,433,693	27,433,693	0	0	0
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995		940,966	0	0	0	0	0	0	0	76,583	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024596	CHRISTIANA HUN	DE		01/30/1996		221,142	0	0	0	0	0	0	0	47,584	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		543,870	0	0	0	0	0	0	0	89,708	0	0	0
0024652	VERNON TWP	PA		09/19/1996		822,008	0	0	0	0	0	0	0	109,253	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		926,842	0	0	0	0	0	0	0	117,766	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		210,137	0	0	0	0	0	0	0	24,370	0	0	0
0024692	ACWORTH	GA		03/10/1997		1,025,446	0	0	0	0	0	0	0	136,570	0	0	0
0024696	COLUMBUS	OH		03/25/1997		4,383,358	0	0	0	0	0	0	0	154,061	0	0	0
0024731	HAVELOCK	NC		07/11/1997		399,027	0	0	0	0	0	0	0	44,301	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,555,581	0	0	0	0	0	0	0	61,782	0	0	0
0024757	FORT DODGE	IA		10/10/1997		715,539	0	0	0	0	0	0	0	57,303	0	0	0
0024764	SYOSSET	NY		11/20/1997		1,839,700	0	0	0	0	0	0	0	138,223	0	0	0
0024768	BEREA	SC		01/05/1998		1,395,558	0	0	0	0	0	0	0	102,641	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		2,174,823	0	0	0	0	0	0	0	150,348	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		174,160	0	0	0	0	0	0	0	12,081	0	0	0
0024789	ANDERSON	SC		07/22/1998		94,017	0	0	0	0	0	0	0	5,197	0	0	0
0024816	OHIO TWP	PA		11/23/1998		1,837,816	0	0	0	0	0	0	0	103,586	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		180,015	0	0	0	0	0	0	0	10,184	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		725,722	0	0	0	0	0	0	0	50,572	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,029,435	0	0	0	0	0	0	0	58,615	0	0	0
0024828	LYTLE	TX		01/21/1999		43,468	0	0	0	0	0	0	0	4,860	0	0	0
0024834	STANLEY	VA		02/24/1999		832,294	0	0	0	0	0	0	0	43,872	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		27,270	0	0	0	0	0	0	0	1,809	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		973,534	0	0	0	0	0	0	0	56,226	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		790,894	0	0	0	0	0	0	0	20,687	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		751,462	0	0	0	0	0	0	0	19,008	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		237,388	0	0	0	0	0	0	0	20,341	0	0	0
0024938	PORT HURON	MI		08/21/2002		870,103	0	0	0	0	0	0	0	21,710	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,028,442	0	0	0	0	0	0	0	87,612	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,260,798	0	0	0	0	0	0	0	24,906	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		742,687	0	0	0	0	0	0	0	18,274	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,048,297	0	0	0	0	0	0	0	25,362	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,213,573	0	0	0	0	0	0	0	29,806	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,152,429	0	0	0	0	0	0	0	20,809	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,159,217	0	0	0	0	0	0	0	52,381	0	0	0
0024958	OGDEN	UT		11/26/2002		1,724,846	0	0	0	0	0	0	0	22,012	0	0	0
0024960	BISBEE	AZ		12/06/2002		222,739	0	0	0	0	0	0	0	16,952	0	0	0
0024961	LAREDO	TX		12/12/2002		1,237,658	0	0	0	0	0	0	0	94,077	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,455,666	0	0	0	0	0	0	0	34,487	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,508,668	0	0	0	0	0	0	0	60,611	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,215,079	0	0	0	0	0	0	0	50,020	0	0	0
0024971	VISALIA	CA		12/23/2002		2,984,051	0	0	0	0	0	0	0	48,782	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,391,459	0	0	0	0	0	0	0	10,861	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		3,795,862	0	0	0	0	0	0	0	61,272	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0125516	HUNTSVILLE	AL		07/20/2011		2,090,668	0	0	0	0	0	0	0	26,346	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,149,794	0	0	0	0	0	0	0	32,756	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		662,838	0	0	0	0	0	0	0	14,723	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,196,498	0	0	0	0	0	0	0	18,346	0	0	0
0325093	SUN CITY	AZ		09/17/2004		326,044	0	0	0	0	0	0	0	14,919	0	0	0
0325094	PHOENIX	AZ		09/17/2004		507,302	0	0	0	0	0	0	0	23,198	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,058,182	0	0	0	0	0	0	0	17,676	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,131,167	0	0	0	0	0	0	0	18,895	0	0	0
0325410	TUCSON	AZ		08/29/2008		4,391,941	0	0	0	0	0	0	0	72,871	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,353,947	0	0	0	0	0	0	0	33,688	0	0	0
0325559	PHOENIX	AZ		05/22/2012		863,889	0	0	0	0	0	0	0	14,484	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,800,000	0	0	0	0	0	0	0	21,540	0	0	0
0425045	ROGERS	AR		12/05/2003		4,776,918	0	0	0	0	0	0	0	57,750	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,058,693	0	0	0	0	0	0	0	14,681	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,387,354	0	0	0	0	0	0	0	42,718	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		848,758	0	0	0	0	0	0	0	19,418	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,241,727	0	0	0	0	0	0	0	64,766	0	0	0
0525147	TEMECULA	CA		06/15/2005		677,685	0	0	0	0	0	0	0	9,318	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,151,742	0	0	0	0	0	0	0	43,244	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,164,978	0	0	0	0	0	0	0	31,014	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,025,585	0	0	0	0	0	0	0	33,265	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,499,356	0	0	0	0	0	0	0	45,857	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		735,058	0	0	0	0	0	0	0	21,550	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,245,625	0	0	0	0	0	0	0	27,022	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,475,048	0	0	0	0	0	0	0	11,355	0	0	0
0525394	FRESNO	CA		05/19/2008		2,343,877	0	0	0	0	0	0	0	17,371	0	0	0
0525395	CUPERTINO	CA		05/22/2008		5,464,044	0	0	0	0	0	0	0	51,622	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,403,076	0	0	0	0	0	0	0	30,700	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,602,350	0	0	0	0	0	0	0	67,130	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,083,026	0	0	0	0	0	0	0	36,006	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,244,564	0	0	0	0	0	0	0	52,350	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,702,894	0	0	0	0	0	0	0	26,444	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,313,738	0	0	0	0	0	0	0	35,324	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,277,023	0	0	0	0	0	0	0	68,521	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,486,356	0	0	0	0	0	0	0	19,746	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,163,908	0	0	0	0	0	0	0	30,774	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		2,003,934	0	0	0	0	0	0	0	59,598	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,797,816	0	0	0	0	0	0	0	29,652	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,196,736	0	0	0	0	0	0	0	28,664	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,966,764	0	0	0	0	0	0	0	26,428	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,687,305	0	0	0	0	0	0	0	43,326	0	0	0
0525689	DINUBA	CA		07/10/2014		2,300,714	0	0	0	0	0	0	0	76,932	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,712,301	0	0	0	0	0	0	0	29,360	0	0	0

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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	Change in Book Value/Recorded Investment 9	Change in Book Value/Recorded Investment 10	Change in Book Value/Recorded Investment 11	Change in Book Value/Recorded Investment 12	Change in Book Value/Recorded Investment 13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525716	SAN LEANDRO	CA		11/10/2014		2,400,000	0	0	0	0	0	0	0	18,822	0	0	0
0525765	DOWNEY	CA		06/10/2015		0	0	0	0	0	0	0	0	26,109	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		426,976	0	0	0	0	0	0	0	30,492	0	0	0
0625177	AURORA	CO		09/30/2005		3,089,467	0	0	0	0	0	0	0	58,131	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		4,973,397	0	0	0	0	0	0	0	69,462	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,452,634	0	0	0	0	0	0	0	53,615	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,553,566	0	0	0	0	0	0	0	47,190	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		229,528	0	0	0	0	0	0	0	4,241	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		675,087	0	0	0	0	0	0	0	5,342	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		852,881	0	0	0	0	0	0	0	6,745	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,318,702	0	0	0	0	0	0	0	24,145	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		831,162	0	0	0	0	0	0	0	6,983	0	0	0
1025317	DORAL	FL		04/24/2007		2,837,644	0	0	0	0	0	0	0	23,962	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,856,053	0	0	0	0	0	0	0	35,427	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		965,366	0	0	0	0	0	0	0	14,974	0	0	0
1025399	TAMPA	FL		06/02/2008		870,177	0	0	0	0	0	0	0	56,133	0	0	0
1025400	ODESSA	FL		06/09/2008		2,715,895	0	0	0	0	0	0	0	33,124	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,024,204	0	0	0	0	0	0	0	55,743	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,686,345	0	0	0	0	0	0	0	10,800	0	0	0
1025549	APOPKA	FL		03/28/2012		901,817	0	0	0	0	0	0	0	13,337	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,372,331	0	0	0	0	0	0	0	20,837	0	0	0
1025653	TAMPA	FL		10/11/2013		3,610,930	0	0	0	0	0	0	0	46,258	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,713,347	0	0	0	0	0	0	0	14,970	0	0	0
1025668	DESTIN	FL		12/16/2013		2,102,772	0	0	0	0	0	0	0	56,240	0	0	0
1025734	SANFORD	FL		01/06/2015		0	0	0	0	0	0	0	0	33,654	0	0	0
1025748	NAPLES	FL		04/14/2015		0	0	0	0	0	0	0	0	39,490	0	0	0
1025758	NAPLES	FL		05/20/2015		0	0	0	0	0	0	0	0	4,238	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		0	0	0	0	0	0	0	0	6,171	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		0	0	0	0	0	0	0	0	26,833	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,028,444	0	0	0	0	0	0	0	21,864	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,142,945	0	0	0	0	0	0	0	35,441	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,233,598	0	0	0	0	0	0	0	25,434	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,339,719	0	0	0	0	0	0	0	74,389	0	0	0
1325086	POCATELLO	ID		07/30/2004		589,786	0	0	0	0	0	0	0	28,578	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		462,077	0	0	0	0	0	0	0	20,591	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,146,478	0	0	0	0	0	0	0	39,428	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,805,323	0	0	0	0	0	0	0	26,228	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,790,470	0	0	0	0	0	0	0	25,502	0	0	0
1325752	MERIDIAN	ID		05/01/2015		0	0	0	0	0	0	0	0	8,811	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,238,761	0	0	0	0	0	0	0	12,304	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,713,354	0	0	0	0	0	0	0	15,677	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,274,161	0	0	0	0	0	0	0	27,674	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,114,923	0	0	0	0	0	0	0	60,619	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,589,815	0	0	0	0	0	0	0	57,879	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525053	LAWRENCE	IN		02/02/2004		697,987	0	0	0	0	0	0	0	13,961	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		574,882	0	0	0	0	0	0	0	26,233	0	0	0
1525125	CARMEL	IN		03/09/2005		1,537,513	0	0	0	0	0	0	0	16,175	0	0	0
1525174	FISHERS	IN		09/29/2005		1,335,041	0	0	0	0	0	0	0	15,811	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		371,091	0	0	0	0	0	0	0	16,640	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,461,082	0	0	0	0	0	0	0	6,966	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,821,955	0	0	0	0	0	0	0	15,667	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,791,144	0	0	0	0	0	0	0	19,715	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,249,776	0	0	0	0	0	0	0	13,289	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,156,569	0	0	0	0	0	0	0	8,836	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,929,682	0	0	0	0	0	0	0	85,667	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,209,369	0	0	0	0	0	0	0	38,236	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,285,365	0	0	0	0	0	0	0	37,041	0	0	0
1525500	CARMEL	IN		04/28/2011		2,201,005	0	0	0	0	0	0	0	27,999	0	0	0
1525586	FISHERS	IN		11/29/2012		1,218,214	0	0	0	0	0	0	0	11,038	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,903,652	0	0	0	0	0	0	0	27,490	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,550,892	0	0	0	0	0	0	0	20,964	0	0	0
1525663	FISHERS	IN		11/13/2013		1,108,256	0	0	0	0	0	0	0	8,454	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		972,936	0	0	0	0	0	0	0	12,114	0	0	0
1525700	CARMEL	IN		09/05/2014		3,462,021	0	0	0	0	0	0	0	58,609	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,336,573	0	0	0	0	0	0	0	12,499	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,395,694	0	0	0	0	0	0	0	22,888	0	0	0
1725590	WITITA	KS		12/13/2012		2,208,587	0	0	0	0	0	0	0	19,876	0	0	0
1825019	FERN CREEK	KY		08/27/2003		385,086	0	0	0	0	0	0	0	23,629	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		1,774,284	0	0	0	0	0	0	0	94,406	0	0	0
1825215	OWENSBORO	KY		02/23/2006		854,287	0	0	0	0	0	0	0	13,776	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,740,741	0	0	0	0	0	0	0	35,268	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,311,574	0	0	0	0	0	0	0	20,814	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,807,131	0	0	0	0	0	0	0	84,504	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,655,458	0	0	0	0	0	0	0	61,998	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,721,382	0	0	0	0	0	0	0	41,453	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,550,259	0	0	0	0	0	0	0	16,051	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,894,355	0	0	0	0	0	0	0	71,901	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,896,133	0	0	0	0	0	0	0	28,824	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,761,885	0	0	0	0	0	0	0	58,809	0	0	0
1825723	LEXINGTON	KY		12/16/2014		3,100,000	0	0	0	0	0	0	0	23,970	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		946,189	0	0	0	0	0	0	0	19,332	0	0	0
1925561	KENNER	LA		06/11/2012		2,762,901	0	0	0	0	0	0	0	36,992	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,325,952	0	0	0	0	0	0	0	32,665	0	0	0
2125430	LAUREL	MD		12/02/2008		2,312,934	0	0	0	0	0	0	0	25,917	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,446,388	0	0	0	0	0	0	0	55,966	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,031,072	0	0	0	0	0	0	0	19,052	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,823,073	0	0	0	0	0	0	0	25,849	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2125731	FULTON	MD		12/22/2014		1,622,000	0	0	0	0	0	0	0	19,666	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		0	0	0	0	0	0	0	0	8,887	0	0	0
2225747	SPENCER	MA		04/07/2015		0	0	0	0	0	0	0	0	125,844	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,139,609	0	0	0	0	0	0	0	11,361	0	0	0
2325216	NOVI	MI		03/01/2006		5,064,537	0	0	0	0	0	0	0	47,334	0	0	0
2325533	WYOMING	MI		10/26/2011		1,713,392	0	0	0	0	0	0	0	26,197	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,677,627	0	0	0	0	0	0	0	42,394	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,770,406	0	0	0	0	0	0	0	35,711	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,351,478	0	0	0	0	0	0	0	11,352	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		4,176,897	0	0	0	0	0	0	0	57,368	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,433,774	0	0	0	0	0	0	0	26,144	0	0	0
2325681	LANSING	MI		04/16/2014		2,921,110	0	0	0	0	0	0	0	35,425	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		0	0	0	0	0	0	0	0	18,857	0	0	0
2325770	SALINE	MI		06/26/2015		0	0	0	0	0	0	0	0	6,921	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,538,184	0	0	0	0	0	0	0	51,828	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,489,895	0	0	0	0	0	0	0	87,478	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,756,315	0	0	0	0	0	0	0	12,907	0	0	0
2425638	MINNETONKA	MN		07/16/2013		3,190,896	0	0	0	0	0	0	0	61,116	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		0	0	0	0	0	0	0	0	7,710	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		6,317,410	0	0	0	0	0	0	0	82,323	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,443,622	0	0	0	0	0	0	0	59,995	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,784,598	0	0	0	0	0	0	0	38,245	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,092,859	0	0	0	0	0	0	0	66,604	0	0	0
2825214	RALSTON	NE		02/16/2006		1,095,798	0	0	0	0	0	0	0	15,543	0	0	0
2825220	OMAHA	NE		03/09/2006		1,815,966	0	0	0	0	0	0	0	17,410	0	0	0
2825301	OMAHA	NE		01/29/2007		111,876	0	0	0	0	0	0	0	1,601	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,342,236	0	0	0	0	0	0	0	42,834	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		1,165,692	0	0	0	0	0	0	0	315,877	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		3,847,311	0	0	0	0	0	0	0	12,702	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,919,482	0	0	0	0	0	0	0	54,313	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,939,860	0	0	0	0	0	0	0	28,613	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,745,491	0	0	0	0	0	0	0	23,781	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,201,924	0	0	0	0	0	0	0	24,022	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		1,647,639	0	0	0	0	0	0	0	33,639	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,683,440	0	0	0	0	0	0	0	27,265	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,595,084	0	0	0	0	0	0	0	13,022	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		0	0	0	0	0	0	0	0	5,398	0	0	0
3325219	CLAY	NY		12/01/2010		1,852,857	0	0	0	0	0	0	0	29,127	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,703,978	0	0	0	0	0	0	0	13,437	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,497,414	0	0	0	0	0	0	0	23,400	0	0	0
3325538	LATHAM	NY		11/28/2011		2,275,904	0	0	0	0	0	0	0	20,961	0	0	0
3425105	MATTHEWS	NC		11/08/2004		682,980	0	0	0	0	0	0	0	12,808	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		698,504	0	0	0	0	0	0	0	12,946	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,862,448	0	0	0	0	0	0	0	63,821	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425474	GRAHAM	NC		11/17/2010		1,539,214	0	0	0	0	0	0	0	15,007	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,234,608	0	0	0	0	0	0	0	73,803	0	0	0
3425504	CARY	NC		05/31/2011		2,246,727	0	0	0	0	0	0	0	41,462	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,572,809	0	0	0	0	0	0	0	41,583	0	0	0
3425579	DURHAM	NC		10/19/2012		2,262,741	0	0	0	0	0	0	0	60,657	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,155,025	0	0	0	0	0	0	0	45,208	0	0	0
3425591	MONROE	NC		12/18/2012		1,612,688	0	0	0	0	0	0	0	19,225	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,575,345	0	0	0	0	0	0	0	22,894	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,780,151	0	0	0	0	0	0	0	30,474	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,381,789	0	0	0	0	0	0	0	41,488	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		0	0	0	0	0	0	0	0	100,614	0	0	0
3425754	CONCORD	NC		05/07/2015		0	0	0	0	0	0	0	0	32,036	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		0	0	0	0	0	0	0	0	19,650	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,732,263	0	0	0	0	0	0	0	16,537	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		443,625	0	0	0	0	0	0	0	29,492	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		977,985	0	0	0	0	0	0	0	58,743	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		444,922	0	0	0	0	0	0	0	16,864	0	0	0
3625044	COLUMBUS	OH		11/24/2003		390,218	0	0	0	0	0	0	0	22,174	0	0	0
3625081	WELLINGTON	OH		07/07/2004		505,271	0	0	0	0	0	0	0	6,204	0	0	0
3625100	DAYTON	OH		10/14/2004		346,472	0	0	0	0	0	0	0	20,966	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,488,959	0	0	0	0	0	0	0	61,848	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		884,083	0	0	0	0	0	0	0	14,642	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,125,000	0	0	0	0	0	0	0	312,428	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,332,323	0	0	0	0	0	0	0	18,686	0	0	0
3625341	ELIDA	OH		08/24/2007		1,179,019	0	0	0	0	0	0	0	12,273	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,093,100	0	0	0	0	0	0	0	21,218	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,062,901	0	0	0	0	0	0	0	78,673	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,738,836	0	0	0	0	0	0	0	30,569	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,689,917	0	0	0	0	0	0	0	21,095	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,727,776	0	0	0	0	0	0	0	75,042	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,802,383	0	0	0	0	0	0	0	17,242	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,604,559	0	0	0	0	0	0	0	39,886	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,616,642	0	0	0	0	0	0	0	73,513	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,417,709	0	0	0	0	0	0	0	29,399	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,917,827	0	0	0	0	0	0	0	57,990	0	0	0
3625614	CINCINNATI	OH		04/29/2013		3,000,862	0	0	0	0	0	0	0	41,913	0	0	0
3625623	CINCINNATI	OH		05/14/2013		2,409,947	0	0	0	0	0	0	0	15,854	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,950,301	0	0	0	0	0	0	0	26,614	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		26,065,251	0	0	0	0	0	0	0	165,969	0	0	0
3625680	HUDSON	OH		03/21/2014		1,538,612	0	0	0	0	0	0	0	14,322	0	0	0
3625688	MASON	OH		06/09/2014		2,304,674	0	0	0	0	0	0	0	28,286	0	0	0
3625764	DAYTON	OH		06/10/2015		0	0	0	0	0	0	0	0	31,749	0	0	0
3625773	MASON	OH		07/09/2015		0	0	0	0	0	0	0	0	9,252	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3725043	TULSA	OK		11/24/2003		2,479,204	0	0	0	0	0	0	0	28,604	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,205,014	0	0	0	0	0	0	0	17,525	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,853,593	0	0	0	0	0	0	0	24,651	0	0	0
3825076	PORTLAND	OR		05/27/2004		216,036	0	0	0	0	0	0	0	13,102	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,561,058	0	0	0	0	0	0	0	37,876	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,885,244	0	0	0	0	0	0	0	42,097	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,578,613	0	0	0	0	0	0	0	71,393	0	0	0
3825692	SALEM	OR		07/25/2014		2,431,749	0	0	0	0	0	0	0	52,832	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,432,114	0	0	0	0	0	0	0	12,085	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,356,814	0	0	0	0	0	0	0	23,243	0	0	0
3925757	LANGHORNE	PA		05/15/2015		0	0	0	0	0	0	0	0	34,503	0	0	0
3925776	MERCER	PA		07/15/2015		0	0	0	0	0	0	0	0	5,833	0	0	0
4124976	LEXINGTON	SC		01/14/2003		764,043	0	0	0	0	0	0	0	17,955	0	0	0
4125311	CHARLESTON	SC		03/28/2007		6,791,172	0	0	0	0	0	0	0	94,556	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,670,795	0	0	0	0	0	0	0	69,816	0	0	0
4125480	CHARLESTON	SC		12/14/2010		657,688	0	0	0	0	0	0	0	18,238	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,666,348	0	0	0	0	0	0	0	15,230	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,151,487	0	0	0	0	0	0	0	11,831	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,634,319	0	0	0	0	0	0	0	51,102	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,313,390	0	0	0	0	0	0	0	27,470	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,793,052	0	0	0	0	0	0	0	21,497	0	0	0
4125778	NORTH CHARLESTON	SC		07/16/2015		0	0	0	0	0	0	0	0	10,102	0	0	0
4125782	FLORENCE	SC		07/30/2015		0	0	0	0	0	0	0	0	21,001	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		849,882	0	0	0	0	0	0	0	19,637	0	0	0
4325001	KINGSPORT	TN		05/30/2003		404,920	0	0	0	0	0	0	0	26,918	0	0	0
4325031	MEMPHIS	TN		09/30/2003		325,238	0	0	0	0	0	0	0	19,541	0	0	0
4325078	BRISTOL	TN		06/04/2004		979,848	0	0	0	0	0	0	0	48,054	0	0	0
4325217	FARRAGUT	TN		03/01/2006		705,659	0	0	0	0	0	0	0	11,303	0	0	0
4325537	COLUMBIA	TN		11/21/2011		685,951	0	0	0	0	0	0	0	10,612	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,155,161	0	0	0	0	0	0	0	31,653	0	0	0
4325739	NASHVILLE	TN		02/25/2015		0	0	0	0	0	0	0	0	52,149	0	0	0
4424980	BOERNE	TX		02/04/2003		534,501	0	0	0	0	0	0	0	38,478	0	0	0
4425029	EL PASO	TX		09/30/2003		363,204	0	0	0	0	0	0	0	21,886	0	0	0
4425033	EL PASO	TX		10/08/2003		2,371,284	0	0	0	0	0	0	0	139,922	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		515,838	0	0	0	0	0	0	0	25,094	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,030,233	0	0	0	0	0	0	0	3,420	0	0	0
4425170	LAREDO	TX		09/16/2005		2,635,946	0	0	0	0	0	0	0	27,127	0	0	0
4425173	EL PASO	TX		09/28/2005		1,225,683	0	0	0	0	0	0	0	46,127	0	0	0
4425182	HOUSTON	TX		10/31/2005		2,934,998	0	0	0	0	0	0	0	29,619	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		847,486	0	0	0	0	0	0	0	7,816	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,267,716	0	0	0	0	0	0	0	18,091	0	0	0
4425297	HOUSTON	TX		01/17/2007		974,633	0	0	0	0	0	0	0	28,298	0	0	0
4425309	EL PASO	TX		03/14/2007		2,066,507	0	0	0	0	0	0	0	29,066	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,079,726	0	0	0	0	0	0	0	25,464	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425330	SAN ANTONIO	TX		06/25/2007		2,250,078	0	0	0	0	0	0	0	42,877	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,620,471	0	0	0	0	0	0	0	32,627	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,167,678	0	0	0	0	0	0	0	20,301	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,295,333	0	0	0	0	0	0	0	82,241	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,105,114	0	0	0	0	0	0	0	46,869	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		1,770,138	0	0	0	0	0	0	0	32,335	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,356,055	0	0	0	0	0	0	0	53,091	0	0	0
4425463	EL PASO	TX		09/16/2010		1,610,395	0	0	0	0	0	0	0	27,419	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		3,682,622	0	0	0	0	0	0	0	94,379	0	0	0
4425478	EL PASO	TX		12/06/2010		2,282,931	0	0	0	0	0	0	0	38,196	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		838,582	0	0	0	0	0	0	0	13,405	0	0	0
4425535	CONROE	TX		10/31/2011		839,985	0	0	0	0	0	0	0	14,580	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,370,126	0	0	0	0	0	0	0	50,864	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,596,905	0	0	0	0	0	0	0	52,939	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,548,993	0	0	0	0	0	0	0	21,273	0	0	0
4425612	MCALLEN	TX		04/15/2013		2,087,995	0	0	0	0	0	0	0	52,490	0	0	0
4425633	KATY	TX		06/26/2013		2,329,183	0	0	0	0	0	0	0	31,999	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,898,140	0	0	0	0	0	0	0	26,663	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013		1,651,447	0	0	0	0	0	0	0	31,286	0	0	0
4425652	CONROE	TX		09/30/2013		1,023,064	0	0	0	0	0	0	0	8,410	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,213,037	0	0	0	0	0	0	0	28,441	0	0	0
4425660	EL PASO	TX		10/31/2013		1,848,093	0	0	0	0	0	0	0	24,751	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		7,181,058	0	0	0	0	0	0	0	91,660	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,390,507	0	0	0	0	0	0	0	55,460	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		3,133,211	0	0	0	0	0	0	0	34,852	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,718,130	0	0	0	0	0	0	0	21,218	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,350,000	0	0	0	0	0	0	0	17,278	0	0	0
4425779	AUSTIN	TX		07/27/2015		0	0	0	0	0	0	0	0	2,768	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,189,828	0	0	0	0	0	0	0	80,038	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,170,803	0	0	0	0	0	0	0	24,298	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		3,007,353	0	0	0	0	0	0	0	41,022	0	0	0
4525762	MURRAY	UT		05/29/2015		0	0	0	0	0	0	0	0	33,477	0	0	0
4625460	BARRE	VT		08/26/2010		3,257,397	0	0	0	0	0	0	0	121,259	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,107,130	0	0	0	0	0	0	0	14,313	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,969,952	0	0	0	0	0	0	0	54,201	0	0	0
4725407	CHESTER	VA		07/29/2008		5,264,798	0	0	0	0	0	0	0	66,445	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		2,655,641	0	0	0	0	0	0	0	105,171	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,437,199	0	0	0	0	0	0	0	16,925	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,889,842	0	0	0	0	0	0	0	24,668	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,677,310	0	0	0	0	0	0	0	25,115	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		4,059,237	0	0	0	0	0	0	0	50,605	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,304,913	0	0	0	0	0	0	0	35,039	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,976,228	0	0	0	0	0	0	0	24,552	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4725705	RICHMOND	VA		09/30/2014		1,307,096	0	0	0	0	0	0	0	27,652	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,800,000	0	0	0	0	0	0	0	33,699	0	0	0
4825342	TACOMA	WA		08/30/2007		1,154,270	0	0	0	0	0	0	0	15,407	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,659,802	0	0	0	0	0	0	0	62,928	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,272,589	0	0	0	0	0	0	0	14,501	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,691,184	0	0	0	0	0	0	0	27,207	0	0	0
4825717	RENTON	WA		11/14/2014		2,900,000	0	0	0	0	0	0	0	22,764	0	0	0
4825760	SPOKANE	WA		05/21/2015		0	0	0	0	0	0	0	0	43,094	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,630,044	0	0	0	0	0	0	0	29,011	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,521,615	0	0	0	0	0	0	0	68,071	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		654,199	0	0	0	0	0	0	0	24,569	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,423,156	0	0	0	0	0	0	0	44,228	0	0	0
5325337	OMAHA	NE		08/03/2007		2,015,841	0	0	0	0	0	0	0	39,245	0	0	0
5325360	DETROIT	MI		12/06/2007		6,609,314	0	0	0	0	0	0	0	182,563	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,570,922	0	0	0	0	0	0	0	53,704	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,077,149	0	0	0	0	0	0	0	18,228	0	0	0
5325613	MANCHESTER	NH		04/17/2013		2,246,348	0	0	0	0	0	0	0	36,322	0	0	0
0299999. Total - Mortgages With Partial Repayments						769,624,379	0	0	0	0	0	0	0	14,051,585	0	0	0
0599999. Total Mortgages						798,123,892	0	0	0	0	0	0	27,433,693	41,485,278	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designatino or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
432275 AJ 4	HILLBOROUGH CNTY FL AVIATION 4.151% 10		08/19/2015	Citi		2,785,000	2,785,000	0	1FE
485429 Z2 3	KANSAS ST DEV FIN AUTH REV 4.091% 04/1		08/13/2015	Bank of America		2,500,000	2,500,000	0	1FE
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST 5.754% 1		08/14/2015	Various		6,403,353	6,130,000	60,248	1FE
65819W AK 9	NORTH CAROLINA ST ESTRN PWR 4.058% 07/		07/16/2015	Bank of America		3,000,000	3,000,000	0	1FE
658203 Z2 3	NORTH CAROLINA ST MUNI PWR AGY 3.340%		07/09/2015	Morgan Stanley & Co		2,000,000	2,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						16,688,353	16,415,000	60,248	XXX
Bonds - U.S. Special Revenue and Special Assessment									
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 2015-ASTR		07/24/2015	Bank of America		5,145,060	5,000,000	9,017	1FE
3136AF VV 3	FANNIE MAE 2013-66 VM 3.000% 04/25/32		07/02/2015	Brean Capital		2,452,933	2,511,000	1,465	1
3136AL CF 6	FANNIE MAE 2015-63 VG 3.500% 05/25/31		07/20/2015	Nomura Securities		2,320,313	2,250,000	4,813	1
3136AL H3 8	FANNIE MAE 2014-79 LC 3.000% 09/25/44		07/20/2015	KGS - Alpha Capital		1,905,396	1,953,000	3,581	1
3137BJ MX 8	FREDDIE MAC 4468 UB 3.500% 08/15/44		07/20/2015	KGS - Alpha Capital		3,509,733	3,455,737	7,391	1
3137BK GJ 3	FHLMC MULTIFAMILY STRUCTURED P K151 A2		07/08/2015	J P Morgan & Co		6,119,742	6,000,000	11,897	1
3137BK GK 0	FHLMC MULTIFAMILY STRUCTURED P K151 A3		07/08/2015	J P Morgan & Co		4,079,592	4,000,000	8,192	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		07/23/2015	Credit Suisse First Boston		6,099,375	6,000,000	16,917	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/38		07/09/2015	KGS - Alpha Capital		5,960,181	5,915,812	6,943	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						37,592,325	37,085,549	70,216	XXX
Bonds - Industrial and Miscellaneous									
0010EP AN 8	AEP TEXAS CENTRAL CO 144A 3.850% 10/01		09/15/2015	Suntrust Robinson Humphrey		1,980,420	2,000,000	0	2FE
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/		09/10/2015	Morgan Stanley & Co		3,000,000	3,000,000	0	1FE
03040W AL 9	AMERICAN WATER CAP CORP 3.400% 03/01/2		08/10/2015	J P Morgan & Co		1,993,340	2,000,000	30,600	1FE
038222 AJ 4	APPLIED MATERIALS INC 3.900% 10/01/25		09/21/2015	J P Morgan & Co		2,989,140	3,000,000	0	1FE
05490T AA 0	BBCCRE TRUST 2015-GTP A 3.966% 08/10/3		08/07/2015	Barclays Capital Inc		5,149,940	5,000,000	7,712	1FE
070101 F# 2	BASIN ELECTRIC POWER COOP 2015 SERIES A		07/07/2015	Goldman Sachs & Co		5,000,000	5,000,000	0	1Z
111320 AH 0	BROADCOM CORP-CL A 3.500% 08/01/24		07/22/2015	RW Baird		3,478,750	3,500,000	59,403	1FE
15089Q AD 6	CELANESE US HOLDINGS LLC 4.625% 11/15/		09/24/2015	Bank of America		952,500	1,000,000	1,799	3FE
161175 AM 6	CCO SAFARI II LLC 144A 4.908% 07/23/25		07/09/2015	Goldman Sachs & Co		2,500,000	2,500,000	0	2FE
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 8.700		09/01/2015	Interest Capitalization		0	0	0	1FM
235851 AQ 5	DANAHER CORP 3.350% 09/15/25		09/10/2015	Citi		3,494,995	3,500,000	0	1FE
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA 3		08/10/2015	Morgan Stanley & Co		1,000,000	1,000,000	0	1FE
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A 3.87		08/10/2015	Morgan Stanley & Co		1,000,000	1,000,000	0	1FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2		07/23/2015	Credit Suisse First Boston		2,999,695	3,000,000	0	1FE
25400L AC 0	DIGITAL DELTA HOLDINGS 144A 4.750% 10/		09/23/2015	Citi		4,000,000	4,000,000	0	2FE
26207V AF 4	DRIVE AUTORECEIVABLES TRUST 2015-C C 3		07/15/2015	Citi		3,999,342	4,000,000	0	1FE
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY 2.670%		07/14/2015	Citi		4,998,780	5,000,000	0	1FE
340711 AW 0	FLORIDA GAS TRANSMISSION 144A 4.350% 0		07/07/2015	J P Morgan & Co		2,993,250	3,000,000	0	2FE
42824C AP 4	HP ENTERPRISE CO 144A 4.900% 10/15/25		09/30/2015	Goldman Sachs & Co		3,490,375	3,500,000	0	2FE
458140 AS 9	INTEL CORP 3.700% 07/29/25		07/22/2015	Bank of America		998,510	1,000,000	0	1FE
49427R AL 6	KILROY REALTY LP 4.375% 10/01/25		09/09/2015	Bank of America		1,988,880	2,000,000	0	2FE
53621@ AB 2	LION INDUSTRIAL TRUST SR UNSEC NOTES 4		09/28/2015	Bank of America		4,000,000	4,000,000	0	2Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designatino or Market Indicator (a)
556227 AA 4	MADISON AVENUE TRUST 2015-11MD A 3.555		09/15/2015	Deutsche Bank Securities		2,028,417	2,000,000	5,530	1FE
556227 AE 6	MADISON AVENUE TRUST 2015-11MD B 3.555		09/15/2015	Deutsche Bank Securities		3,990,519	4,000,000	11,059	1FE
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		09/30/2015	No Broker		0	11,949	0	6
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		09/30/2015	Interest Capitalization		969	969	0	6
585055 BS 4	MEDTRONIC INC 3.500% 03/15/25		09/02/2015	Tax Free Exchange		974,718	1,000,000	16,236	1FE
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A		08/21/2015	Wells Fargo Securities		7,979,806	8,000,000	0	1FE
75620T AG 3	RECETTE CLO LLC 2015-1A B2 4.040% 10/2		08/19/2015	Bank of America		5,000,000	5,000,000	0	1FE
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		07/23/2015	Barclays De Zoele Wedd		1,990,782	2,000,000	0	1FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47		07/06/2015	Wells Fargo Securities		1,251,082	1,253,432	968	1FM
84858D AA 6	SPIRIT AIR 2015- A PASS THRU TRUST 4.1		07/28/2015	Citi		1,000,000	1,000,000	0	1FE
84858E AA 4	SPIRIT AIR 2015-1 B PASS THRU TRUST 4		07/28/2015	Citi		1,000,000	1,000,000	0	2FE
87264A AK 1	T-MOBILE USA INC 6.250% 04/01/21		09/17/2015	Deutsche Bank Securities		1,027,500	1,000,000	29,688	3FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/		07/21/2015	Bank of America		5,338,667	5,338,667	1,940	1FE
90117P AC 9	1211 AVENUE OF THE AMERICAS TR 2015-2311		08/07/2015	J P Morgan & Co.		5,149,970	5,000,000	14,085	1FE
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		07/22/2015	Citi		2,976,360	3,000,000	10,292	1FE
91324P CP 5	UNITEDHEALTH GROUP INC 3.750% 07/15/25		07/20/2015	J P Morgan & Co.		1,994,580	2,000,000	0	1FE
920355 AK 0	VALSPAR CORP 3.950% 01/15/26		07/22/2015	Bank of America		1,742,300	1,750,000	0	2FE
92277G AG 2	VENTAS REALTY LP 4.125% 01/15/26		07/09/2015	U B S		1,984,360	2,000,000	0	2FE
05616N AE 4	BABSON CLO LTD 2015-2A B2 3.940% 07/20	F	07/23/2015	Bank of America		7,000,000	7,000,000	0	1FE
26824K AA 2	EADS FINANCE B.V. 144A 2.700% 04/17/23	F	07/21/2015	Brean Capital		1,918,920	2,000,000	14,550	1FE
L9082* AG 4	TRAFIGURA BEHEER BV SERIES B 5.800% 04/7/16	F	09/29/2015	Tax Free Exchange		3,889,156	4,000,000	110,844	2Z
L9082* AH 2	TRAFIGURA BEHEER BV SERIES B 6.500% 04/7/18	F	09/29/2015	Tax Free Exchange		2,906,833	3,000,000	93,167	2Z
Q3920# AJ 8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A	F	08/11/2015	Citi		3,000,000	3,000,000	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous						126,152,856	126,355,017	407,873	XXX
8399997. Total Bonds - Part 3						180,433,534	179,855,566	538,337	XXX
8399999. Total Bonds						180,433,534	179,855,566	538,337	XXX
Preferred Stocks - Industrial and Miscellaneous									
78409G 20 6	SCE TRUST IV SERIES J		08/17/2015	Morgan Stanley & Co.	80,000.000	2,000,000	0.00	0	P2LZ
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,000,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
8999999. Total Preferred Stocks						2,000,000	XXX	0	XXX
9899999. Total Preferred and Common Stocks						2,000,000	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						182,433,534	XXX	538,337	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03		09/01/2015	Paydown		69,839	69,839	74,542	74,367	0	(4,528)	0	(4,528)	0	69,839	0	0	0	1,688	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2015	Paydown		50,785	50,785	52,308	51,868	0	(1,083)	0	(1,083)	0	50,785	0	0	0	1,016	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		09/01/2015	Paydown		19,157	19,157	18,578	18,665	0	492	0	492	0	19,157	0	0	0	383	02/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		09/01/2015	Paydown		263	263	261	262	0	1	0	1	0	263	0	0	0	14	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		09/15/2015	Redemption 100.0000		104,981	104,981	104,981	104,981	0	0	0	0	0	104,981	0	0	0	3,311	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.057% 04/16/50		09/01/2015	Paydown		0	0	48,929	46,888	0	(46,888)	0	(46,888)	0	0	0	0	0	9,424	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.450% 10/16/48		09/01/2015	Paydown		0	0	61,055	60,229	0	(60,229)	0	(60,229)	0	0	0	0	0	54,521	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.786% 05/16/49		09/01/2015	Paydown		0	0	188	184	0	(184)	0	(184)	0	0	0	0	0	89	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		09/01/2015	Paydown		639,393	639,393	625,226	633,454	0	5,939	0	5,939	0	639,393	0	0	0	23,435	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		09/01/2015	Paydown		175,960	175,960	182,723	177,870	0	(1,910)	0	(1,910)	0	175,960	0	0	0	6,950	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.475% 04/20/42		09/01/2015	Paydown		328,540	328,540	359,546	342,107	0	(13,567)	0	(13,567)	0	328,540	0	0	0	8,866	04/20/2042	1
38376G A7 5	GNMA 2011-10 AC 3.644% 11/16/44		09/01/2015	Paydown		35,728	35,728	38,807	38,651	0	(2,923)	0	(2,923)	0	35,728	0	0	0	876	11/16/2044	1
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39		09/01/2015	Paydown		540,476	540,476	548,583	547,436	0	(6,961)	0	(6,961)	0	540,476	0	0	0	12,100	08/16/2039	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		08/10/2015	Redemption 100.0000		56,766	56,766	56,766	56,766	0	0	0	0	0	56,766	0	0	0	8,226	08/10/2018	1
0599999. Total Bonds - U.S Government						2,021,888	2,021,888	2,172,493	2,153,728	0	(131,841)	0	(131,841)	0	2,021,888	0	0	0	130,899	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
048342 EA 3	ATLANTIC CITY NJ BOND OF EDU 4.250% 08		08/15/2015	Maturity		1,000,000	1,000,000	1,012,740	1,001,458	0	(1,458)	0	(1,458)	0	1,000,000	0	0	0	42,500	08/15/2015	1FE
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		09/01/2015	Redemption 100.0000		89,857	89,857	89,857	89,857	0	0	0	0	0	89,857	0	0	0	1,693	02/01/2042	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		08/01/2015	Redemption 100.0000		180,000	180,000	180,000	0	0	0	0	0	0	180,000	0	0	0	2,810	11/01/2027	1FE
20774W H2 0	CONNECTICUT ST HSG FIN AUTH 2011 SERIES		08/21/2015	Redemption 100.0000		70,000	70,000	70,875	70,614	0	(53)	0	(53)	0	70,561	0	(561)	(561)	2,783	11/15/2041	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		09/15/2015	Redemption 100.0000		12,160	12,160	12,160	12,160	0	0	0	0	0	12,160	0	0	0	314	06/15/2045	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		07/01/2015	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	890	01/01/2030	1FE
34160P CW 7	FLORIDA ST DEPT OF MGMT SVCS 4.277% 08		08/01/2015	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	213,850	08/01/2015	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		09/01/2015	Redemption 100.0000		135,186	135,186	125,307	125,599	0	186	0	186	0	125,785	0	9,401	9,401	2,471	07/01/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		09/01/2015	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,863	11/01/2041	1FE
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES		09/29/2015	Redemption 100.0000		300,000	300,000	301,500	300,653	0	(213)	0	(213)	0	300,439	0	(439)	(439)	19,554	03/01/2043	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2015	Redemption 100.0000		240,000	240,000	240,600	240,428	0	(28)	0	(28)	0	240,400	0	(400)	(400)	13,200	07/01/2026	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2015	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	6,860	07/01/2028	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		07/01/2015	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,335	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		09/01/2015	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	2,882	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		09/01/2015	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,197	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		09/01/2015	Redemption 100.0000		79,207	79,207	71,027	71,308	0	169	0	169	0	71,478	0	7,729	7,729	1,353	10/01/2034	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		09/01/2015	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	890	09/01/2032	1FE
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		08/20/2015	Redemption 100.0000		70,000	70,000	72,451	72,020	0	(152)	0	(152)	0	71,867	0	(1,867)	(1,867)	1,628	04/01/2041	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		09/01/2015	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	2,380	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		09/01/2015	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	7,070	06/01/2020	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		09/01/2015	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,544	01/01/2041	1FE
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2		09/15/2015	Redemption 100.0000		460,000	460,000	463,068	462,718	0	(269)	0	(269)	0	462,449	0	(2,449)	(2,449)	16,550	11/01/2028	1FE
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI		09/15/2015	Redemption 100.0000		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	12,429	05/01/2033	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		09/01/2015	Various		120,000	120,000	120,301	120,263	0	(24)	0	(24)	0	120,239	0	(239)	(239)	5,970	01/01/2030	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		09/01/2015	Redemption 100.0000		66,726	66,726	66,726	66,726	0	0	0	0	0	66,726	0	0	0	1,242	04/25/2042	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						9,198,136	9,198,136	9,201,612	9,008,804	0	(1,842)	0	(1,842)	0	9,186,961	0	11,175	11,175	368,258	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		09/01/2015	Paydown		97,611	97,611	98,443	97,628	0	(17)	0	(17)	0	97,611	0	0	0	4,025	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		09/01/2015	Paydown		129,298	129,298	126,535	127,821	0	1,478	0	1,478	0	129,298	0	0	0	4,938	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		09/01/2015	Paydown		60,258	60,258	60,510	60,205	0	54	0	54	0	60,258	0	0	0	2,425	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		09/01/2015	Paydown		12,583	12,583	11,888	12,205	0	378	0	378	0	12,583	0	0	0	503	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		09/01/2015	Paydown		11,814	11,814	10,859	11,648	0	166	0	166	0	11,814	0	0	0	436	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		09/01/2015	Paydown		109,132	109,132	105,326	107,775	0	1,357	0	1,357	0	109,132	0	0	0	4,434	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		09/01/2015	Paydown		48,725	48,725	44,088	47,510	0	1,215	0	1,215	0	48,725	0	0	0	1,920	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		09/01/2015	Paydown		65,434	65,434	62,093	64,598	0	837	0	837	0	65,434	0	0	0	2,651	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		09/01/2015	Paydown		77,706	77,706	74,448	76,741	0	965	0	965	0	77,706	0	0	0	3,000	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		09/01/2015	Paydown		75	75	74	74	0	1	0	1	0	75	0	0	0	5	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		09/01/2015	Paydown		35,465	35,465	33,636	34,862	0	603	0	603	0	35,465	0	0	0	1,530	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		09/01/2015	Paydown		62,302	62,302	59,382	61,429	0	873	0	873	0	62,302	0	0	0	2,716	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		09/01/2015	Paydown		6,024	6,024	6,024	6,024	0	0	0	0	0	6,024	0	0	0	292	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2015	Paydown		49,905	49,905	54,053	52,861	0	(116)	0	(116)	0	52,745	0	(2,840)	(2,840)	1,165	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		09/01/2015	Paydown		58,867	58,867	64,707	63,648	0	(4,781)	0	(4,781)	0	58,867	0	0	0	1,374	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2015	Paydown		117,167	117,167	121,231	120,698	0	(3,530)	0	(3,530)	0	117,167	0	0	0	2,261	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		09/01/2015	Paydown		46,781	46,781	46,487	46,521	0	260	0	260	0	46,781	0	0	0	1,092	07/25/2033	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		09/01/2015	Paydown		53,143	53,143	57,146	0	0	(4,002)	0	(4,002)	0	53,143	0	0	0	930	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		09/01/2015	Paydown		38,402	38,402	41,547	40,532	0	(2,129)	0	(2,129)	0	38,402	0	0	0	896	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		09/01/2015	Paydown		61,099	61,099	64,374	63,558	0	(2,459)	0	(2,459)	0	61,099	0	0	0	1,222	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		09/15/2015	Paydown		65,876	65,876	65,598	65,625	0	251	0	251	0	65,876	0	0	0	1,537	04/15/2033	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		09/01/2015	Paydown		126,333	126,333	128,426	0	0	(2,092)	0	(2,092)	0	126,333	0	0	0	600	05/25/2045	1FE
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		09/01/2015	Paydown		24,096	24,096	23,299	23,751	0	345	0	345	0	24,096	0	0	0	1,080	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		09/01/2015	Paydown		38,531	38,531	36,769	38,072	0	459	0	459	0	38,531	0	0	0	1,525	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		09/01/2015	Paydown		25,261	25,261	24,781	25,052	0	209	0	209	0	25,261	0	0	0	1,060	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		09/01/2015	Paydown		41,948	41,948	40,468	41,533	0	415	0	415	0	41,948	0	0	0	1,562	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		09/01/2015	Paydown		98,317	98,317	97,684	97,972	0	344	0	344	0	98,317	0	0	0	3,965	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		09/01/2015	Paydown		116,205	116,205	106,817	111,890	0	4,315	0	4,315	0	116,205	0	0	0	4,810	07/15/2032	1

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		09/01/2015	Paydown		199,287	199,287	192,028	196,868	0	2,419	0	2,419	0	199,287	0	0	0	7,686	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2015	Paydown		88,230	88,230	79,607	85,259	0	2,971	0	2,971	0	88,230	0	0	0	3,266	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		09/01/2015	Paydown		229,388	229,388	221,013	225,576	0	3,812	0	3,812	0	229,388	0	0	0	9,488	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		09/01/2015	Paydown		109,284	109,284	107,348	108,800	0	485	0	485	0	109,284	0	0	0	4,370	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		09/01/2015	Paydown		119,530	119,530	114,160	117,548	0	1,982	0	1,982	0	119,530	0	0	0	4,593	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		09/01/2015	Paydown		5,897	5,897	5,589	5,814	0	82	0	82	0	5,897	0	0	0	216	04/25/2033	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		09/01/2015	Paydown		273,712	273,712	267,382	271,350	0	2,362	0	2,362	0	273,712	0	0	0	9,627	06/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2015	Paydown		140,490	140,490	141,302	140,525	0	(35)	0	(35)	0	140,490	0	0	0	5,137	03/15/2033	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		09/01/2015	Paydown		1,362,030	1,362,030	1,324,811	1,346,432	0	15,598	0	15,598	0	1,362,030	0	0	0	50,168	07/25/2034	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		09/01/2015	Paydown		2,656	2,656	2,672	2,657	0	(1)	0	(1)	0	2,656	0	0	0	89	01/01/2020	1
36230M FL 6	GN 752871 3.850% 07/15/36		09/01/2015	Paydown		36,751	36,751	38,221	38,185	0	(1,434)	0	(1,434)	0	36,751	0	0	0	944	07/15/2036	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		09/01/2015	Paydown		30,127	30,127	30,127	30,127	0	0	0	0	0	30,127	0	0	0	703	10/16/2033	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/38		09/01/2015	Paydown		28,201	28,201	28,413	0	0	(212)	0	(212)	0	28,201	0	0	0	115	05/16/2038	1
456567 WA 0	INDUSTRY CA URBAN DEV AGENCY 5.500% 05		08/03/2015	Redemption 100.1250		1,967,456	1,965,000	1,999,388	1,968,160	0	(389)	0	(389)	0	1,967,771	0	(314)	(314)	81,657	05/01/2016	1FE
456567 WQ 5	INDUSTRY CA URBAN DEV AGENCY 6.000% 05		08/03/2015	Redemption 100.6250		9,232,344	9,175,000	9,289,688	9,213,787	0	(5,591)	0	(5,591)	0	9,208,196	0	24,148	24,148	415,933	05/01/2020	1FE
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		09/01/2015	Paydown		536,996	536,996	549,943	546,403	0	(9,406)	0	(9,406)	0	536,996	0	0	0	10,790	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		07/15/2015	Various		246,337	246,337	246,337	246,337	0	0	0	0	0	246,337	0	0	0	19,707	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		09/01/2015	Various		29,917	29,917	29,917	29,917	0	0	0	0	0	29,917	0	0	0	1,490	05/01/2032	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						16,316,991	16,257,191	16,334,639	16,073,978	0	8,042	0	8,042	0	16,295,998	0	20,994	20,994	679,933	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50.		09/01/2015	Paydown		90,831	90,831	89,014	90,316	0	515	0	515	0	90,831	0	0	0	1,885	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A1 1.957% 12/15/		09/15/2015	Paydown		70,848	70,848	70,848	70,848	0	0	0	0	0	70,848	0	0	0	919	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		09/15/2015	Redemption 100.0000		116,125	116,125	119,221	117,545	0	(115)	0	(115)	0	117,430	0	(1,305)	(1,305)	5,779	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		09/01/2015	Paydown		143,931	143,931	108,668	124,257	0	19,673	0	19,673	0	143,931	0	0	0	4,694	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%		09/01/2015	Paydown		105,737	105,737	111,684	106,520	0	(783)	0	(783)	0	105,737	0	0	0	4,511	08/15/2030	3AM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		09/25/2015	Paydown		121,173	121,173	115,910	116,556	0	4,617	0	4,617	0	121,173	0	0	0	2,764	07/25/2043	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		09/01/2015	Paydown		175,754	175,754	178,363	0	0	(2,609)	0	(2,609)	0	175,754	0	0	0	2,466	03/25/2045	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		09/01/2015	Paydown		272,676	272,676	225,994	225,994	0	46,682	0	46,682	0	272,676	0	0	0	9,835	10/25/2034	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		09/01/2015	Paydown		14,306	14,306	14,305	14,304	0	1	0	1	0	14,306	0	0	0	361	10/17/2036	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		09/01/2015	Paydown		13,462	13,462	13,461	0	0	1	0	1	0	13,462	0	0	0	188	04/17/2045	1FE
02666Q G6 4	AMERICAN HONDA FINANCE 144A 2.500% 09/		09/21/2015	Maturity		5,000,000	5,000,000	4,995,350	4,999,296	0	704	0	704	0	5,000,000	0	0	0	125,000	09/21/2015	1FE
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1		09/01/2015	Paydown		330,562	330,562	302,257	318,001	0	1,097	0	1,097	0	319,098	0	11,464	11,464	11,537	11/25/2033	1FM
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		09/01/2015	Paydown		22,392	22,392	21,446	22,102	0	32	667	(635)	0	21,467	0	925	925	902	01/25/2034	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		09/01/2015	Paydown		94,664	94,664	87,683	91,570	0	265	0	265	0	91,835	0	2,829	2,829	3,566	02/25/2028	1FM
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F		09/01/2015	Paydown		165,519	165,519	152,403	164,122	0	1,397	0	1,397	0	165,519	0	0	0	4,338	06/25/2028	1FM
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		09/01/2015	Paydown		129,850	129,850	129,534	129,722	0	(26)	0	(26)	0	129,697	0	153	153	4,325	06/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
045604 A@ 4	ASSOCIATED ESTATES REALTY CORP SERIES B		08/07/2015	Redemption 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	519,673	01/22/2023	2
045604 B* 5	ASSOCIATED ESTATES REALTY CORP 4.940%		08/07/2015	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	1,055,567	01/08/2024	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/1		09/02/2015	Redemption 100.0000		932,063	932,063	870,408	904,310	0	3,182	0	3,182	0	907,491	0	24,571	24,571	41,244	01/02/2019	3
05464P AB 8	AXIS EQUIPMENT FINANCE REC LLC 2015-1 B		07/20/2015	Paydown		27	27	27	0	0	0	0	0	0	27	0	0	0	0	03/20/2020	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05		09/01/2015	Paydown		122,968	122,968	123,813	122,641	0	327	0	327	0	122,968	0	0	0	4,939	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.	E	09/02/2015	Paydown		74,212	74,212	74,155	74,106	0	106	0	106	0	74,212	0	0	0	1,917	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.		09/02/2015	Paydown		72,190	72,190	72,189	72,189	0	0	0	0	0	72,190	0	0	0	1,278	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3.		09/04/2015	Paydown		125,329	125,329	125,303	125,331	0	(2)	0	(2)	0	125,329	0	0	0	1,882	12/04/2028	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2013-A A 2.		09/02/2015	Paydown		291,652	291,652	291,629	0	0	2	0	2	0	291,631	0	21	21	4,239	05/02/2030	1FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		09/01/2015	Paydown		38,812	38,812	38,279	38,580	0	232	0	232	0	38,812	0	0	0	1,143	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5.		09/01/2015	Paydown		38,658	38,658	38,006	38,342	0	316	0	316	0	38,658	0	0	0	1,287	10/25/2020	2FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		09/01/2015	Paydown		37,444	37,444	37,631	37,385	0	59	0	59	0	37,444	0	0	0	1,347	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		09/01/2015	Paydown		16,592	16,592	17,515	17,417	0	(14)	0	(14)	0	17,403	0	(811)	(811)	576	01/25/2042	1FM
124860 CB 1	C-BASS LLC 1999-3 A 6.328% 01/01/29		09/01/2015	Paydown		13,949	13,949	13,691	13,794	0	(31)	0	(31)	0	13,763	0	185	185	574	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		09/01/2015	Paydown		38,172	38,172	33,380	33,380	0	0	0	0	0	33,380	0	4,792	4,792	1,268	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		09/01/2015	Paydown		10,348	10,348	10,322	10,316	0	0	0	0	0	10,315	0	33	33	305	08/25/2035	1FM
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1		09/01/2015	Paydown		355,249	355,249	374,787	355,526	0	(277)	0	(277)	0	355,249	0	0	0	13,449	10/25/2036	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		09/10/2015	Paydown		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	2,403	07/11/2022	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		09/18/2015	Paydown		83,331	83,331	83,297	83,314	0	(14)	0	(14)	0	83,301	0	31	31	1,381	06/18/2029	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1		09/15/2015	Paydown		47,374	47,374	47,368	47,372	0	2	0	2	0	47,374	0	0	0	873	06/17/2019	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/1		09/15/2015	Paydown		70,852	70,852	70,843	70,850	0	2	0	2	0	70,852	0	0	0	1,721	09/17/2018	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2		09/15/2015	Paydown		72,385	72,385	72,375	72,383	0	2	0	2	0	72,385	0	0	0	932	03/16/2020	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2		09/15/2015	Paydown		196,354	196,354	196,340	196,347	0	6	0	6	0	196,354	0	0	0	2,459	06/15/2020	1FE
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2		09/15/2015	Paydown		298,670	298,670	295,124	296,976	0	1,694	0	1,694	0	298,670	0	0	0	5,162	09/15/2020	2AM
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		08/01/2015	Paydown		39,876	39,876	40,324	39,781	0	(59)	0	(59)	0	39,722	0	154	154	1,728	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		09/01/2015	Paydown		86,456	86,456	87,891	87,612	0	(1,156)	0	(1,156)	0	86,456	0	0	0	1,760	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		09/01/2015	Paydown		88,223	88,223	89,361	89,244	0	(1,020)	0	(1,020)	0	88,223	0	0	0	1,788	05/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		09/01/2015	Paydown		324,944	324,944	318,039	323,033	0	1,002	0	1,002	0	324,035	0	909	909	11,316	08/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		09/01/2015	Paydown		2,498	2,796	2,277	2,373	0	7	0	7	0	2,380	0	118	118	98	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		09/01/2015	Paydown		31,583	33,749	29,420	31,604	0	144	2,247	(2,103)	0	29,501	0	2,082	2,082	1,245	10/25/2035	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50		09/01/2015	Paydown		16,592	16,592	16,674	16,573	0	20	0	20	0	16,592	0	0	0	720	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB		09/01/2015	Paydown		66,638	66,638	64,222	64,882	0	1,756	0	1,756	0	66,638	0	0	0	2,460	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		09/01/2015	Paydown		335,000	335,000	333,962	333,942	0	(7)	0	(7)	0	333,934	0	1,066	1,066	9,144	05/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00		09/01/2015	Paydown		223,799	223,799	217,085	222,156	0	1,643	0	1,643	0	223,799	0	0	0	7,154	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		09/01/2015	Paydown		149,405	149,405	145,904	146,620	0	11	0	11	0	146,631	0	2,774	2,774	5,043	06/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14040H BH 7	CAPITAL ONE FINANCIAL CORP 3.800% Perp		07/22/2015	Wells Fargo Securities		1,002,500	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	2,500	2,500	11,254	01/01/9999	3FE
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5		09/01/2015	Paydown		168,608	168,608	168,608	168,608	0	0	0	0	0	168,608	0	0	0	6,519	03/25/2035	1FM
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16		09/05/2015	Paydown		194,671	194,671	194,671	194,671	0	0	0	0	0	194,671	0	0	0	11,986	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		09/01/2015	Paydown		1,949	1,949	1,861	1,861	0	0	0	0	0	1,861	0	88	88	75	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		09/01/2015	Paydown		23,999	23,999	23,534	23,823	0	160	0	160	0	23,983	0	16	16	763	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4		09/01/2015	Paydown		152,359	152,359	137,885	147,507	0	677	0	677	0	148,184	0	4,175	4,175	5,836	07/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1		09/01/2015	Paydown		3,784	3,784	3,368	3,611	0	17	0	17	0	3,628	0	155	155	137	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		09/01/2015	Paydown		29,606	29,606	29,458	29,471	0	0	0	0	0	29,471	0	134	134	1,154	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		09/01/2015	Paydown		64,543	64,543	63,227	63,323	0	1,220	0	1,220	0	64,543	0	0	0	1,468	10/25/2043	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		09/25/2015	Paydown		254,319	254,319	257,741	0	0	(3,422)	0	(3,422)	0	254,319	0	0	0	3,921	06/25/2058	1FE
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		09/01/2015	Paydown		15,215	15,215	15,215	15,215	0	0	0	0	0	15,215	0	0	0	0	05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 8.700		08/01/2015	Paydown		256	256	204	204	0	0	0	0	0	204	0	53	53	11	06/15/2025	5FM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 3.123		09/01/2015	Paydown		11,635	11,635	7,006	8,403	455	0	1,852	(1,397)	0	7,006	0	4,628	4,628	256	03/15/2027	4FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000		09/01/2015	Paydown		8,253	8,253	5,978	5,978	0	2,275	0	2,275	0	8,253	0	0	0	369	03/15/2027	4FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 5.927		09/01/2015	Paydown		19,689	19,689	19,686	19,689	0	0	0	0	0	19,689	0	0	0	779	04/15/2028	1FM
22025Y AP 5	CORRECTIONS CORP 4.625% 05/01/23		08/07/2015	Morgan Stanley & Co		987,500	1,000,000	973,750	973,898	0	1,613	0	1,613	0	975,511	0	11,989	11,989	36,101	05/01/2023	3FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		09/15/2015	Paydown		291,808	291,808	265,819	283,189	0	8,619	0	8,619	0	291,808	0	0	0	13,605	03/15/2028	1FE
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		09/01/2015	Paydown		52,162	52,162	26,520	43,832	0	361	17,417	(17,056)	0	26,776	0	25,386	25,386	1,630	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		09/01/2015	Paydown		162,290	162,290	159,516	159,516	0	2,774	0	2,774	0	162,290	0	0	0	5,821	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		09/01/2015	Paydown		17,114	17,114	17,498	17,164	0	(51)	0	(51)	0	17,114	0	0	0	600	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		09/30/2015	Redemption 100.0000		49,003	49,003	49,003	49,002	0	1	0	1	0	49,003	0	0	0	2,875	03/30/2025	2FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		09/15/2015	Redemption 100.0000		8,720	8,720	8,720	0	0	0	0	0	0	8,720	0	0	0	151	05/15/2034	1FE
233046 AC 5	DB MASTER FINANCE LLC 144A 3.262% 02/2		08/20/2015	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	231	02/20/2045	2AM
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/		09/30/2015	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	641	03/30/2043	1
235851 AQ 5	DANAHER CORP 3.350% 09/15/25		09/14/2015	Various		2,004,970	2,000,000	1,997,140	0	0	1	0	1	0	1,997,141	0	7,829	7,829	279	09/15/2025	1FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2		09/20/2015	Paydown		377,165	377,165	377,127	0	0	38	0	38	0	377,165	0	0	0	960	07/20/2027	1FE
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2		09/20/2015	Paydown		292,717	292,717	292,686	292,686	0	31	0	31	0	292,717	0	0	0	4,972	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2		09/20/2015	Paydown		292,717	292,717	292,643	292,644	0	74	0	74	0	292,717	0	0	0	5,834	05/20/2027	1FE
256747 A@ 5	DOLLAR TREE INC SERIES B 4.630% 09/16/		07/06/2015	Redemption 113.5558		3,406,674	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	406,674	406,674	136,585	09/16/2023	3
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2.		09/25/2015	Paydown		310,686	310,686	310,679	310,681	0	5	0	5	0	310,686	0	0	0	5,312	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3.		09/25/2015	Paydown		310,686	310,686	310,641	310,644	0	42	0	42	0	310,686	0	0	0	6,341	02/25/2027	2AM
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4 4.145% 0		09/01/2015	Paydown		20,043	20,043	20,093	20,039	0	4	0	4	0	20,043	0	0	0	623	04/25/2034	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		09/01/2015	Paydown		119,431	119,431	120,141	120,004	0	(572)	0	(572)	0	119,431	0	0	0	1,908	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		09/25/2015	Paydown		56,748	56,748	56,286	56,312	0	436	0	436	0	56,748	0	0	0	1,148	06/25/2043	1FM
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A 7.590%		07/10/2015	Redemption 100.0000		2,590	2,590	2,590	2,590	0	0	0	0	0	2,590	0	0	0	197	07/10/2018	1FE
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		09/15/2015	Paydown		8,277	8,277	8,277	8,277	0	0	0	0	0	8,277	0	0	0	176	04/15/2043	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		09/01/2015	Paydown		9,643	9,643	10,137	0	0	(494)	0	(494)	0	9,643	0	0	0	147	05/01/2027	1FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		09/01/2015	Paydown		109,036	109,036	111,149	0	0	(1,939)	0	(1,939)	0	109,210	0	(174)	(174)	1,457	03/25/2045	1FE
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3.		09/15/2015	Paydown		223,735	223,735	223,731	223,734	0	1	0	1	0	223,735	0	0	0	4,922	10/16/2017	1FE
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2.		09/21/2015	Paydown		496,492	496,492	496,440	496,447	0	44	0	44	0	496,492	0	0	0	6,962	03/23/2020	1FE
354613 AG 6	FRANKLIN RESOURCES INC 4.625% 05/20/20		07/07/2015	William Blair		1,108,420	1,000,000	1,081,280	1,069,611	0	(6,248)	0	(6,248)	0	1,063,363	0	45,057	45,057	29,549	05/20/2020	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2.		09/01/2015	Paydown		107,055	107,055	107,858	107,490	0	(272)	0	(272)	0	107,218	0	(163)	(163)	4,617	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/.		09/01/2015	Paydown		34,733	34,733	32,858	33,168	0	951	0	951	0	34,119	0	614	614	1,499	04/25/2029	5FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		09/01/2015	Paydown		318,578	318,578	311,231	315,737	0	2,842	0	2,842	0	318,578	0	0	0	10,758	02/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		09/01/2015	Paydown		156,199	156,199	160,495	157,844	0	(1,645)	0	(1,645)	0	156,199	0	0	0	5,982	01/25/2020	3FM
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17		09/15/2015	Paydown		302,942	302,942	302,878	302,878	0	64	0	64	0	302,942	0	0	0	6,481	03/17/2031	1FE
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/		07/01/2015	Redemption 100.0000		372,093	372,093	372,093	372,093	0	0	0	0	0	372,093	0	0	0	21,619	07/01/2021	1
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		08/15/2015	Various		508,000	508,000	508,000	508,000	0	0	0	0	0	508,000	0	0	0	44,196	02/15/2021	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5.		09/01/2015	Paydown		34,686	34,686	31,565	33,037	0	90	0	90	0	33,127	0	1,559	1,559	1,234	09/25/2037	1FM
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09		09/20/2015	Paydown		174,175	174,175	174,097	0	0	(5)	0	(5)	0	174,092	0	83	83	1,673	09/20/2040	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		09/20/2015	Paydown		298,158	298,158	297,955	297,945	0	213	0	213	0	298,158	0	0	0	10,773	09/21/2040	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6.		09/01/2015	Paydown		11,097	11,097	11,094	11,076	0	21	0	21	0	11,097	0	0	0	540	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.194% 07/2.		09/25/2015	Paydown		27,618	27,618	23,751	26,012	0	103	0	103	0	26,116	0	1,502	1,502	220	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		09/01/2015	Paydown		177,058	177,058	163,424	163,424	0	0	0	0	0	163,424	0	13,633	13,633	5,728	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		09/01/2015	Paydown		20,493	20,493	20,147	20,240	0	7	0	7	0	20,247	0	246	246	661	08/25/2034	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.		09/15/2015	Paydown		37,402	37,402	37,395	37,397	0	5	0	5	0	37,402	0	0	0	936	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4.		09/15/2015	Paydown		59,483	59,483	63,257	63,127	0	(3,644)	0	(3,644)	0	59,483	0	0	0	1,822	10/15/2056	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3.		09/15/2015	Paydown		29,203	29,203	29,185	0	0	18	0	18	0	29,203	0	0	0	358	09/15/2072	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T		09/15/2015	Redemption 100.0000		245,090	245,090	245,090	245,090	0	0	0	0	0	245,090	0	0	0	11,606	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		09/01/2015	Paydown		90,148	90,148	92,208	91,736	0	(1,587)	0	(1,587)	0	90,148	0	0	0	1,716	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		09/01/2015	Paydown		86,417	86,417	84,904	85,222	0	1,194	0	1,194	0	86,417	0	0	0	2,015	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		09/01/2015	Paydown		125,883	125,883	127,771	127,422	0	(496)	0	(496)	0	126,927	0	(1,044)	(1,044)	3,409	08/26/2036	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		09/01/2015	Paydown		152,178	152,178	158,646	158,140	0	(5,962)	0	(5,962)	0	152,178	0	0	0	3,986	11/27/2038	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.		09/01/2015	Paydown		241,297	241,297	250,572	249,987	0	(8,690)	0	(8,690)	0	241,297	0	0	0	5,296	06/25/2029	1FM
47102X AF 2	JANUS CAPITAL GROUP 6.700% 06/15/17		08/31/2015	Redemption 110.3231		1,103,231	1,000,000	1,007,250	1,000,974	0	(249)	0	(249)	0	1,000,725	0	102,506	102,506	47,458	06/15/2017	2FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.		09/05/2015	Redemption 100.0000		266,412	266,412	266,412	266,412	0	0	0	0	0	266,412	0	0	0	11,775	03/05/2023	1FE
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI		08/01/2015	Redemption 100.0000		226,600	226,600	226,600	226,600	0	0	0	0	0	226,600	0	0	0	15,599	08/01/2018	1FE
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN R		09/30/2015	Redemption 100.0000		75,980	75,980	75,041	75,786	0	83	0	83	0	75,869	0	111	111	3,384	07/31/2016	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		09/30/2015	Redemption 100.0000		444,264	444,264	445,497	444,631	0	(53)	0	(53)	0	444,578	0	(314)	(314)	19,116	03/30/2021	2FE
500255 AP 9	KOHLS CORPORATION 6.250% 12/15/17		08/17/2015	Call 111.6324		1,116,324	1,000,000	991,340	996,947	0	601	0	601	0	997,549	0	118,775	118,775	42,014	12/15/2017	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/		09/15/2015	Redemption 100.0000		6,254	6,254	6,254	6,254	0	0	0	0	0	6,254	0	0	0	309	06/15/2033	3FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG		09/08/2015	Redemption 100.0000		60,037	60,037	60,037	60,037	0	0	0	0	0	60,037	0	0	0	2,920	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-		09/01/2015	Paydown		2,857	2,857	2,159	2,234	0	624	0	624	0	2,857	0	0	0	0	08/26/2024	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		09/01/2015	Paydown		90,028	90,028	84,496	84,496	0	0	0	0	0	84,496	0	5,532	5,532	3,644	11/25/2035	2FM
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		07/30/2015	Redemption 100.0000		49,302	49,302	49,302	0	0	0	0	0	0	49,302	0	0	0	16,900	04/29/2022	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		09/15/2015	Paydown		77,421	77,421	77,417	0	0	5	0	5	0	77,421	0	0	0	1,256	01/15/2045	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.		09/01/2015	Paydown		40,843	40,843	40,996	40,795	0	(12)	0	(12)	0	40,783	0	60	60	1,303	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4		09/15/2015	Paydown		265,368	265,368	265,318	265,363	0	5	0	5	0	265,368	0	0	0	6,146	01/15/2030	1FE
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/		09/20/2015	Paydown		166,807	166,807	166,760	166,762	0	45	0	45	0	166,807	0	0	0	2,483	09/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		09/20/2015	Paydown		85,931	85,931	85,919	85,924	0	7	0	7	0	85,931	0	0	0	1,430	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		09/20/2015	Paydown		57,287	57,287	57,283	57,285	0	2	0	2	0	57,287	0	0	0	1,329	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		09/20/2015	Paydown		106,599	106,599	106,588	106,593	0	6	0	6	0	106,599	0	0	0	2,501	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75		09/01/2015	Paydown		195,345	195,345	158,230	185,655	0	1,531	0	1,531	0	187,186	0	8,159	8,159	7,178	12/25/2034	1FM
585055 BM 7	MEDTRONIC INC 144A 3.500% 03/15/25		09/02/2015	Tax Free Exchange		990,954	1,000,000	990,420	990,459	0	495	0	495	0	990,954	0	0	0	9,236	03/15/2025	1FE
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		07/01/2015	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	10,762	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		07/01/2015	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	9,417	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		07/01/2015	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	8,616	01/01/2021	1
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		07/01/2015	Paydown		18,023	18,023	18,020	18,023	0	0	0	0	0	18,023	0	0	0	1,126	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.		09/15/2015	Paydown		52,671	52,671	49,905	50,892	0	1,779	0	1,779	0	52,671	0	0	0	1,670	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.		09/15/2015	Paydown		52,671	52,671	52,669	52,670	0	1	0	1	0	52,671	0	0	0	1,670	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		09/01/2015	Paydown		23,851	23,851	24,406	24,285	0	(434)	0	(434)	0	23,851	0	0	0	1,015	08/15/2037	1FE
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		07/01/2015	Paydown		8,900	8,900	9,107	9,062	0	(162)	0	(162)	0	8,900	0	0	0	312	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		09/01/2015	Paydown		88,399	88,399	88,338	88,332	0	68	0	68	0	88,399	0	0	0	3,153	12/15/2045	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0		09/15/2015	Redemption 100.0000		154,875	154,875	154,875	154,875	0	0	0	0	0	154,875	0	0	0	8,131	03/15/2025	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		08/11/2015	Redemption 100.0000		60,085	60,085	60,085	60,085	0	0	0	0	0	60,085	0	0	0	2,537	11/11/2023	2
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5		09/01/2015	Paydown		54,880	54,880	54,808	54,703	0	178	0	178	0	54,880	0	0	0	1,924	11/25/2033	1FM
638585 AN 9	BANK OF AMERICA CORP (FORMERLY NATIONSBA		08/15/2015	Maturity		9,925,000	9,925,000	12,251,519	10,084,367	0	(159,367)	0	(159,367)	0	9,925,000	0	0	0	769,188	08/15/2015	2FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		09/01/2015	Paydown		350,721	350,721	334,240	342,123	0	63	0	63	0	342,186	0	8,535	8,535	11,285	11/25/2033	1FM
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7		09/01/2015	Paydown		505,920	505,920	493,549	500,800	0	1,079	0	1,079	0	501,880	0	4,040	4,040	14,255	11/25/2031	1FM
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A		09/15/2015	Paydown		691,346	691,346	689,601	0	0	1,745	0	1,745	0	691,346	0	0	0	879	04/15/2019	1FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		09/01/2015	Paydown		5,637	5,637	5,637	5,637	0	0	0	0	0	5,637	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		09/01/2015	Paydown		42,448	42,448	42,448	42,448	0	0	0	0	0	42,448	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9		09/01/2015	Paydown		107,383	107,383	103,889	107,383	0	0	0	0	0	107,383	0	0	0	4,904	02/15/2028	1FE
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6		09/01/2015	Paydown		127,130	127,130	127,130	127,130	0	0	0	0	0	127,130	0	0	0	5,085	12/15/2031	6FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
68389X BC 8	ORACLE CORP 2.950% 05/15/25		07/07/2015	Wells Fargo Securities		972,220	1,000,000	995,430	0	0	69	0	69	0	995,499	0	(23,279)	(23,279)	5,326	05/15/2025	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		09/15/2015	Redemption 100.0000		58,800	58,800	58,800	58,800	0	0	0	0	0	58,800	0	0	0	3,605	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		09/09/2015	Paydown		378,345	378,345	378,279	378,283	0	5	0	5	0	378,287	0	58	58	5,770	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		09/09/2015	Paydown		291,264	291,264	291,199	291,202	0	5	0	5	0	291,207	0	57	57	5,877	07/09/2029	2AM
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4		09/01/2015	Paydown		77,260	77,260	79,095	78,543	0	(1,283)	0	(1,283)	0	77,260	0	0	0	2,777	06/15/2036	1FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		07/01/2015	Various		(1,851)	(1,851)	(1,951)	(1,741)	0	(111)	0	(111)	0	(1,852)	0	0	0	22,480	12/30/2015	1FE
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF		09/01/2015	Paydown		254,169	254,169	256,075	254,123	0	(169)	0	(169)	0	253,954	0	215	215	8,125	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		09/30/2015	Redemption 100.0000		104,400	104,400	104,400	104,400	0	0	0	0	0	104,400	0	0	0	4,620	12/31/2018	2
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15		09/01/2015	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015	3
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		09/01/2015	Paydown		58,101	58,101	55,007	57,496	0	3,155	2,550	605	0	58,101	0	0	0	2,261	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SECT 2006-S10 2		09/01/2015	Paydown		50,888	50,888	48,376	49,852	0	1,037	0	1,037	0	50,888	0	0	0	1,795	10/25/2021	1FM
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B		07/02/2015	Redemption 100.0000		1,060,380	1,060,380	1,109,070	1,070,209	0	(3,186)	0	(3,186)	0	1,067,023	0	(6,643)	(6,643)	97,947	07/02/2017	4FE
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5		09/01/2015	Paydown		187,088	187,088	182,036	184,472	0	137	0	137	0	184,609	0	2,479	2,479	7,031	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		09/01/2015	Paydown		118,884	118,884	118,326	118,373	0	2	0	2	0	118,376	0	509	509	4,667	10/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5		09/01/2015	Paydown		319,890	319,890	319,422	318,794	0	(17)	0	(17)	0	318,777	0	1,113	1,113	12,403	08/25/2033	1FM
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1		09/01/2015	Paydown		351,908	351,908	356,624	354,991	0	(3,083)	0	(3,083)	0	351,908	0	0	0	13,605	12/25/2032	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15		09/01/2015	Paydown		762,412	762,412	736,164	753,927	0	8,484	0	8,484	0	762,412	0	0	0	28,820	08/25/2033	1FM
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17		09/01/2015	Paydown		355,855	355,855	355,855	355,855	0	0	0	0	0	355,855	0	0	0	12,684	09/25/2033	1FM
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24		07/01/2015	Paydown		55,545	55,545	53,783	55,340	0	205	0	205	0	55,545	0	0	0	1,296	07/25/2033	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		09/01/2015	Paydown		393,021	393,021	382,581	386,091	0	6,930	0	6,930	0	393,021	0	0	0	15,428	05/01/2034	1FM
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5		09/25/2015	Paydown		3,971	12,458	10,378	10,378	0	0	0	0	0	10,378	0	(6,407)	(6,407)	396	05/25/2034	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG SECT 2004-S5 2A		09/01/2015	Paydown		47,027	47,027	47,420	47,055	0	(28)	0	(28)	0	47,027	0	0	0	1,411	05/25/2019	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG SECT 2005-S1 2A		09/01/2015	Paydown		16,542	16,542	16,790	16,596	0	(54)	0	(54)	0	16,542	0	0	0	520	02/25/2020	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		09/01/2015	Paydown		260,656	260,656	260,631	259,831	0	464	0	464	0	260,294	0	362	362	10,715	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		09/01/2015	Paydown		123,681	123,681	123,673	123,286	0	394	0	394	0	123,681	0	0	0	4,337	10/25/2034	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		07/15/2015	Redemption 100.0000		147,370	147,370	171,130	156,605	0	(770)	0	(770)	0	155,834	0	(8,464)	(8,464)	9,925	07/15/2021	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		09/25/2015	Paydown		344,681	344,681	347,993	347,762	0	(3,081)	0	(3,081)	0	344,681	0	0	0	6,873	10/25/2027	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%		09/01/2015	Paydown		42,427	42,427	42,426	42,373	0	53	0	53	0	42,427	0	0	0	1,031	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%		09/01/2015	Paydown		62,437	62,437	62,430	62,432	0	4	0	4	0	62,437	0	0	0	834	09/20/2029	1FE
80282J AE 9	SANTANDER DRIVE AUTO REC TRUST 2011-4 C		09/15/2015	Paydown		589,954	589,954	589,929	589,950	0	3	0	3	0	589,954	0	0	0	14,960	08/15/2017	1FE
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C 3		09/15/2015	Paydown		340,355	340,355	340,321	340,350	0	6	0	6	0	340,355	0	0	0	7,247	02/15/2018	1FE
812404 AX 9	SEARS ROEBUCK ACCEPTANCE 7.500% 10/15/		09/08/2015	Morgan Stanley & Co		2,183,000	2,950,000	1,416,000	1,496,320	0	24,410	0	24,410	0	1,520,730	0	662,270	662,270	200,354	10/15/2027	6FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47		09/01/2015	Paydown		116,388	116,388	116,170	0	0	(1)	0	(1)	0	116,169	0	220	220	401	01/25/2042	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		09/01/2015	Paydown		155,371	155,371	158,071	157,950	0	(2,580)	0	(2,580)	0	155,371	0	0	0	2,940	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		09/01/2015	Paydown		49,696	49,696	50,022	49,961	0	(266)	0	(266)	0	49,696	0	0	0	1,015	06/25/2043	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		07/25/2015	Paydown		49,786	49,786	49,786	49,786	0	0	0	0	0	49,786	0	0	0	1,486	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		09/01/2015	Paydown		61,976	61,976	60,618	60,955	0	1,021	0	1,021	0	61,976	0	0	0	1,477	07/25/2043	1FM
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A		09/20/2015	Paydown		76,586	76,586	76,658	76,625	0	(39)	0	(39)	0	76,586	0	0	0	1,320	11/20/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A		09/20/2015	Paydown		21,093	21,093	21,091	21,093	0	1	0	1	0	21,093	0	0	0	470	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B		09/20/2015	Paydown		126,367	126,367	126,358	126,386	0	(19)	0	(19)	0	126,367	0	0	0	2,156	03/20/2029	2AM
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A		09/20/2015	Paydown		21,239	21,239	21,234	21,236	0	2	0	2	0	21,239	0	0	0	401	11/20/2028	1FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2		09/22/2015	Paydown		533,142	533,142	533,131	533,133	0	10	0	10	0	533,142	0	0	0	9,859	10/20/2031	2AM
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%		09/15/2015	Paydown		75,446	75,446	75,241	75,308	0	138	0	138	0	75,446	0	0	0	1,497	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%		09/15/2015	Paydown		30,178	30,178	30,172	30,174	0	4	0	4	0	30,178	0	0	0	888	03/17/2025	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%		09/15/2015	Paydown		576,596	576,596	576,524	576,530	0	65	0	65	0	576,596	0	0	0	10,686	01/15/2027	1FE
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		08/01/2015	Paydown		87,936	87,936	87,936	0	0	0	0	0	0	87,936	0	0	0	557	08/01/2031	1FE
850228 AC 1	SPRINGCASTLE SPV 2014-AA A 2.700% 05/2		09/25/2015	Paydown		535,695	535,695	535,660	535,664	0	31	0	31	0	535,695	0	0	0	9,592	05/25/2023	1FE
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		07/01/2015	Paydown		939,841	939,841	939,734	938,864	0	976	0	976	0	939,841	0	0	0	12,171	10/25/2057	1FM
859245 AA 0	STERLING BANK TRUST FSB 2004-1 1.502%		09/26/2015	Paydown		0	0	30,462	25,539	0	(25,539)	0	(25,539)	0	0	0	0	0	5,359	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.349		09/01/2015	Paydown		22,166	22,166	16,892	16,892	0	5,274	0	5,274	0	22,166	0	0	0	962	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.		09/01/2015	Paydown		237,845	237,845	237,733	237,552	0	293	0	293	0	237,845	0	0	0	11,479	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		09/01/2015	Paydown		58,651	58,651	39,871	39,871	0	0	0	0	0	39,871	0	18,780	18,780	2,185	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		09/01/2015	Paydown		36,175	36,175	36,017	36,029	0	1	0	1	0	36,029	0	146	146	1,261	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		09/01/2015	Paydown		16,175	16,175	15,326	15,818	0	357	0	357	0	16,175	0	0	0	582	02/25/2020	1FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5		09/01/2015	Paydown		144,308	144,308	142,549	143,432	0	62	0	62	0	143,494	0	814	814	4,865	09/25/2034	1FM
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2		09/01/2015	Paydown		282,058	282,058	273,849	279,217	0	2,841	0	2,841	0	282,058	0	0	0	10,207	11/25/2034	1FM
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4		09/01/2015	Paydown		169,649	169,649	148,019	165,349	0	4,300	0	4,300	0	169,649	0	0	0	6,528	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		09/01/2015	Paydown		81,269	81,269	79,540	79,980	0	1,289	0	1,289	0	81,269	0	0	0	2,972	12/25/2034	1FM
871829 AU 1	SYSCO CORPORATION 3.500% 10/02/24		07/14/2015	Call 101.0000		6,060,000	6,000,000	6,013,090	6,012,995	0	(585)	0	(585)	0	6,012,410	0	47,590	47,590	164,500	10/02/2024	1FE
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1		09/15/2015	Redemption 100.0000		208,948	208,948	251,825	218,128	0	(2,783)	0	(2,783)	0	215,345	0	(6,397)	(6,397)	16,977	09/15/2017	2FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.		09/20/2015	Paydown		62,500	62,500	62,473	62,474	0	26	0	26	0	62,500	0	0	0	1,479	11/20/2038	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/.		09/20/2015	Paydown		95,333	95,333	95,333	0	0	0	0	0	0	95,333	0	0	0	390	11/21/2039	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2015	Redemption 100.0000		75,000	75,000	79,562	77,832	0	(84)	0	(84)	0	77,749	0	(2,749)	(2,749)	7,125	02/01/2030	2FE
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250		09/25/2015	Paydown		228,460	228,460	234,895	0	0	(613)	0	(613)	0	234,282	0	(5,822)	(5,822)	5,013	10/25/2053	1FE
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		09/12/2015	Redemption 100.0000		111,307	111,307	111,307	111,307	0	0	0	0	0	111,307	0	0	0	4,079	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		09/16/2015	Paydown		42,522	42,522	42,522	42,522	0	0	0	0	0	42,522	0	0	0	1,473	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		09/15/2015	Paydown		43,542	43,542	43,542	43,542	0	0	0	0	0	43,542	0	0	0	658	01/15/2043	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		09/10/2015	Redemption 100.0000		45,399	45,399	45,399	45,399	0	0	0	0	0	45,399	0	0	0	1,817	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1		09/25/2015	Paydown		0	0	15,616	15,254	0	(15,254)	0	(15,254)	0	0	0	0	0	14,153	11/08/2027	1FE
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%		09/02/2015	Redemption 100.0000		30,900	30,900	8,123	12,360	0	0	4,237	(4,237)	0	8,123	0	22,777	22,777	10,104	05/31/2020	5

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92887C AL 2	VOLVO FINANCIAL EQUIPMENT LLC 2012-1A C		08/15/2015	Paydown		700,000	700,000	708,785	707,331	0	(7,331)	0	(7,331)	0	700,000	0	0	0	11,107	09/16/2019	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.522%		09/01/2015	Paydown		23,057	23,057	16,662	18,134	0	52	0	52	0	18,187	0	4,870	4,870	372	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		09/01/2015	Paydown		29,543	29,543	29,894	29,559	0	(13)	0	(13)	0	29,547	0	(3)	(3)	1,000	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.393%		09/01/2015	Paydown		24,722	24,722	18,322	18,767	0	226	549	(323)	0	18,443	0	6,278	6,278	395	02/25/2034	1FM
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		09/15/2015	Paydown		145,827	145,827	145,808	145,825	0	3	0	3	0	145,827	0	0	0	3,013	03/15/2029	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1		09/15/2015	Paydown		180,151	180,151	180,136	0	0	15	0	15	0	180,151	0	0	0	893	06/16/2031	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		09/10/2015	Redemption 100.0000		64,201	64,201	64,201	64,201	0	0	0	0	0	64,201	0	0	0	3,225	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2		09/05/2015	Redemption 100.0000		42,438	42,438	42,438	42,438	0	0	0	0	0	42,438	0	0	0	2,100	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5.		09/10/2015	Redemption 100.0000		49,941	49,941	49,941	49,941	0	0	0	0	0	49,941	0	0	0	1,753	05/10/2019	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		09/15/2015	Redemption 100.0000		53,924	53,924	53,924	53,924	0	0	0	0	0	53,924	0	0	0	1,302	09/15/2024	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1		09/11/2015	Redemption 100.0000		54,141	54,141	54,141	54,141	0	0	0	0	0	54,141	0	0	0	1,307	10/11/2024	2FE
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25		09/01/2015	Paydown		204,394	204,394	189,863	203,124	0	791	0	791	0	203,915	0	479	479	7,260	05/25/2034	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.		09/01/2015	Paydown		4,126	4,126	3,918	4,076	0	2	0	2	0	4,077	0	48	48	150	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		09/01/2015	Paydown		149,798	154,845	135,877	145,109	0	42	0	42	0	145,151	0	4,648	4,648	6,189	07/25/2036	1FM
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/2	E	09/01/2015	Paydown		118,502	118,502	118,502	118,502	0	0	0	0	0	118,502	0	0	0	2,391	01/20/2025	1FE
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2		09/01/2015	Paydown		289,776	289,776	288,667	288,730	0	1,046	0	1,046	0	289,776	0	0	0	4,153	12/20/2026	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2		09/01/2015	Paydown		115,910	115,910	115,761	115,754	0	157	0	157	0	115,910	0	0	0	2,511	12/20/2026	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2		09/01/2015	Paydown		215,560	215,560	215,486	0	0	73	0	73	0	215,560	0	0	0	2,545	05/20/2027	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2		09/01/2015	Paydown		107,780	107,780	107,627	0	0	153	0	153	0	107,780	0	0	0	1,620	05/20/2027	2AM
96328U AL 0	WHEELS SPV LLC 2012-1 B 2.300% 03/20/2		07/20/2015	Paydown		1,500,000	1,500,000	1,499,535	1,499,871	0	129	0	129	0	1,500,000	0	0	0	14,375	03/20/2021	1FE
96328U AM 8	WHEELS SPV LLC 2012-1 C 2.820% 03/20/2		07/20/2015	Paydown		4,000,000	4,000,000	3,999,948	3,999,960	0	40	0	40	0	4,000,000	0	0	0	65,800	03/20/2021	1FE
970648 AB 7	WILLIS GROUP 5.625% 07/15/15		07/15/2015	Various		6,000,000	6,000,000	6,027,623	6,001,912	0	(1,912)	0	(1,912)	0	6,000,000	0	0	0	337,500	07/15/2015	2FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		09/01/2015	Paydown		81,192	81,192	83,932	83,829	0	(76)	0	(76)	0	83,753	0	(2,561)	(2,561)	2,187	06/27/2044	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		09/01/2015	Paydown		393,928	393,928	402,607	0	0	(8,679)	0	(8,679)	0	393,928	0	0	0	6,803	01/20/2045	1FE
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		09/15/2015	Redemption 100.0000		109,900	109,900	109,900	0	0	0	0	0	0	109,900	0	0	0	2,679	01/15/2031	1Z
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	09/12/2015	Paydown		29,842	29,842	20,488	25,601	0	4,241	0	4,241	0	29,842	0	0	0	2,315	08/09/2016	6FE
05257H AF 8	JEMENA LTD 144A 5.300% 09/25/15	F	09/25/2015	Maturity		125,000	125,000	125,123	125,011	0	(11)	0	(11)	0	125,000	0	0	0	6,625	09/25/2015	2FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	F	09/25/2015	Paydown		75,000	75,000	74,984	74,987	0	13	0	13	0	75,000	0	0	0	1,735	10/25/2027	1FE
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE 3.200%	F	07/08/2015	Goldman Sachs & Co.		3,051,540	3,000,000	2,990,760	2,992,891	0	451	0	451	0	2,993,343	0	58,197	58,197	55,467	06/15/2022	1FE
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	F	09/15/2015	Paydown		312,500	312,500	312,450	312,451	0	8	0	8	0	312,459	0	41	41	5,265	12/15/2039	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	09/15/2015	Paydown		46,875	46,875	47,168	0	0	(293)	0	(293)	0	46,875	0	0	0	1,626	12/15/2039	3AM
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	F	09/17/2015	Paydown		62,500	62,500	62,487	62,488	0	1	0	1	0	62,488	0	12	12	1,329	07/17/2029	1FE
48268E AB 1	KT CORP 144A 4.875% 07/15/15	R	07/15/2015	Maturity		500,000	500,000	490,430	499,353	0	647	0	647	0	500,000	0	0	0	24,375	07/15/2015	1FE
59146Q A# 0	METCASH TRADING LIMITED SERIES C 4.990	F	07/09/2015	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	281,132	09/11/2023	3
59146Q A* 4	METCASH TRADING LIMITED SERIES A 4.130	F	07/09/2015	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	106,586	09/10/2018	3
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	07/12/2015	Redemption 100.0000		15,966	15,966	15,966	15,966	0	0	0	0	0	15,966	0	0	0	716	07/12/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R	09/20/2015	Paydown		50,000	50,000	49,744	49,776	0	224	0	224	0	50,000	0	0	0	1,300	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	F	09/20/2015	Paydown		62,500	62,500	62,479	62,479	0	21	0	21	0	62,500	0	0	0	1,362	10/20/2039	1FE
980888 AC 5	WOOLWORTHS LIMITED 144A 2.550% 09/22/1	F	09/22/2015	Maturity		259,000	259,000	258,697	258,954	0	46	0	46	0	259,000	0	0	0	6,605	09/22/2015	2FE
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	F	09/15/2015	Redemption 100.0000		114,042	114,042	116,466	116,261	0	(198)	0	(198)	0	116,063	0	(2,021)	(2,021)	3,597	02/15/2021	1FE
N3386# AF 6	FUGRO N.V. SERIES B 4.780% 08/17/21	F	09/29/2015	Redemption 100.0000		248,612	248,612	248,612	248,612	0	0	0	0	0	248,612	0	0	0	12,594	08/17/2021	3
N3386# AG 4	FUGRO N.V. SERIES C 4.880% 08/17/23	F	09/29/2015	Redemption 100.0000		124,307	124,307	124,307	124,307	0	0	0	0	0	124,307	0	0	0	6,429	08/17/2023	3
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A 5.800% 04	F	09/29/2015	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	116,000	04/07/2016	2Z
N8783# AE 7	TRAFIGURA BEHEER BV SERIES B 6.500% 04	F	09/29/2015	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	97,500	04/07/2018	2Z
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F	09/30/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,838	11/30/2033	2FE
3899999. Total Bonds - Industrial and Miscellaneous						108,392,343	108,371,008	108,880,178	99,052,490	455	(91,325)	29,519	(120,389)	0	106,802,388	0	1,589,952	1,589,952	5,504,765	XXX	XXX
8399997. Total Bonds - Part 4						135,929,358	135,848,223	136,588,922	126,289,000	455	(216,966)	29,519	(246,030)	0	134,307,235	0	1,622,121	1,622,121	6,683,855	XXX	XXX
8399999. Total Bonds						135,929,358	135,848,223	136,588,922	126,289,000	455	(216,966)	29,519	(246,030)	0	134,307,235	0	1,622,121	1,622,121	6,683,855	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%		09/25/2015	Goldman Sachs & Co.	20,000.000	498,241	0.00	500,000	500,000	0	0	0	0	0	500,000	0	(1,759)	(1,759)	19,843	XXX	P2LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						498,241	XXX	500,000	500,000	0	0	0	0	0	500,000	0	(1,759)	(1,759)	19,843	XXX	XXX
8999997. Total Preferred Stocks - Part 4						498,241	XXX	500,000	500,000	0	0	0	0	0	500,000	0	(1,759)	(1,759)	19,843	XXX	XXX
8999999. Total Preferred Stocks						498,241	XXX	500,000	500,000	0	0	0	0	0	500,000	0	(1,759)	(1,759)	19,843	XXX	XXX
9899999. Total Preferred and Common Stocks						498,241	XXX	500,000	500,000	0	0	0	0	0	500,000	0	(1,759)	(1,759)	19,843	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						136,427,599	XXX	137,088,922	126,789,000	455	(216,966)	29,519	(246,030)	0	134,807,235	0	1,620,362	1,620,362	6,703,698	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Put Options																						
EURO STOXX 50 PUTS 10/26/2015 Strike @ 3097 78463$011 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	10/26/2015	901	2,790,397	3,097.0000	301,177	0	0	92,615		92,615	(178,571)	(30,045)	0	0	N/A		N/A
EURO STOXX 50 PUTS 11/25/2015 Strike @ 3227.75 78463$012 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	864	2,788,992	3,228.0000	306,551	0	0	195,300		195,300	(150,589)	(32,607)	0	0	N/A		N/A
FTSE 100 PUTS 10/26/2015 Strike @ 6549.9 50424$011 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	10/26/2015	583	3,818,650	6,550.0000	411,868	0	0	441,772		441,772	37,407	(18,926)	0	0	N/A		N/A
FTSE 100 PUTS 11/25/2015 Strike @ 6735.771 50424$012 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	567	3,819,312	6,736.0000	428,351	0	0	607,587		607,587	102,449	(16,857)	0	0	N/A		N/A
NASDAQ 100 PUTS 10/13/2015 Strike @ 3905.80 73935$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	10/13/2015	179	699,174	3,906.0000	55,090	0	0	2,837		2,837	(27,903)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/13/2015 Strike @ 4039.65 73935$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	10/13/2015	173	698,920	4,040.0000	52,429	0	0	6,129		6,129	(30,955)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/26/2015 Strike @ 4153.73 73935$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	169	702,026	4,154.0000	52,710	0	0	16,378		16,378	(28,032)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/26/2015 Strike @ 4163.74 73935$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	336	1,399,104	4,164.0000	105,421	0	0	33,984		33,984	(56,006)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 11/12/2015 Strike @ 4192.50 73935$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/12/2014	11/12/2015	334	1,400,462	4,193.0000	104,300	0	0	48,120		48,120	(48,042)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 11/25/2015 Strike @ 4300.58 73935$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/01/2014	11/25/2015	488	2,098,888	4,301.0000	155,190	0	0	106,872		106,872	(58,080)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 12/10/2015 Strike @ 4288.38 73935$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/11/2014	12/10/2015	326	1,397,888	4,288.0000	107,240	0	0	75,039		75,039	(35,550)	0	0	0	N/A		N/A
NIKKEI 225 PUTS 10/26/2015 Strike @ 16881.82 74016$011 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	10/26/2015	11,851	200,068,582	16,882.0000	174,155	0	0	36,271		36,271	(83,594)	(7,667)	0	0	N/A		N/A
NIKKEI 225 PUTS 11/25/2015 Strike @ 17313.4 74016$012 NKY	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	11,552	199,999,776	17,313.0000	159,918	0	0	71,581		71,581	(59,132)	(3,473)	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/15/2016 Strike @ 1273.33 46428$065	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2015	07/15/2016	21,464	27,323,672	1,273.0000	0	2,261,855	0	4,391,444		4,391,444	4,391,444	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/13/2015 Strike @ 1061.81 46428$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	10/13/2015	2,260	2,400,120	1,062.0000	237,127	0	0	18,219		18,219	(92,539)	0	0	0	N/A		N/A

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 PUTS 10/13/2015 Strike @ 1094.51 46428$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	10/13/2015	2,193	2,401,335	1,095.0000	225,832	0	0	37,968		37,968	(88,562)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/26/2015 Strike @ 1169.39 46428$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	2,052	2,398,788	1,169.0000	215,045	0	0	149,496		149,496	(25,641)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/26/2015 Strike @ 1171.77 46428$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	4,096	4,800,512	1,172.0000	430,078	0	0	306,891		306,891	(46,575)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 11/12/2015 Strike @ 1185.13 46428$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/12/2014	11/12/2015	4,050	4,799,250	1,185.0000	427,700	0	0	367,267		367,267	(16,555)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 11/25/2015 Strike @ 1158.65 46428$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/01/2014	11/25/2015	6,214	7,202,026	1,159.0000	652,320	0	0	461,183		461,183	(57,716)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 12/10/2015 Strike @ 1175.63 46428$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/11/2014	12/10/2015	4,083	4,801,608	1,176.0000	435,360	0	0	369,961		369,961	(7,379)	0	0	0	N/A		N/A
S&P 500 PUTS 01/03/2017 Strike @ 1438.24 78462F$25	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	01/03/2017	370	532,060	1,438.0000	216,283	0	0	19,249		19,249	(1,850)	0	0	0	N/A		N/A
S&P 500 PUTS 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	11,180		11,180	1,010	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2017 Strike @ 1380.71 78462F$26	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	01/31/2017	375	517,875	1,381.0000	205,656	0	0	17,377		17,377	(1,882)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	47,542		47,542	3,369	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	16,123		16,123	368	0	0	0	N/A		N/A
S&P 500 PUTS 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	15,489		15,489	1,506	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2017 Strike @ 1439.00 78462F$27	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	45,387		45,387	(3,215)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	69,294		69,294	4,312	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	9,324		9,324	277	0	0	0	N/A		N/A

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S&P 500 PUTS 02/29/2016 Strike @ 1383.00 78462F$16	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	11,311		11,311	(16,096)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	31,438		31,438	1,956	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	22,203		22,203	(2,251)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2017 Strike @ 1423.00 78462F$28	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	5,333		5,333	(339)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	25,630		25,630	2,560	0	0	0	N/A		N/A
S&P 500 PUTS 04/28/2017 Strike @ 1469.00 78462F$29	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	18,546		18,546	(740)	0	0	0	N/A		N/A
S&P 500 PUTS 04/29/2016 Strike @ 1435.00 78462F$17 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	8,213		8,213	(5,076)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	8,305		8,305	(195)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	22,029		22,029	855	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	21,518		21,518	2,286	0	0	0	N/A		N/A
S&P 500 PUTS 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	56,669		56,669	4,590	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2016 Strike @ 1499.00 78462F$18 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	26,384		26,384	(10,259)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1500.00 78462F$30	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	33,063		33,063	(712)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1562.43 78462F$31	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2017	545	851,290	1,562.0000	362,705	0	0	51,717		51,717	(78)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	29,596		29,596	1,262	0	0	0	N/A		N/A

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S&P 500 PUTS 06/30/2016 Strike @ 1356.00 78462F$19	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	5,591		5,591	(2,518)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2017 Strike @ 1547.69 78462F$32	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2017	300	464,400	1,548.0000	196,568	0	0	28,543		28,543	61	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	781,218	1,258.0000	230,056	0	0	90,880		90,880	7,479	0	0	0	N/A		N/A
S&P 500 PUTS 07/15/2016 Strike @ 2108.95 78462$065	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2015	07/15/2016	7,253	15,296,577	2,109.0000	0	1,020,243	0	1,848,305		1,848,305	1,848,305	0	0	0	N/A		N/A
S&P 500 PUTS 07/29/2016 Strike @ 1356.00 78462F$20	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	13,576		13,576	(4,974)	0	0	0	N/A		N/A
S&P 500 PUTS 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,374	1,258.0000	75,313	0	0	30,080		30,080	2,513	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2017 Strike @ 1562.43 78462F$33	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2017	400	624,800	1,562.0000	265,607	0	0	40,759		40,759	298	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	23,732		23,732	(35)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2016 Strike @ 1421.00 78462F$21	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	17,858		17,858	(4,270)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2017 Strike @ 1547.69 78462F$34	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,400	1,548.0000	359,756	0	0	56,052		56,052	418	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	12,196		12,196	68	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	33,558		33,558	2,831	0	0	0	N/A		N/A
S&P 500 PUTS 09/29/2017 Strike @ 1674.00 78462F$35	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	49,753		49,753	2,065	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2016 Strike @ 1374.00 78462F$22	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	20,238		20,238	(4,506)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	32,312		32,312	2,786	0	0	0	N/A		N/A

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S&P 500 PUTS 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,820	1,141.0000	4,658	0	0	2,073		2,073	119	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,412	1,258.0000	42,517	0	0	17,365		17,365	1,482	0	0	0	N/A		N/A
S&P 500 PUTS 10/13/2015 Strike @ 1920.39 78462$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	10/13/2015	1,198	2,300,160	1,920.0000	178,249	0	0	40,054		40,054	(62,687)	0	0	0	N/A		N/A
S&P 500 PUTS 10/13/2015 Strike @ 1965.61 78462$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	10/13/2015	1,170	2,300,220	1,966.0000	168,135	0	0	69,084		69,084	(46,708)	0	0	0	N/A		N/A
S&P 500 PUTS 10/26/2015 Strike @ 2016.94 78462$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	1,140	2,299,380	2,017.0000	163,764	0	0	120,703		120,703	(15,480)	0	0	0	N/A		N/A
S&P 500 PUTS 10/26/2015 Strike @ 2020.44 78462$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	2,277	4,599,540	2,020.0000	327,986	0	0	247,740		247,740	(27,112)	0	0	0	N/A		N/A
S&P 500 PUTS 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,438	1,258.0000	78,819	0	0	32,499		32,499	2,801	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2015 Strike @ 1052.00 78462F$13 8431	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank 7LTWFZYICNSX8D621K86	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	10		10	(1,114)	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,575	1,183.0000	6,185	0	0	2,893		2,893	200	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2016 Strike @ 1388.00 78462F$23	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	23,730		23,730	(4,226)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	89,779		89,779	2,962	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	41,920		41,920	3,782	0	0	0	N/A		N/A
S&P 500 PUTS 11/12/2015 Strike @ 2038.04 78462$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/12/2014	11/12/2015	2,257	4,599,766	2,038.0000	320,165	0	0	296,144		296,144	(1,992)	0	0	0	N/A		N/A
S&P 500 PUTS 11/25/2015 Strike @ 2057.13 78462$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/01/2014	11/25/2015	3,354	6,899,178	2,057.0000	481,620	0	0	505,337		505,337	24,296	0	0	0	N/A		N/A
S&P 500 PUTS 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	21,084		21,084	2,002	0	0	0	N/A		N/A

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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S&P 500 PUTS 11/30/2015 Strike @ 1369.00 78462F$14 6815	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	1,513		1,513	(10,022)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 1402.00 78462F$24	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	12,544		12,544	(1,701)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	26,608		26,608	1,050	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,145	1,181.0000	11,122	0	0	5,271		5,271	373	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,630	1,258.0000	88,085	0	0	36,687		36,687	3,170	0	0	0	N/A		N/A
S&P 500 PUTS 12/10/2015 Strike @ 2050.94 78462$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/11/2014	12/10/2015	2,243	4,600,393	2,051.0000	339,940	0	0	336,902		336,902	13,062	0	0	0	N/A		N/A
S&P 500 PUTS 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	36,330		36,330	2,502	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2015 Strike @ 1361.00 78462F$15 2438	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	2,593		2,593	(8,942)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	39,907		39,907	(3,745)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	26,014		26,014	388	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,770	1,258.0000	17,796	0	0	9,042		9,042	769	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,386	1,258.0000	194,165	0	0	81,709		81,709	7,116	0	0	0	N/A		N/A
S&P 500 PUTS 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	25,068		25,068	(309)	0	0	0	N/A		N/A
S&P 500 PUTS 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	20,395		20,395	(68)	0	0	0	N/A		N/A
S&P 500 PUTS 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	10,272		10,272	(10)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	77,960		77,960	(1,240)	0	0	0	N/A		N/A
S&P 500 PUTS 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	33,802		33,802	(189)	0	0	0	N/A		N/A
S&P 500 PUTS 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	9,393		9,393	119	0	0	0	N/A		N/A
S&P 500 PUTS 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	8,423		8,423	173	0	0	0	N/A		N/A
S&P 500 PUTS 8/312020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,880	1,049.0000	35,348	0	0	9,886		9,886	279	0	0	0	N/A		N/A
S&P 500 PUTS 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	38,198		38,198	353	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										19,027,153	3,282,098	0	13,122,199	XXX	13,122,199	5,153,511	(109,575)	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										19,027,153	3,282,098	0	13,122,199	XXX	13,122,199	5,153,511	(109,575)	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										19,027,153	3,282,098	0	13,122,199	XXX	13,122,199	5,153,511	(109,575)	0	0	0	XXX	XXX
0429999. Total-Purchased Options										19,027,153	3,282,098	0	13,122,199	XXX	13,122,199	5,153,511	(109,575)	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Cross currency swap	Euro bond hedge	Sch D	Currency	Credit Suisse ANGGYXNX0JLX3X63JN86	09/18/2014	11/12/2024	0	9,038,400	0	0	0	0	0		0	0	0	0	0	0		100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										19,027,153	3,282,098	0	13,122,199	XXX	13,122,199	5,153,511	(109,575)	0	0	0	XXX	XXX
1449999. TOTAL										19,027,153	3,282,098	0	13,122,199	XXX	13,122,199	5,153,511	(109,575)	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
ZZ5	(2,320)	(1,450,000)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	equity risk	.12/18/2015	CME SNZ2OJLFK8MNNCLQOF39.	.09/29/2015	148.6430	151.1300	3,606,163	3,606,163	0	0	0	3,606,163	3,606,163	(4,292,000)	n/a	625
VGZ5	(3,277)	(36,689)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	equity risk	.12/18/2015	EUX	.09/29/2015	3,037.5832	3,091.0000	1,959,826	1,959,826	0	0	0	1,959,826	1,959,826	(8,838,450)	n/a	11
ECZ5	(804)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	equity risk	.12/16/2015	CME SNZ2OJLFK8MNNCLQOF39.	.09/09/2015	1.1153	1.1179	262,088	262,088	0	0	0	262,088	262,088	(2,854,200)	n/a	125,000
ZZ5	(2,339)	(35,487)	FTSE 100	Variable Annuities	Exhibit 5.	equity risk	.12/21/2015	LIF	.09/28/2015	6,004.8309	6,018.5000	485,079	485,079	0	0	0	485,079	485,079	(12,367,327)	n/a	15
JYZ5	(462)	(577,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	equity risk	.12/16/2015	CME SNZ2OJLFK8MNNCLQOF39.	.09/09/2015	83.4121	83.4300	10,363	10,363	0	0	0	10,363	10,363	(1,201,200)	n/a	1,250
NQZ5	(1,451)	(29,020)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	equity risk	.12/18/2015	CME SNZ2OJLFK8MNNCLQOF39.	.09/11/2015	4,058.6110	4,163.0000	3,029,370	3,029,370	0	0	0	3,029,370	3,029,370	(5,804,000)	n/a	20
NKZ5	(312)	(2,596)	NIKKEI 225	Variable Annuities	Exhibit 5.	equity risk	.12/11/2015	OSE	.09/08/2015	16,994.2917	17,390.0000	1,027,386	1,027,386	0	0	0	1,027,386	1,027,386	(2,570,357)	n/a	8
TAZ5	(3,226)	(322,600)	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5.	equity risk	.12/18/2015	NYF	.09/29/2015	1,052.3802	1,095.9000	14,039,495	14,039,495	0	0	0	14,039,495	14,039,495	(17,420,400)	n/a	100
ESZ5	(4,360)	(218,000)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	equity risk	.12/18/2015	CME SNZ2OJLFK8MNNCLQOF39.	.09/28/2015	1,883.8754	1,908.7000	5,411,755	5,411,755	0	0	0	5,411,755	5,411,755	(20,056,000)	n/a	50
13429999. Total-Short Futures-Hedging Other												29,831,524	29,831,524	0	0	0	29,831,524	29,831,524	(75,403,935)	XXX	XXX
1389999. Total-Short Futures												29,831,524	29,831,524	0	0	0	29,831,524	29,831,524	(75,403,935)	XXX	XXX
1409999. Total-Hedging Other												29,831,524	29,831,524	0	0	0	29,831,524	29,831,524	(75,403,935)	XXX	XXX
1449999. TOTAL												29,831,524	29,831,524	0	0	0	29,831,524	29,831,524	(75,403,935)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	(19,472,502)	49,304,026	29,831,524
Total Net Cash Deposits	(19,472,502)	49,304,026	29,831,524

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	29,831,524	0	29,831,524	29,831,524	0	29,831,524	(75,403,935)	29,831,524
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	0	411,269	0	411,269	411,269	0	411,269	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	409,943	0	409,943	409,943	0	409,943	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	564,051	0	564,051	564,051	0	564,051	0	0
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Y	Y	0	10	0	10	10	0	10	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	4,350,000	3,606,796	0	0	3,606,796	0	0	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	3,930,000	1,890,381	0	0	1,890,381	0	0	0	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	6,730,000	6,239,749	0	0	6,239,749	0	0	0	0
0299999. Total NAIC 1 Designation			15,010,000	13,122,199	0	1,385,273	13,122,199	0	1,385,273	0	0
0999999. Gross Totals			15,010,000	42,953,723	0	31,216,797	42,953,723	0	31,216,797	(75,403,935)	29,831,524
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				42,953,723	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Collateral Pledged to Reporting Entity									
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	4,350,000	4,350,000	XXX	N/A	IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	3,930,000	3,930,000	XXX	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	6,730,000	6,730,000	XXX	N/A	IV
0299999. Totals					15,010,000	15,010,000	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
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	160,704,500	160,704,500	
7499999.	Total - Common Stocks - Money Market Mutual Funds			160,704,500	160,704,500	XXX
7599999.	Total - Common Stock			160,704,500	160,704,500	XXX
7699999.	Total - Preferred and Common Stock			160,704,500	160,704,500	XXX
9999999.	Totals			160,704,500	160,704,500	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....160,704,500 Book/Adjusted Carrying Value $.....160,704,500
2. Average balance for the year: Fair Value $.....159,170,720 Book/Adjusted Carrying Value $.....159,170,720
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....160,704,500 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank...... Cincinnati, OH......	......	...........0.000	0	0	101,229,742	123,738,087	134,226,487	XXX
Wells Fargo Securities, LLC...... Charlotte, NC......	......	...........0.000	0	0	67,504,372	71,476,098	145,899,220	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories......	XXX	XXX	0	0	369,038	296,696	333,314	XXX
0199999. Total Open Depositories......	XXX	XXX	0	0	169,103,152	195,510,881	280,459,021	XXX
0399999. Total Cash on Deposit......	XXX	XXX	0	0	169,103,152	195,510,881	280,459,021	XXX
0499999. Cash in Company's Office......	XXX	XXX	XXX	XXX	4,498	4,498	4,498	XXX
0599999. Total Cash......	XXX	XXX	0	0	169,107,651	195,515,379	280,463,520	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE