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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 74780 Employer's ID Number 86-0214103

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

Country of Domicile United States of America

Incorporated/Organized 05/03/1966 Commenced Business 05/25/1966

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address www.integritylife.com

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

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

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary	Edward Joseph Babbitt
President & CEO	Jill Tripp McGruder		

OTHER

Mark Erdem Caner Sr VP	Karen Ann Chamberlain Sr VP, Chf Information Off	Daniel Joseph Downing Sr VP
Brian Anthony Eichhold VP	Lisa Beth Fangman # VP	Daniel Wayne Harris VP, Chief Actuary
David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard Sr VP	Bradley Joseph Hunkler VP, Chief Accounting Officer
Phillip Earl King VP & Auditor	Steven Kenneth Kreider Sr VP, Chf Inv Off	Paul Matthew Kruth VP
Daniel Roger Larsen VP, Tax	Bruce William Maisel # VP, CCO	Denise Lynn Sparks VP
James Joseph Vance VP & Treasurer	Terrie Ann Wiedenheft VP	

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt	John Finn Barrett	Jill Tripp McGruder
Robert Lewis Walker	Donald Joseph Wuebbling	

State of Ohio
County of Hamilton SS:

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

Jill Tripp McGruder	Edward Joseph Babbitt	Bradley Joseph Hunkler
President & CEO	Secretary	VP, Chief Accounting Officer

Subscribed and sworn to before me this 27th day of October 2015

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	3,027,816,629	0	3,027,816,629	2,504,961,519
2.	Stocks:				
	2.1 Preferred stocks	10,663,698	0	10,663,698	5,663,698
	2.2 Common stocks	551,138,112	0	551,138,112	572,314,634
3.	Mortgage loans on real estate:				
	3.1 First liens	85,489,774	0	85,489,774	81,500,361
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	
	4.3 Properties held for sale (less $ .... encumbrances)			0	
5.	Cash ($ 16,334,844), cash equivalents ($ 49,790,846) and short-term investments ($ 39,943,757)	106,069,447	0	106,069,447	53,752,256
6.	Contract loans (including $ .... premium notes)	114,988,819	0	114,988,819	120,517,128
7.	Derivatives	10,964,462	0	10,964,462	1,831,060
8.	Other invested assets	122,414,096	0	122,414,096	114,207,118
9.	Receivables for securities	391,908	0	391,908	3,140,773
10.	Securities lending reinvested collateral assets	27,379,600	0	27,379,600	11,638,998
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,057,316,545	0	4,057,316,545	3,469,527,545
13.	Title plants less $ .... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	39,561,229	0	39,561,229	31,800,231
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection			0	
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	
	15.3 Accrued retrospective premiums			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,228,680	0	18,228,680	11,864,984
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts	5,877,162	0	5,877,162	7,030,862
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon	4,162,533	0	4,162,533	0
18.2	Net deferred tax asset	38,961,860	25,352,348	13,609,512	13,161,749
19.	Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($ ....)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates	40,611	0	40,611	0
24.	Health care ($ ....) and other amounts receivable	1,129,024	669,557	459,467	365,219
25.	Aggregate write-ins for other than invested assets	1,975,830	0	1,975,830	1,959,617
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,167,273,551	26,021,905	4,141,251,646	3,535,730,284
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,491,843,717	0	2,491,843,717	2,571,348,148
28.	Total (Lines 26 and 27)	6,659,117,268	26,021,905	6,633,095,363	6,107,078,432
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV Company Owned Life Insurance	1,975,830	0	1,975,830	1,959,617
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,975,830	0	1,975,830	1,959,617

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,908,706,297 less $ .... included in Line 6.3 (including $ 775,065,144 Modco Reserve)	2,908,706,297	2,396,370,963
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	302,975,070	298,317,031
4.	Contract claims:		
	4.1 Life	262,735	243,602
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 22,154,011 ceded	22,154,011	17,854,433
	9.4 Interest Maintenance Reserve	1,764,153	1,835,317
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,018,721 , accident and health $ .... and deposit-type contract funds $	1,018,721	872,256
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	331,655	356,772
13.	Transfers to Separate Accounts due or accrued (net) (including $ (42,105,579) accrued for expense allowances recognized in reserves, net of reinsured allowances)	7,388,530	(8,926,211)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,279,793	1,347,148
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		2,819,409
15.2	Net deferred tax liability		
16.	Unearned investment income	29	6,256
17.	Amounts withheld or retained by company as agent or trustee	0	40,017
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	17,312,085	9,517,329
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	75,259,096	79,787,723
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,372,853	2,250,243
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	550,836	632,332
	24.09 Payable for securities	11,585,582	317,758
	24.10 Payable for securities lending	96,191,400	66,957,422
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	5,893,817	1,342,353
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,456,046,663	2,871,942,153
27.	From Separate Accounts Statement	2,491,843,717	2,571,348,148
28.	Total liabilities (Lines 26 and 27)	5,947,890,380	5,443,290,301
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	613,163,872	613,163,872
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	69,041,111	47,624,259
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	682,204,983	660,788,131
38.	Totals of Lines 29, 30 and 37	685,204,983	663,788,131
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,633,095,363	6,107,078,432
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	419,878	190,838
2502.	Unfunded commitment Low Income Housing tax credit property	393,939	1,151,515
2503.	Payable for collateral on derivatives	5,080,000	
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,893,817	1,342,353
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	775,097,819	260,564,359	407,464,580
2.	Considerations for supplementary contracts with life contingencies	7,618,183	5,609,813	6,954,646
3.	Net investment income	118,782,444	111,217,456	156,220,938
4.	Amortization of Interest Maintenance Reserve (IMR)	1,532,675	1,913,210	2,700,950
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6.	Commissions and expense allowances on reinsurance ceded	1,029,682	1,094,269	1,449,120
7.	Reserve adjustments on reinsurance ceded	(59,655,349)	(58,167,415)	(75,730,191)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	10,038,438	9,004,353	12,229,841
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,969,185	2,021,806	2,747,752
9.	Totals (Lines 1 to 8.3)	856,413,077	333,257,851	514,037,636
10.	Death benefits	7,705,488	5,397,797	6,778,576
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	101,759,058	97,213,663	134,773,000
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	233,179,205	217,362,772	305,633,431
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,820,305	7,908,876	10,683,376
18.	Payments on supplementary contracts with life contingencies	3,967,079	2,936,365	4,002,389
19.	Increase in aggregate reserves for life and accident and health contracts	513,007,659	20,503,080	89,821,071
20.	Totals (Lines 10 to 19)	864,438,794	351,322,553	551,691,843
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	45,605,330	14,788,667	23,345,289
22.	Commissions and expense allowances on reinsurance assumed	10,390	9,839	14,726
23.	General insurance expenses	21,036,743	19,508,670	26,313,384
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,312,190	1,649,656	2,010,515
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(122,240,977)	(85,383,370)	(138,240,924)
27.	Aggregate write-ins for deductions	1,199,943	864,299	1,169,689
28.	Totals (Lines 20 to 27)	812,362,413	302,760,314	466,304,522
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	44,050,664	30,497,537	47,733,114
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	44,050,664	30,497,537	47,733,114
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	11,721,004	6,325,615	8,559,654
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)	32,329,660	24,171,922	39,173,460
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,681,346) (excluding taxes of $ 1,090,909 transferred to the IMR)	(8,649,184)	19,953,928	17,786,871
35.	Net income (Line 33 plus Line 34)	23,680,476	44,125,850	56,960,331
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	663,788,132	668,022,386	668,022,386
37.	Net income (Line 35)	23,680,476	44,125,850	56,960,331
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,574,543)	(4,445,513)	31,048,735	41,238,988
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	4,566,024	986,477	2,898,604
41.	Change in nonadmitted assets	(7,190,707)	(9,240,593)	(11,265,207)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	4,528,627	337,487	5,983,403
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	277,944	(163,984)	(50,373)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	21,416,851	67,093,972	(4,234,254)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	685,204,983	735,116,358	663,788,132
	DETAILS OF WRITE-INS			
08.301.	Administrative service fees	1,230,876	1,268,318	1,707,863
08.302.	Other fee income	716,790	735,605	1,003,972
08.303.	Other income	21,519	17,883	35,917
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,969,185	2,021,806	2,747,752
2701.	Pension Expense	753,891	509,010	684,228
2702.	Securities Lending Interest Expense	407,360	339,248	467,084
2703.	Experience Refund	32,671	54,154	54,154
2798.	Summary of remaining write-ins for Line 27 from overflow page	6,021	(38,113)	(35,777)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,199,943	864,299	1,169,689
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	782,280,293	265,262,102	414,541,539
2. Net investment income	111,274,250	108,796,241	158,360,214
3. Miscellaneous income	14,626,714	14,471,268	16,743,150
4. Total (Lines 1 to 3)	908,181,257	388,529,611	589,644,903
5. Benefit and loss related payments	413,803,794	389,675,105	537,756,608
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(138,269,198)	(65,356,538)	(104,548,697)
7. Commissions, expenses paid and aggregate write-ins for deductions	70,126,811	37,078,943	52,813,336
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ (350,414) tax on capital gains (losses)	17,112,509	21,329,148	25,974,513
10. Total (Lines 5 through 9)	362,773,916	382,726,658	511,995,760
11. Net cash from operations (Line 4 minus Line 10)	545,407,341	5,802,953	77,649,143
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	366,373,722	430,638,936	550,678,471
12.2 Stocks	160,250,161	233,821,555	242,006,461
12.3 Mortgage loans	5,700,009	971,534	1,431,186
12.4 Real estate	0	0	0
12.5 Other invested assets	13,061,366	5,088,629	11,902,194
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	5,611	11,526
12.7 Miscellaneous proceeds	14,016,689	18,323,795	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	559,401,947	688,850,060	806,029,838
13. Cost of investments acquired (long-term only):			
13.1 Bonds	894,196,664	420,918,400	545,663,403
13.2 Stocks	151,807,795	235,710,873	235,538,890
13.3 Mortgage loans	9,689,422	10,300,000	40,177,270
13.4 Real estate	0	0	0
13.5 Other invested assets	19,192,551	23,849,284	32,733,949
13.6 Miscellaneous applications	33,860,135	4,211,039	3,165,226
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,108,746,567	694,989,596	857,278,738
14. Net increase (or decrease) in contract loans and premium notes	(5,528,309)	1,611,556	4,053,379
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(543,816,311)	(7,751,092)	(55,302,280)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,658,039	5,736,704	5,936,704
16.5 Dividends to stockholders	0	0	75,017,347
16.6 Other cash provided (applied)	46,068,122	40,582,150	(3,280,781)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	50,726,161	46,318,854	(72,361,424)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	52,317,191	44,370,715	(50,014,561)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	53,752,256	103,766,817	103,766,817
19.2 End of period (Line 18 plus Line 19.1)	106,069,447	148,137,532	53,752,256

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	446,195	498,804	645,252
3.	Ordinary individual annuities	776,628,458	261,667,214	408,815,532
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	777,074,653	262,166,018	409,460,784
12.	Deposit-type contracts	32,281,067	30,506,359	39,176,713
13.	Total	809,355,720	292,672,377	448,637,497
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2015	2014
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	23,680,476	56,960,331
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	23,680,476	56,960,331
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	685,204,983	663,788,131
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	685,204,983	663,788,131

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

C. Accounting Policy. No Changes.

2. Accounting Changes and Correction of Errors

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

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

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

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
32051G-RV-9	2,177,084	2,108,016	69,068	2,108,016	2,090,574	06/30/2015
32051G-SD-8	944,185	904,632	39,553	904,632	896,012	06/30/2015
75970J-AJ-5	1,213,960	1,175,716	38,244	1,175,716	1,146,231	09/30/2015
75970J-AD-8	895,404	890,352	5,052	890,352	886,220	09/30/2015
61752R-AJ-1	1,571,005	1,550,290	20,715	1,550,290	1,542,213	09/30/2015
05949C-NH-5	424,565	413,290	11,275	413,290	413,215	09/30/2015
93935B-AH-3	1,198,104	1,142,864	55,240	1,142,864	1,100,563	09/30/2015
Total	XXX	XXX	239,147	XXX	XXX	XXX

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 1,840,100
2. 12 Months or Longer 1,863,593

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

1. Less than 12 Months 133,114,966
2. 12 Months or Longer 31,895,609

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

- the length of time and the extent to which the fair value is below the book/adjusted carry value;

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $168.0 million.

F. Real Estate. No Change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	10,964,462	0	10,964,462

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(550,833)	0	(550,833)

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

K. Structured Notes. No Change.

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized the following impairment/write down for its investments in limited partnerships and limited liability companies during the statement period:

Description	**Amount of Impairment**	
CARLYLE RIVERSTONE FUND REN. I L.P.	$	962,365
CARLYLE MEZZANINE PARTNERS L.P.		1,298,009
Total	$	2,260,374

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt. No Change.

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	0	3,100,160	0	3,100,160
Bonds: RMBS	0	509,477	0	509,477
Common stock: Industrial & miscellaneous	167,096,758	0	0	167,096,758
Derivative assets: Options, purchased	0	1,440,677	9,523,785	10,964,462
Separate account assets*	695,296,862	105,750	0	695,402,612
Total assets at fair value	862,393,620	5,156,064	9,523,785	877,073,469

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	(550,833)	0	(550,833)
Total liabilities at fair value	0	(550,833)	0	(550,833)

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

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three Months ended at September 30, 2015

Description for each class of asset or liability	Ending Balance as of 06/30/15	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 09/30/15
a. Assets										
Derivative assets	8,193,632	0	0	0	(3,908,890)	5,239,043	0	0	0	9,523,785
Total Assets	8,193,632	0	0	0	(3,908,890)	5,239,043	0	0	0	9,523,785

Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three Months ended at June 30, 2015

Description for each class of asset or liability	Ending Balance as of 03/31/15	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 06/30/15
a. Assets										
Derivative assets	3,936,613	0	0	0	(874,065)	5,131,084	0	0	0	8,193,632
Total Assets	3,936,613	0	0	0	(874,065)	5,131,084	0	0	0	8,193,632

Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three Months ended at March 31, 2015

Description for each class of asset or liability	Ending Balance as of 12/31/14	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 03/31/15
a. Assets										
Derivative assets	0	673,684	0	0	596,225	2,666,704	0	0	0	3,936,613
Total Assets	0	673,684	0	0	596,225	2,666,704	0	0	0	3,936,613

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

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

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

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

The derivatives in Level 3 consist of options on the S&P 500 Index and options on the GS Momentum Builder® Multi-Asset Class Index. These options are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options and spreads and average (SPAV) algorithm model for monthly average options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield, the GS Momentum Builder® Multi-Asset Class Index level, and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

The following table provides a summary of the significant unobservable inputs used in the fair value measurements developed by the Company or reasonably available to the Company of Level 3 assets and liabilities at September 30, 2015:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	$ 10,964,462	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	14.3% - 24.2%

In isolation, significant increases (decreases) in the S&P 500 implied volatility would typically result in a significantly higher (lower) fair value measurement for Level 3 derivative assets and Level 3 derivative liabilities.

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

Assets held in separate accounts carried at fair value primarily include mutual funds and RMBS with an initial NAIC rating of 6. The fair values of these assets have been determined using the same aforementioned methodologies in the general account for common stock and RMBS, respectively.

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	3,183,485,427	3,027,816,629	5,569,644	2,963,824,465	214,091,318	
Common stock: Unaffiliated	167,096,758	167,096,758	167,096,758	0	0	
Preferred stock	10,897,956	10,663,698	0	5,970,281	4,927,674	
Mortgage loans	92,084,602	85,489,774	0		92,084,602	
Cash, cash equivalents, & short-term investments	106,069,447	106,069,447	106,069,447	0	0	
Other invested assets: Surplus notes	9,079,168	8,150,200	0	9,079,168	0	
Securities lending reinvested collateral assets	27,379,600	27,379,600	27,379,600	0	0	
Derivative assets	10,964,462	10,964,462	0	1,440,677	9,523,785	
Separate account assets	2,561,768,129	2,491,843,717	694,491,238	1,666,755,899	200,520,992	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,271,778,856)	(1,184,062,000)	0	0	(1,271,778,856)	
Derivative liabilities	(550,833)	(550,833)	0	(550,833)	0	
Separate account liability*	(1,884,877,460)	(1,746,278,000)	0	0	(1,884,877,460)	
Securities lending liability	(96,191,400)	(96,191,400)	0	(96,191,400)	0	

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs.

The fair values of free-standing derivative instruments, primarily call options, are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

	AMOUNT
a.Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	

NOTES TO FINANCIAL STATEMENTS

Liabilities

2. Risk adjustment user fees payable for ACA Risk Adjustment
3. Premium adjustments payable due to ACA Risk Adjustment

Operations (Revenue & Expense)

4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)

b. Transitional ACA Reinsurance Program

Assets

1. Amounts recoverable for claims paid due to ACA Reinsurance
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance

Liabilities

4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium
5. Ceded reinsurance premiums payable due to ACA Reinsurance
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance

Operations (Revenue & Expense)

7. Ceded reinsurance premiums due to ACA Reinsurance
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments
9. ACA Reinsurance contributions – not reported as ceded premium

c. Temporary ACA Risk Corridors Program

Assets

1. Accrued retrospective premium due to ACA Risk Corridors

Liabilities

2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors

Operations (Revenue & Expense)

3. Effect of ACA Risk Corridors on net premium income (paid/received)
4. Effect of ACA Risk Corridors on change in reserves for rate credits

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

NOTES TO FINANCIAL STATEMENTS

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: ....

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 11,296,709

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 377,538,939	$ 384,041,354
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 31,948,628	$ 31,720,003
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 409,487,567	$ 415,761,357
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 167,962,158

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 167,959,765

16.3 Total payable for securities lending reported on the liability page. $ 96,191,400

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINCINNATI, OH 45202
112245	MILLIMAN	1301 FIFTH AVE, SUITE 3800, SEATTLE WA 98101-2605

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 85,489,774
	1.14 Total Mortgages in Good Standing	$ 85,489,774
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 85,489,774
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	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	10,728	16,294,507			16,305,235	180,719
2. Alaska AK	L	0	167,608			167,608	0
3. Arizona AZ	L	4,298	15,877,395			15,881,693	200,000
4. Arkansas AR	L	1,966	2,001,673			2,003,639	0
5. California CA	L	14,399	44,555,793			44,570,192	1,142,644
6. Colorado CO	L	3,610	12,887,363			12,890,973	608,281
7. Connecticut CT	L	60	18,023,991			18,024,051	565,850
8. Delaware DE	L	490	2,628,326			2,628,816	187,818
9. District of Columbia DC	L	0	3,192,242			3,192,242	0
10. Florida FL	L	23,616	79,569,280			79,592,896	3,360,429
11. Georgia GA	L	14,068	12,402,233			12,416,301	3,923,522
12. Hawaii HI	L	88	13,447,247			13,447,335	250,000
13. Idaho ID	L	135	4,737,598			4,737,733	66,063
14. Illinois IL	L	26,998	37,039,005			37,066,003	1,702,415
15. Indiana IN	L	9,069	19,194,998			19,204,067	0
16. Iowa IA	L	40,450	7,591,012			7,631,462	0
17. Kansas KS	L	8,290	2,667,150			2,675,440	0
18. Kentucky KY	L	1,877	14,147,198			14,149,075	0
19. Louisiana LA	L	0	16,444,957			16,444,957	1,764,414
20. Maine ME	N	0	62,876			62,876	0
21. Maryland MD	L	45,029	11,060,793			11,105,822	322,953
22. Massachusetts MA	L	92	14,156,769			14,156,861	2,019,029
23. Michigan MI	L	1,030	30,440,898			30,441,928	721,577
24. Minnesota MN	L	38,535	14,657,394			14,695,929	1,242,977
25. Mississippi MS	L	5,249	10,915,305			10,920,554	1,052,597
26. Missouri MO	L	9,485	6,148,027			6,157,512	191,073
27. Montana MT	L	197	814,650			814,847	0
28. Nebraska NE	L	2,099	5,696,436			5,698,535	82,172
29. Nevada NV	L	0	8,808,390			8,808,390	390,691
30. New Hampshire NH	N	0	7,781			7,781	0
31. New Jersey NJ	L	1,806	24,934,541			24,936,347	1,886,784
32. New Mexico NM	L	23,058	2,439,462			2,462,520	0
33. New York NY	N	0	3,818,934			3,818,934	0
34. North Carolina NC	L	1,728	22,679,227			22,680,955	1,211,046
35. North Dakota ND	L	0	1,025,837			1,025,837	0
36. Ohio OH	L	81,359	68,450,203			68,531,562	1,252,140
37. Oklahoma OK	L	11,077	10,703,959			10,715,036	1,068,887
38. Oregon OR	L	4,475	18,901,960			18,906,435	842,474
39. Pennsylvania PA	L	27,889	49,631,717			49,659,606	2,459,328
40. Rhode Island RI	L	0	2,003,565			2,003,565	625,305
41. South Carolina SC	L	8,128	5,774,627			5,782,755	123,903
42. South Dakota SD	L	3,272	407,706			410,978	0
43. Tennessee TN	L	5,684	8,954,579			8,960,263	200,000
44. Texas TX	L	5,755	87,799,968			87,805,723	1,418,471
45. Utah UT	L	0	4,235,541			4,235,541	459,649
46. Vermont VT	N	0	0			0	0
47. Virginia VA	L	334	13,927,120			13,927,454	64,455
48. Washington WA	L	2,093	13,441,578			13,443,671	348,453
49. West Virginia WV	L	5,847	2,482,285			2,488,132	50,000
50. Wisconsin WI	L	1,832	9,081,849			9,083,681	294,949
51. Wyoming WY	L	0	277,288			277,288	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. U.S. Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N		17			17	
58. Aggregate Other Aliens OT	XXX	0	17,600	0	0	17,600	0
59. Subtotal	(a) 47	446,195	776,628,458	0	0	777,074,653	32,281,067
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	446,195	776,628,458	0	0	777,074,653	32,281,067
96. Plus Reinsurance Assumed	XXX	69,234				69,234	
97 Totals (All Business)	XXX	515,429	776,628,458	0	0	777,143,887	32,281,067
98. Less Reinsurance Ceded	XXX	237,679	1,808,389			2,046,068	
99. Totals (All Business) less Reinsurance Ceded	XXX	277,750	774,820,069	0	0	775,097,819	32,281,067
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		17,600			17,600	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	17,600	0	0	17,600	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC. (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	58.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	37.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	77.790	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.280	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	32.460	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.270	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.600	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	2.640	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
   7 4 7 8 0 2 0 1 5 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365]
   7 4 7 8 0 2 0 1 5 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
   7 4 7 8 0 2 0 1 5 4 4 5 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
   7 4 7 8 0 2 0 1 5 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
   7 4 7 8 0 2 0 1 5 4 4 8 0 0 0 0 3

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
   7 4 7 8 0 2 0 1 5 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Misc. Expense	19,309	(997)	(974)
2705. Reserve Adjustment	(13,288)	(37,116)	(34,803)
2797. Summary of remaining write-ins for Line 27 from overflow page	6,021	(38,113)	(35,777)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	81,500,360	42,754,276
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		40,177,270
	2.2 Additional investment made after acquisition	9,689,422	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	5,700,009	1,431,186
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	85,489,773	81,500,360
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	85,489,773	81,500,360
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	85,489,773	81,500,360

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	114,207,118	93,084,562
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,806,188	16,000,000
	2.2 Additional investment made after acquisition	14,628,787	12,370,311
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	35	44
5.	Unrealized valuation increase (decrease)	5,097,236	6,426,844
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	13,061,366	11,902,194
8.	Deduct amortization of premium and depreciation	3,529	1,758
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized	2,260,374	1,770,692
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	122,414,096	114,207,118
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	122,414,096	114,207,118

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	3,082,939,837	3,061,110,301
2.	Cost of bonds and stocks acquired	1,046,004,459	781,202,293
3.	Accrual of discount	1,867,836	3,090,053
4.	Unrealized valuation increase (decrease)	(2,279,405)	29,176,851
5.	Total gain (loss) on disposals	2,002,172	36,324,409
6.	Deduct consideration for bonds and stocks disposed of	526,623,890	817,667,585
7.	Deduct amortization of premium	6,072,573	8,847,383
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	8,220,012	1,449,102
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,589,618,424	3,082,939,837
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,589,618,424	3,082,939,837

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,923,084,454	805,240,244	774,534,059	31,123,139	1,750,908,798	1,923,084,454	1,984,913,778	1,673,066,536
2. NAIC 2 (a)	812,916,697	1,422,734,352	1,312,401,942	(53,392,287)	737,306,618	812,916,697	869,856,820	646,306,429
3. NAIC 3 (a)	137,842,663	8,003,450	483,311	21,581,359	136,525,831	137,842,663	166,944,161	142,626,203
4. NAIC 4 (a)	92,838,676	4,209,596	3,871,523	(3,302,125)	97,438,265	92,838,676	89,874,624	87,952,589
5. NAIC 5 (a)	5,089,473		8,833	(459,673)	2,600,481	5,089,473	4,620,967	2,591,306
6. NAIC 6 (a)	3,465,197		14,542	(2,110,497)	3,484,431	3,465,197	1,340,158	3,493,865
7. Total Bonds	2,975,237,160	2,240,187,642	2,091,314,210	(6,560,084)	2,728,264,424	2,975,237,160	3,117,550,508	2,556,036,928
PREFERRED STOCK								
8. NAIC 1	7,908,639				7,908,639	7,908,639	7,908,639	2,908,639
9. NAIC 2	2,755,059				2,755,059	2,755,059	2,755,059	2,755,059
10. NAIC 3	0				0	0	0	
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	10,663,698	0	0	0	10,663,698	10,663,698	10,663,698	5,663,698
15. Total Bonds and Preferred Stock	2,985,900,858	2,240,187,642	2,091,314,210	(6,560,084)	2,738,928,122	2,985,900,858	3,128,214,206	2,561,700,626

(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 $ 89,734,603 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	39,943,754	XXX	39,943,757	677	

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	45,375,691	86,723,402
2.	Cost of short-term investments acquired	801,307,514	1,041,356,051
3.	Accrual of discount		19
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		1,684
6.	Deduct consideration received on disposals	806,568,214	1,082,518,308
7.	Deduct amortization of premium	171,237	187,157
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	39,943,754	45,375,691
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	39,943,754	45,375,691

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)	1,198,738
2.	Cost Paid/(Consideration Received) on additions	15,107,427
3.	Unrealized Valuation increase/(decrease)	(5,888,687)
4.	Total gain (loss) on termination recognized	680
5.	Considerations received/(paid) on terminations	4,524
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	10,413,634
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	10,413,634

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				440,575
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				244,643
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	281,525			
	3.14 Section 1, Column 18, prior year	(108,646)	390,171	390,171	
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	281,525			
	3.24 Section 1, Column 19, prior year	(108,646)	390,171	390,171	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(126,283)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(126,283)	(126,283)		
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				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				685,218
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				685,218

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

NONE

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

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	10,413,629	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	685,218	
3.	Total (Line 1 plus Line 2)		11,098,847
4.	Part D, Section 1, Column 5	11,649,680	
5.	Part D, Section 1, Column 6	(550,833)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	10,413,629	
8.	Part B, Section 1, Column 13	(209,335)	
9.	Total (Line 7 plus Line 8)		10,204,294
10.	Part D, Section 1, Column 8	10,964,462	
11.	Part D, Section 1, Column 9	(760,168)	
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	685,218	
15.	Part D, Section 1, Column 11	685,218	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,699,715	17,389,928
2.	Cost of cash equivalents acquired	3,776,826,582	4,798,727,458
3.	Accrual of discount	954	0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		9,842
6.	Deduct consideration received on disposals	3,732,736,405	4,810,427,513
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	49,790,846	5,699,715
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	49,790,846	5,699,715

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009054	Eldersburg	MD		12/18/2014	4.900	0	6,253,757	46,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	6,253,757	46,800,000
0899999. Total Mortgages in good standing						0	6,253,757	46,800,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	6,253,757	46,800,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009042	Garden City	ID		10/21/2005		3,023,873	0	0	0	0	0	0	0	31,033	0	0	0
0009044	Springville	UT		04/05/2006		3,301,590	0	0	0	0	0	0	0	30,742	0	0	0
0009046	Sacramento	CA		02/02/2007		9,379,672	0	0	0	0	0	0	0	73,990	0	0	0
0009047	Ocala	FL		10/19/2007		6,283,948	0	0	0	0	0	0	0	93,071	0	0	0
0009048	Naples	FL		03/04/2010		7,879,774	0	0	0	0	0	0	0	46,457	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,523,819	0	0	0	0	0	0	0	26,809	0	0	0
0009050	Houston	TX		09/28/2011		4,512,617	0	0	0	0	0	0	0	43,147	0	0	0
0009052	Brentwood	TN		07/17/2014		10,146,799	0	0	0	0	0	0	0	119,671	0	0	0
0009053	Frankfort	KY		12/12/2014		19,600,000	0	0	0	0	0	0	0	176,054	0	0	0
0009054	Eldersburg	MD		12/18/2014		10,277,270	0	0	0	0	0	0	0	1,350,069	0	0	0
0299999. Mortgages with partial repayments						78,929,362	0	0	0	0	0	0	0	1,991,043	0	0	0
0599999 - Totals						78,929,362	0	0	0	0	0	0	0	1,991,043	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE Integrity Life Insurance Company

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 Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		658,501		2,556,541	2.090
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	658,501	0	2,556,541	XXX
	Ares Capital Europe II	CAYMAN ISLANDS		Ares Capital Europe II		03/27/2013			1,618,380		5,218,968	2.010
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011	3		1,000,359		3,501,714	1.780
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		1,413,064		523,007	1.950
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2		940,000		14,380,000	1.000
2199999. Joint Venture Interests - Other - Unaffiliated								0	4,971,803	0	23,623,689	XXX
4499999. Total - Unaffiliated								0	5,630,304	0	26,180,230	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	5,630,304	0	26,180,230	XXX

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	Change 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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	07/16/2015	318,351					0		318,351	318,351			0	157,475
1599999. Joint Venture Interests - Common Stock - Unaffiliated							318,351	0	0	0	0	0	0	318,351	318,351	0	0	0	157,475
	Ares Capital Europe II	CAYMAN ISLANDS		Ares Capital Europe II	03/27/2013	08/24/2015	255,507					0		255,507	255,507			0	217,484
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	07/13/2015	4,331					0		4,331	4,331			0	4,929
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	08/19/2015	1,437,270					0		1,437,270	1,437,270			0	253,798
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	08/28/2015	831,392					0		831,392	831,392			0	106,984
2199999. Joint Venture Interests - Other - Unaffiliated							2,528,500	0	0	0	0	0	0	2,528,500	2,528,500	0	0	0	583,196
4499999. Total - Unaffiliated							2,846,851	0	0	0	0	0	0	2,846,851	2,846,851	0	0	0	740,671
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							2,846,851	0	0	0	0	0	0	2,846,851	2,846,851	0	0	0	740,671

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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		07/01/2015	Interest Capitalization		725	725	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		08/01/2015	Interest Capitalization		15,511	15,511	0	1
36230U-YF-0	G2 4.684% 09/01/46		07/01/2015	Interest Capitalization		836	836	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		08/01/2015	Interest Capitalization		3,803	3,803	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2015	Interest Capitalization		6,191	6,191	0	1
690353-H9-1	OPIC US Agency Floating Rate 0.043% 09/15/22		08/25/2015	MELLON CAPITAL MKT		1,500,000	1,500,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						1,527,066	1,527,066	0	XXX
136069-DS-7	CANADIAN IMPERIAL BANK 2.350% 12/11/15	A	08/26/2015	MARKET AXESS		754,043	750,000	3,721	1FE
1099999. Subtotal - Bonds - All Other Governments						754,043	750,000	3,721	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		07/24/2015	ROSS SINCLAIR		2,510,375	2,500,000	0	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,510,375	2,500,000	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		07/31/2015	MERRILL LYNCH-NY--FX INC		2,500,000	2,500,000	0	2AM
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.670% 12/01/15		08/03/2015	CITIGROUP GLOBAL MKTS		908,865	900,000	5,964	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2015	Interest Capitalization		52,858	52,858	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2015	Interest Capitalization		58,476	58,476	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2015	Interest Capitalization		18,496	18,496	0	1
485429-Y6-5	KANSAS ST DEV FIN AUTH REVENUE GENERAL 3.491% 04/15/23		08/13/2015	BANK of AMERICA SEC		3,380,000	3,380,000	0	1FE
65819W-AF-0	NORTH CAROLINA PWR POWER 3.308% 07/01/21		07/16/2015	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		09/24/2015	RAYMOND JAMES		2,500,000	2,500,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						19,418,695	19,409,830	5,964	XXX
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		08/11/2015	J P MORGAN SEC FIXED INC		10,175,000	10,000,000	25,278	1FE
01959L-AA-0	ALLINA HEALTH SYSTEM 4.805% 11/15/45		09/09/2015	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	0	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/25/2015	Interest Capitalization		0	0	0	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		08/21/2015	GUGGENHEIM CAPITAL MARKETS		7,971,040	8,000,000	0	1FE
023135-AJ-5	AMAZON.COM INC 2.500% 11/29/22		07/13/2015	Various		4,449,117	4,709,000	15,370	1FE
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		08/24/2015	US BANCORP		850,918	850,000	10,519	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/25/2015	Interest Capitalization		5,960	5,960	0	1FM
035287-AF-8	ANIXTER INC 5.500% 03/01/23		08/04/2015	WELLS FARGO		5,000,000	5,000,000	0	3FE
053015-AD-5	AUTOMATIC DATA PROCESSING INC 2.250% 09/15/20		09/08/2015	BANK of AMERICA SEC		2,497,775	2,500,000	0	1FE
053015-AE-3	AUTOMATIC DATA PROCESSING INC 3.375% 09/15/25		09/08/2015	J P MORGAN SEC FIXED INC		4,994,550	5,000,000	0	1FE
05348E-AT-6	AVALONBAY COMMUNITIES 4.200% 12/15/23		07/17/2015	US BANCORP		2,825,669	2,698,000	11,646	2FE
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/24/2015	MORGAN STANLEY FIXED INC		1,616,320	1,600,000	22,187	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/25/2015	Interest Capitalization		0	0	0	4FM
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		09/14/2015	BANK of AMERICA SEC		10,299,878	10,000,000	21,908	1FE
07330M-AB-3	BRANCH BANKING & TRUST 3.625% 09/16/25		09/09/2015	DEUTSCHE BANK		9,993,300	10,000,000	0	1FE
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		09/03/2015	ROBERT W. BAIRD		717,857	700,000	3,208	1FE
12593J-BC-9	COMM 2015-CR24 3.445% 08/10/55		07/24/2015	DEUTSCHE BANK		10,299,894	10,000,000	4,785	1FE
126650-CK-4	CVS CORP 3.500% 07/20/22		07/13/2015	BARCLAYS		1,999,140	2,000,000	0	2FE
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/25/2015	Interest Capitalization		33,059	33,059	0	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/25/2015	Interest Capitalization		25,635	25,635	0	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/25/2015	Interest Capitalization		0	0	0	3FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/25/2015	Interest Capitalization		311	311	0	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/25/2015	Interest Capitalization		3,503	3,503	0	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/25/2015	Interest Capitalization		2,889	2,889	0	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/25/2015	Interest Capitalization		2,233	2,233	0	1FM
151020-AQ-7	CELGENE CORP 2.875% 08/15/20		08/03/2015	BANK of AMERICA SEC		4,990,950	5,000,000	0	2FE
15724*-AP-8	CF INDUSTRIES PP 5.030% 10/01/27		09/22/2015	PRIVATE PLACEMENT		15,000,000	15,000,000	0	2FE
161175-AN-4	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		07/09/2015	GOLDMAN SACHS		5,000,000	5,000,000	0	3FE
172967-HG-9	CITIGROUP 1.300% 11/15/16		09/25/2015	BROWNSTONE INV GROUP,LLC		1,700,561	1,700,000	8,288	1FE
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.150% 12/15/15		07/22/2015	MORGAN STANLEY FIXED INC		1,529,250	1,500,000	9,738	2FE
224044-BW-6	COX COMMUNICATIONS INC 3.250% 12/15/22		07/24/2015	AMHERST SECURITIES GROUP		1,892,520	2,000,000	7,944	2FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		09/30/2015	Interest Capitalization		187	187	0	1FM
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		07/28/2015	DEUTSCHE BANK		14,970,750	15,000,000	0	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/25/2015	Interest Capitalization		3,167	3,167	0	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/25/2015	Interest Capitalization		22,870	22,870	0	1FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		09/25/2015	Interest Capitalization		82	82	0	1FM
35906A-AR-9	FRONTIER COMMUNICATIONS 8.875% 09/15/20		09/11/2015	J P MORGAN SEC HI-YIELD		3,000,000	3,000,000	0	3FE
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		07/29/2015	SUNTRUST		2,764,399	2,899,000	39,298	2FE
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		07/16/2015	BANK of AMERICA SEC		4,209,486	4,268,000	0	4FE
458140-AR-1	INTEL CORPORATION 3.100% 07/29/22		07/22/2015	WELLS FARGO		4,997,800	5,000,000	0	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		07/21/2015	BARCLAYS		8,992,989	9,000,000	0	1FE

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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		09/02/2015	BARCLAYS		1,604,000	1,600,000	10,672	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/25/2015	Interest Capitalization		281	281	0	3FM
52524M-AV-1	LXS 2007-9 WF3 5.604% 05/25/37		09/25/2015	Interest Capitalization		1	1	0	4FM
556227-AG-1	MAD 2015-11MD C 3.555% 09/10/33		09/15/2015	DEUTSCHE BANK		9,693,778	10,000,000	27,648	1FE
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		09/15/2015	US BANCORP		1,399,916	1,400,000	4,795	2FE
576434-RW-6	MALT 2004-5 B1 6.032% 06/25/34		09/25/2015	Interest Capitalization		109	109	0	4FM
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		09/29/2015	JEFFERIES & CO		980,000	1,000,000	3,164	2FE
61747Y-CT-0	MORGAN STANLEY 3.450% 11/02/15		08/25/2015	MORGAN STANLEY FIXED INC		3,717,390	3,700,000	41,132	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/25/2015	Interest Capitalization		0	0	0	1FM
655044-AL-9	NOBLE ENERGY INC. 5.875% 06/01/22		08/27/2015	STIFEL NICHOLAS		9,237,713	9,090,000	133,509	2FE
713448-CX-4	PEPSICO INC 3.100% 07/17/22		07/14/2015	J P MORGAN SEC FIXED INC		9,998,100	10,000,000	0	1FE
747525-AE-3	QUALCOMM 3.000% 05/20/22		07/24/2015	GOLDMAN SACHS		2,904,780	3,000,000	17,250	1FE
74913G-AX-3	QWEST CORP 6.750% 12/01/21		09/10/2015	RBC/DAIN		3,976,525	3,665,000	71,468	2FE
857477-AT-0	STATE STREET CORP 3.550% 08/18/25		08/13/2015	GOLDMAN SACHS		9,986,600	10,000,000	0	1FE
88150*-AA-1	TERRENO REALTY PP 4.230% 09/01/22		08/20/2015	PRIVATE PLACEMENT		8,000,000	8,000,000	0	2FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		07/23/2015	BANK of AMERICA SEC		10,003,295	10,000,000	24,167	1FE
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		3,033,971	3,000,000	37,617	1FE
92343V-CV-4	VERIZON COMMUNICATIONS 4.272% 01/15/36		08/25/2015	Tax Free Exchange		9,933,989	10,000,000	47,467	2FE
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/25/2015	Interest Capitalization		1	1	0	3FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		09/25/2015	Interest Capitalization		0	0	0	3FM
292467-AA-5	UNITED ARAB SHIP PP 5.170% 06/30/27	F	07/08/2015	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2FE
87656X-A@-0	TATE & LYLE PP 3.830% 10/29/23	F	09/15/2015	PRIVATE PLACEMENT		8,000,000	8,000,000	0	2FE
Q9194*-AA-7	TRANSURBAN QUEEN PP 4.160% 09/22/25	F	09/15/2015	PRIVATE PLACEMENT		6,000,000	6,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						252,309,508	251,979,288	599,058	XXX
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		08/18/2015	JEFFERIES & CO		8,314,736	9,489,000	154,249	2FE
4899999. Subtotal - Bonds - Hybrid Securities						8,314,736	9,489,000	154,249	XXX
8399997. Total - Bonds - Part 3						284,834,423	285,655,184	762,992	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						284,834,423	285,655,184	762,992	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00101J-10-6	ADT CORP/THE-W ISSUE		09/01/2015	BNY CONVERG-SOFT	6,336.000	202,218		0	L
001055-10-2	AFLAC INC		09/01/2015	BNY CONVERG-SOFT	16,613.000	947,582		0	L
001204-10-6	AGL RESOURCES INC		09/01/2015	BNY CONVERG-SOFT	3,192.000	193,539		0	L
00287Y-10-9	ABBVIE INC-WI		09/10/2015	CREDIT SUISSE FIRST BOSTON	26,825.000	1,600,189		0	L
009158-10-6	APD		09/01/2015	BNY CONVERG-SOFT	6,884.000	939,221		0	L
009363-10-2	AIRGAS INC		09/01/2015	BNY CONVERG-SOFT	2,689.000	253,750		0	L
023608-10-2	AMEREN CORPORATION		09/01/2015	BNY CONVERG-SOFT	8,054.000	318,196		0	L
032654-10-5	ANALOG DEVICES		09/01/2015	BNY CONVERG-SOFT	26,026.000	1,409,540		0	L
036752-10-3	ANTHEM INC		09/01/2015	BNY CONVERG-SOFT	10,859.000	1,500,586		0	L
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/01/2015	BNY CONVERG-SOFT	35,591.000	2,691,441		0	L
053484-10-1	AVALON BAY COMMUNITIES REIT		09/01/2015	BNY CONVERG-SOFT	4,561.000	739,861		0	L
053611-10-9	AVERY DENNISON CORP		09/01/2015	BNY CONVERG-SOFT	3,352.000	190,179		0	L
054937-10-7	BB&T CORPORATION		09/01/2015	BNY CONVERG-SOFT	28,830.000	1,031,333		0	L
075887-10-9	BECTON DICKINSON		09/01/2015	BNY CONVERG-SOFT	7,364.000	1,012,681		0	L
09062X-10-3	BIOGEN INC		08/07/2015	BNY CONVERG-SOFT	4,560.000	1,403,957		0	L
097023-10-5	BOEING CO		09/01/2015	BNY CONVERG-SOFT	24,634.000	3,154,463		0	L
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/10/2015	CREDIT SUISSE FIRST BOSTON	16,367.000	962,772		0	L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/01/2015	BNY CONVERG-SOFT	4,812.000	319,744		0	L
126408-10-3	CSX CORP		09/01/2015	BNY CONVERG-SOFT	42,669.000	1,144,144		0	L
12686C-10-9	CABLEVISION SYSTEMS		09/01/2015	BNY CONVERG-SOFT	7,735.000	187,288		0	L
14149Y-10-8	CARDINAL HEALTH INC		09/01/2015	BNY CONVERG-SOFT	12,149.000	978,354		0	L
141624-10-6	CARE CAPITAL PROPERTIES INC REIT		08/18/2015	Spin Off	2,500.000	77,252		0	L
156700-10-6	CENTURYLINK INC		09/01/2015	BNY CONVERG-SOFT	22,083.000	578,548		0	L
198280-10-9	COLUMBIA PIPELINE GROUP		07/02/2015	Spin Off	6,593.000	77,747		0	L
209115-10-4	CONSOLIDATED EDISON INC		09/01/2015	BNY CONVERG-SOFT	9,491.000	586,799		0	L
219350-10-5	CORNING INC		09/01/2015	BANK OF NEW YORK	104,089.000	1,746,384		0	L
231021-10-6	CUMMINS ENGINE		09/01/2015	BNY CONVERG-SOFT	6,503.000	782,956		0	L
244199-10-5	DEERE & COMPANY		09/01/2015	BNY CONVERG-SOFT	13,809.000	1,106,924		0	L

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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
260003-10-8	DOVER CORP		09/01/2015	BNY CONVERG-SOFT	6,495.000	388,004		0	L
26441C-20-4	DUKE ENERGY		09/01/2015	BNY CONVERG-SOFT	14,215.000	992,004		0	L
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		09/01/2015	BNY CONVERG-SOFT	12,753.000	889,864		0	L
337932-10-7	FIRST ENERGY CORP		09/01/2015	BNY CONVERG-SOFT	15,028.000	469,694		0	L
364760-10-8	GAP INC		09/01/2015	BNY CONVERG-SOFT	11,077.000	359,244		0	L
370023-10-3	GENERAL GROWTH PROPERTIES REIT		09/01/2015	BNY CONVERG-SOFT	23,015.000	573,265		0	L
370334-10-4	GENERAL MILLS		09/01/2015	BNY CONVERG-SOFT	21,040.000	1,173,477		0	L
412822-10-8	HARLEY DAVIDSON INC		09/01/2015	BNY CONVERG-SOFT	7,411.000	407,522		0	L
413875-10-5	HARRIS CORP		09/01/2015	BNY CONVERG-SOFT	8,786.000	659,026		0	L
418056-10-7	HASBRO INC		09/01/2015	BNY CONVERG-SOFT	4,176.000	305,200		0	L
428236-10-3	HEWLETT PACKARD		09/01/2015	BANK OF NEW YORK	138,321.000	3,857,289		0	L
437076-10-2	HOME DEPOT		09/01/2015	BNY CONVERG-SOFT	44,139.000	5,027,256		0	L
478160-10-4	JOHNSON & JOHNSON		09/10/2015	CREDIT SUISSE FIRST BOSTON	20,698.000	1,918,458		0	L
478366-10-7	JOHNSON CONTROLS		09/01/2015	BNY CONVERG-SOFT	28,713.000	1,158,084		0	L
481165-10-8	JOY GLOBAL INC		09/01/2015	BNY CONVERG-SOFT	5,359.000	125,559		0	L
494368-10-3	KIMBERLY CLARK		09/01/2015	BNY CONVERG-SOFT	32,506.000	3,399,936		0	L
500754-10-6	KRAFT HEINZ CO		07/06/2015	Taxable Exchange	10,000.000	881,900		0	L
501797-10-4	L BRANDS INC		09/02/2015	BNY CONVERG-SOFT	8,973.000	751,858		0	L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/01/2015	BNY CONVERG-SOFT	3,200.000	331,905		0	L
532457-10-8	ELI LILLY		09/10/2015	CREDIT SUISSE FIRST BOSTON	7,854.000	638,798		0	L
539830-10-9	LOCKHEED MARTIN		09/10/2015	CREDIT SUISSE FIRST BOSTON	1,980.000	408,255		0	L
55616P-10-4	MACY'S		09/02/2015	BNY CONVERG-SOFT	14,174.000	824,526		0	L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/01/2015	BNY CONVERG-SOFT	846.000	58,760		0	L
565849-10-6	MARATHON OIL CORP		09/01/2015	BNY CONVERG-SOFT	38,289.000	648,367		0	L
58933Y-10-5	MERCK & CO INC		09/01/2015	BNY CONVERG-SOFT	48,379.000	2,551,620		0	L
59156R-10-8	METLIFE INC		09/01/2015	BNY CONVERG-SOFT	44,824.000	2,174,623		0	L
61945C-10-3	MOSAIC CO/THE		09/01/2015	BNY CONVERG-SOFT	12,399.000	490,632		0	L
620076-30-7	MOTOROLA INC		09/01/2015	BNY CONVERG-SOFT	11,815.000	756,559		0	L
626717-10-2	MURPHY OIL CORP		09/01/2015	BNY CONVERG-SOFT	7,956.000	234,822		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		09/01/2015	BNY CONVERG-SOFT	15,946.000	666,513		0	L
64110D-10-4	NETAPP INC		09/01/2015	BNY CONVERG-SOFT	22,338.000	695,228		0	L
651229-10-6	NEWELL RUBBERMAID INC		09/01/2015	BNY CONVERG-SOFT	9,243.000	378,746		0	L
65339F-10-1	NEXTERA ENERGY INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	2,676.000	255,873		0	L
655664-10-0	NORDSTROM INC		09/01/2015	BNY CONVERG-SOFT	5,165.000	371,711		0	L
655844-10-8	NORFOLK SOUTHERN CORP		09/10/2015	CREDIT SUISSE FIRST BOSTON	2,266.000	179,169		0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/01/2015	BNY CONVERG-SOFT	29,336.000	2,069,614		0	L
701094-10-4	PARKER HANNIFIN		09/02/2015	BNY CONVERG-SOFT	5,305.000	563,131		0	L
703395-10-3	PATTERSON COS INC		09/01/2015	BNY CONVERG-SOFT	3,115.000	140,311		0	L
713448-10-8	PEPSICO INC		09/02/2015	BNY CONVERG-SOFT	52,940.000	4,845,860		0	L
717081-10-3	PFIZER INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	49,179.000	1,601,731		0	L
718546-10-4	PHILLIPS 66		09/01/2015	BNY CONVERG-SOFT	19,207.000	1,488,788		0	L
74005P-10-4	PRAXAIR INC		09/01/2015	BNY CONVERG-SOFT	11,661.000	1,200,135		0	L
74144T-10-8	T ROWE PRICE GROUP INC		09/01/2015	BNY CONVERG-SOFT	10,113.000	706,135		0	L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/01/2015	BNY CONVERG-SOFT	10,054.000	490,159		0	L
744320-10-2	PRUDENTIAL FINANCIAL		09/01/2015	BNY CONVERG-SOFT	17,854.000	1,389,461		0	L
790849-10-3	ST JUDE MEDICAL		09/01/2015	BNY CONVERG-SOFT	10,265.000	712,570		0	L
80004C-10-1	SANDISK CORP		09/01/2015	BNY CONVERG-SOFT	16,654.000	890,942		0	L
80589M-10-2	SCANA CORP		09/01/2015	BNY CONVERG-SOFT	4,908.000	254,188		0	L
806857-10-8	SCHLUMBERGER LTD		09/10/2015	CREDIT SUISSE FIRST BOSTON	9,519.000	704,453		0	L
85590A-40-1	STARWOOD HOTELS RESORTS		09/01/2015	BNY CONVERG-SOFT	6,901.000	479,853		0	L
863667-10-1	STRYKER CORP		09/01/2015	BNY CONVERG-SOFT	10,395.000	998,864		0	L
871503-10-8	SYMANTEC CORP		09/01/2015	BNY CONVERG-SOFT	55,750.000	1,121,723		0	L
882508-10-4	TEXAS INSTRUMENTS		09/01/2015	BNY CONVERG-SOFT	80,859.000	3,808,896		0	L
911312-10-6	UNITED PARCEL SERVICE		09/10/2015	CREDIT SUISSE FIRST BOSTON	5,129.000	498,072		0	L
913017-10-9	UNITED TECHNOLOGIES		09/01/2015	BNY CONVERG-SOFT	35,991.000	3,242,447		0	L
91324P-10-2	UNITEDHEALTH GROUP INC		09/01/2015	BNY CONVERG-SOFT	35,678.000	4,033,883		0	L
91913Y-10-0	VALERO ENERGY CORP		09/10/2015	CREDIT SUISSE FIRST BOSTON	4,065.000	256,586		0	L
92553P-20-1	VIACOM INC-CLASS B		09/01/2015	BNY CONVERG-SOFT	20,377.000	821,226		0	L
929042-10-9	VORNADO REALTY TRUST REIT		09/01/2015	BNY CONVERG-SOFT	6,848.000	589,043		0	L
931142-10-3	WAL-MART		09/01/2015	BNY CONVERG-SOFT	61,766.000	3,945,402		0	L
94106L-10-9	WASTE MANAGEMENT INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	3,083.000	154,043		0	L
949746-10-1	WELLS FARGO & CO		09/01/2015	BANK OF NEW YORK	177,201.000	9,198,238		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
958102-10-5	WESTERN DIGITAL CORP		09/01/2015	BNY CONVERG-SOFT	15,679.000	1,268,858		0	L
963320-10-6	WHIRLPOOL CORP		09/01/2015	BNY CONVERG-SOFT	2,934.000	478,950		0	L
98310W-10-8	WYNDHAM WORLDWIDE		09/01/2015	BNY CONVERG-SOFT	4,582.000	346,020		0	L
983134-10-7	WYNN RESORTS LTD		09/01/2015	BNY CONVERG-SOFT	3,632.000	262,945		0	L
988498-10-1	YUM! BRANDS INC		09/02/2015	BNY CONVERG-SOFT	17,737.000	1,401,640		0	L
G491BT-10-8	INVESCO LTD		09/01/2015	BNY CONVERG-SOFT	17,125.000	567,624		0	L
143658-30-0	CARNIVAL CRUISE UNIT	R	09/01/2015	BNY CONVERG-SOFT	37,154.000	1,795,627		0	L
66987V-10-9	NOVARTIS AG-ADR	F	09/01/2015	BNY CONVERG-SOFT	37,650.000	3,586,772		0	L
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	09/01/2015	BNY CONVERG-SOFT	11,487.000	726,714		0	L
G1151C-10-1	ACCENTURE PLC-CL A	F	09/01/2015	BNY CONVERG-SOFT	46,267.000	4,287,072		0	L
G3157S-10-6	ENSCO INTL LTD	R	09/01/2015	BNY CONVERG-SOFT	8,756.000	153,319		0	L
H84989-10-4	TE CONNECTIVITY LTD	F	09/01/2015	BNY CONVERG-SOFT	31,965.000	1,858,346		0	L
H8817H-10-0	TRANSOCEAN LTD	R	09/01/2015	BNY CONVERG-SOFT	55,051.000	758,906		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						124,839,942	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						124,839,942	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						124,839,942	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						124,839,942	XXX	0	XXX
9999999 - Totals						409,674,365	XXX	762,992	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	11 Change In Book/Adjusted Carrying Value	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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2015	Paydown		11,645	11,645	12,632	12,162	0	(520)	0	(520)	0	11,645	0	0	0	269	03/01/2022	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2015	Paydown		59,469	59,469	64,079	61,444	0	(2,142)	0	(2,142)	0	59,469	0	0	0	1,481	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2015	Paydown		35,765	35,765	38,309	36,979	0	(1,214)	0	(1,214)	0	35,765	0	0	0	682	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2015	Paydown		108,353	108,353	108,488	108,465	0	(112)	0	(112)	0	108,353	0	0	0	1,907	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2015	Paydown		47,295	47,295	50,997	49,052	0	(1,777)	0	(1,777)	0	47,295	0	0	0	1,324	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2015	Paydown		59,038	59,038	63,656	61,109	0	(2,107)	0	(2,107)	0	59,038	0	0	0	763	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2015	Paydown		64,276	64,276	65,733	64,968	0	(692)	0	(692)	0	64,276	0	0	0	1,246	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.609% 02/16/44		09/01/2015	Paydown		10,757	10,757	10,381	10,402	0	356	0	356	0	10,757	0	0	0	402	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		09/01/2015	Paydown		3,264	3,264	3,134	3,225	0	39	0	39	0	3,264	0	0	0	126	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2015	Paydown		245,449	245,449	283,649	272,337	0	(26,888)	0	(26,888)	0	245,449	0	0	0	8,204	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2015	Paydown		418,191	418,191	466,365	453,622	0	(35,431)	0	(35,431)	0	418,191	0	0	0	12,523	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2015	Paydown		13,719	13,719	14,308	14,110	0	(391)	0	(391)	0	13,719	0	0	0	412	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.140% 09/16/43		09/01/2015	Paydown		0	0	36,781	27,058	0	(27,058)	0	(27,058)	0	0	0	0	0	2,597	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.648% 10/16/44		09/01/2015	Paydown		0	0	931,087	1,144,043	0	(723,174)	420,870	(1,144,044)	0	0	0	0	0	587,282	10/16/2044	1
38378K-U2-3	GNR 2013-121 IO 0.648% 10/16/44		07/01/2015	Capital Distribution		(59,718)	0	(59,718)	0	0	0	0	0	0	(59,718)	0	0	0	0	10/16/2044	1
0599999. Subtotal - Bonds - U.S. Governments						1,017,503	1,077,221	2,089,881	2,318,976	0	(821,111)	420,870	(1,241,981)	0	1,017,503	0	0	0	619,218	XXX	XXX
136069-DM-0	CANADIAN IMPERIAL BANK 2.600% 07/02/15	A	07/02/2015	Maturity		5,000,000	5,000,000	4,996,050	4,999,579	0	421	0	421	0	5,000,000	0	0	0	130,000	07/02/2015	1FE
748148-QR-7	PROV OF QUEBEC 7.500% 09/15/29	A	07/13/2015	NATIONAL BANK OF CANADA		6,799,008	4,750,000	6,436,055	6,353,932	0	(42,792)	0	(42,792)	0	6,311,140	0	487,868	487,868	297,865	09/15/2029	1FE
1099999. Subtotal - Bonds - All Other Governments						11,799,008	9,750,000	11,432,105	11,353,511	0	(42,371)	0	(42,371)	0	11,311,140	0	487,868	487,868	427,865	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		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
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		08/03/2015	Redemption 100.0000		2,800,000	2,800,000	2,800,000	0	0	0	0	0	0	2,800,000	0	0	0	1,905	08/01/2023	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2015	Paydown		45,930	45,930	46,217	46,170	0	(240)	0	(240)	0	45,930	0	0	0	626	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2015	Paydown		129,580	129,580	134,662	134,321	0	(4,741)	0	(4,741)	0	129,580	0	0	0	2,616	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2015	Paydown		55,260	55,260	56,331	56,115	0	(855)	0	(855)	0	55,260	0	0	0	1,635	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2015	Paydown		27,900	27,900	28,525	28,400	0	(501)	0	(501)	0	27,900	0	0	0	852	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2015	Paydown		23,790	23,790	25,291	25,099	0	(1,310)	0	(1,310)	0	23,790	0	0	0	705	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2015	Paydown		18,502	18,502	19,669	19,522	0	(1,020)	0	(1,020)	0	18,502	0	0	0	598	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2015	Paydown		51,443	51,443	49,772	50,010	0	1,433	0	1,433	0	51,443	0	0	0	1,030	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2015	Paydown		1,973	1,973	2,052	1,971	0	2	0	2	0	1,973	0	0	0	131	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		09/01/2015	Paydown		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		09/01/2015	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		09/01/2015	Paydown		40	40	42	41	0	(1)	0	(1)	0	40	0	0	0	3	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2015	Paydown		133,182	133,182	131,518	131,658	0	1,524	0	1,524	0	133,182	0	0	0	2,223	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2015	Paydown		23,134	23,134	23,533	23,504	0	(370)	0	(370)	0	23,134	0	0	0	1,038	10/01/2035	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		09/01/2015	Paydown		135,934	135,934	135,510	135,656	0	278	0	278	0	135,934	0	0	0	3,568	08/15/2024	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		09/01/2015	Paydown		28,542	28,542	28,765	28,590	0	(49)	0	(49)	0	28,542	0	0	0	598	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.879% 09/25/18		09/01/2015	Paydown		0	0	9,137	5,316	0	(5,316)	0	(5,316)	0	0	0	0	0	1,171	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.678% 01/25/47		09/01/2015	Paydown		0	0	4,251	2,528	0	(2,528)	0	(2,528)	0	0	0	0	0	528	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2015	Paydown		68,131	68,131	74,039	72,957	0	(4,826)	0	(4,826)	0	68,131	0	0	0	1,816	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.576% 01/25/22		09/01/2015	Paydown		0	0	12,814	9,468	0	(9,468)	0	(9,468)	0	0	0	0	0	1,236	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.417% 07/25/22		09/01/2015	Paydown		0	0	12,758	10,060	0	(10,060)	0	(10,060)	0	0	0	0	0	1,173	07/25/2022	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		09/01/2015	Paydown		433,647	433,647	405,260	0	0	28,387	0	28,387	0	433,647	0	0	0	3,254	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2015	Paydown		277,082	277,082	258,097	260,785	0	16,297	0	16,297	0	277,082	0	0	0	2,692	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2015	Paydown		1,442	1,442	1,431	1,432	0	11	0	11	0	1,442	0	0	0	34	05/15/2044	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		09/01/2015	Paydown		1,238	1,238	1,227	1,137	0	101	0	101	0	1,238	0	0	0	20	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2015	Paydown		176,451	176,451	171,350	171,895	0	4,556	0	4,556	0	176,451	0	0	0	3,544	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2015	Paydown		212,506	212,506	218,250	218,043	0	(5,538)	0	(5,538)	0	212,506	0	0	0	4,997	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2015	Paydown		61,697	61,697	64,782	64,733	0	(3,036)	0	(3,036)	0	61,697	0	0	0	1,747	09/01/2043	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2015	Paydown		14,182	14,182	13,619	13,687	0	495	0	495	0	14,182	0	0	0	264	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2015	Paydown		87,296	87,296	93,353	93,028	0	(5,732)	0	(5,732)	0	87,296	0	0	0	2,026	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		09/01/2015	Paydown		99,842	99,842	106,769	106,402	0	(6,560)	0	(6,560)	0	99,842	0	0	0	2,328	03/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		09/01/2015	Paydown		1,041,888	1,041,888	1,042,010	1,041,974	0	(86)	0	(86)	0	1,041,888	0	0	0	23,247	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		09/01/2015	Paydown		840	840	840	840	0	0	0	0	0	840	0	0	0	36	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2015	Paydown		80,731	80,731	77,327	79,164	0	1,566	0	1,566	0	80,731	0	0	0	3,001	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2015	Paydown		54,950	54,950	53,087	53,915	0	1,035	0	1,035	0	54,950	0	0	0	1,808	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2015	Paydown		129,285	129,285	139,073	134,237	0	(4,951)	0	(4,951)	0	129,285	0	0	0	4,818	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2015	Paydown		118,713	118,713	129,026	123,975	0	(5,262)	0	(5,262)	0	118,713	0	0	0	4,495	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2015	Paydown		867,351	867,351	841,894	856,097	0	11,254	0	11,254	0	867,351	0	0	0	33,160	04/15/2033	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		09/01/2015	Paydown		213,106	213,106	223,095	214,716	0	(1,610)	0	(1,610)	0	213,106	0	0	0	7,006	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2015	Paydown		150,346	150,346	166,414	158,445	0	(8,099)	0	(8,099)	0	150,346	0	0	0	4,986	03/25/2029	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2015	Paydown		27,466	27,466	26,273	26,907	0	559	0	559	0	27,466	0	0	0	720	11/25/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2015	Paydown		136,563	136,563	143,690	139,855	0	(3,292)	0	(3,292)	0	136,563	0	0	0	3,623	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2015	Paydown		63,315	63,315	60,585	62,099	0	1,216	0	1,216	0	63,315	0	0	0	1,676	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2015	Paydown		68,047	68,047	64,560	66,521	0	1,527	0	1,527	0	68,047	0	0	0	1,779	02/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2015	Paydown		1,271	1,271	1,258	1,258	0	12	0	12	0	1,271	0	0	0	47	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2015	Paydown		357,646	357,646	362,127	362,329	0	(4,683)	0	(4,683)	0	357,646	0	0	0	10,390	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2015	Paydown		49,836	49,836	52,016	51,552	0	(1,716)	0	(1,716)	0	49,836	0	0	0	1,771	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2015	Paydown		242,820	242,820	238,078	238,710	0	4,110	0	4,110	0	242,820	0	0	0	4,811	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2015	Paydown		47,113	47,113	47,025	47,024	0	89	0	89	0	47,113	0	0	0	990	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2015	Paydown		72,836	72,836	72,768	72,766	0	71	0	71	0	72,836	0	0	0	1,421	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2015	Paydown		120,204	120,204	121,218	120,975	0	(772)	0	(772)	0	120,204	0	0	0	3,197	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2015	Paydown		69,784	69,784	71,790	71,385	0	(1,601)	0	(1,601)	0	69,784	0	0	0	2,118	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		09/01/2015	Paydown		258,291	258,291	268,704	267,877	0	(9,585)	0	(9,585)	0	258,291	0	0	0	7,787	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2015	Paydown		35,603	35,603	36,605	36,572	0	(969)	0	(969)	0	35,603	0	0	0	824	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2015	Paydown		50,288	50,288	53,101	52,267	0	(1,978)	0	(1,978)	0	50,288	0	0	0	1,838	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2015	Paydown		132,054	132,054	134,179	133,800	0	(1,746)	0	(1,746)	0	132,054	0	0	0	2,970	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2015	Paydown		106,363	106,363	108,191	107,862	0	(1,500)	0	(1,500)	0	106,363	0	0	0	2,541	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/04/2015	Redemption 100.0000		53,787	53,787	53,787	53,787	0	0	0	0	0	53,787	0	0	0	10,984	07/01/2041	1FE
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		09/03/2015	Redemption 100.0000		154,010	154,010	154,010	0	0	0	0	0	0	154,010	0	0	0	604	12/01/2034	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		09/10/2015	Redemption 100.0000		132,011	132,011	132,011	132,011	0	0	0	0	0	132,011	0	0	0	2,255	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		09/01/2015	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,281	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/01/2015	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	6,185	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		09/01/2015	Redemption 100.0000		295,000	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	13,275	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		09/01/2015	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	3,144	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		09/01/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,406	09/01/2019	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		09/01/2015	Redemption 100.0000		677,720	677,720	677,720	0	0	0	0	0	0	677,720	0	0	0	4,527	03/01/2036	1FE
730146-AM-9	PMA LEVY & AID TRANS WI REV 1.000% 09/25/15		09/25/2015	Maturity		1,700,000	1,700,000	1,707,395	1,706,198	0	(6,198)	0	(6,198)	0	1,700,000	0	0	0	15,489	09/25/2015	1FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.190% 08/01/33		08/01/2015	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	87	08/01/2033	1FE
880591-DX-7	TENNESSEE VALLEY AUTH 4.650% 06/15/35		08/11/2015	FTN FINANCIAL SECURITIES		4,639,480	4,000,000	4,976,920	4,903,110	0	(19,571)	0	(19,571)	0	4,883,539	0	(244,059)	(244,059)	122,450	06/15/2035	1
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2015	Redemption 100.0000		90,000	90,000	84,343	72,267	0	4,695	0	4,695	0	90,000	0	0	0	3,769	07/20/2036	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2015	Redemption 100.0000		166,814	166,814	166,814	166,814	0	0	0	0	0	166,814	0	0	0	3,104	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		09/25/2015	Redemption 100.0000		67,917	67,917	67,917	67,917	0	0	0	0	0	67,917	0	0	0	1,958	10/25/2043	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		09/25/2015	Redemption 100.0000		86,292	86,292	86,292	86,292	0	0	0	0	0	86,292	0	0	0	2,001	10/25/2037	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2015	Redemption 100.0000		27,493	27,493	27,493	27,493	0	0	0	0	0	27,493	0	0	0	619	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						18,035,861	17,396,381	18,433,564	14,286,443	0	(56,553)	0	(56,553)	0	18,279,920	0	(244,059)	(244,059)	373,251	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2015	Paydown		48,839	48,839	42,123	42,882	0	5,957	0	5,957	0	48,839	0	0	0	1,868	05/25/2033	1FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		09/01/2015	Paydown		154,733	154,733	155,736	155,729	0	(996)	0	(996)	0	154,733	0	0	0	3,667	10/01/2044	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		09/01/2015	Paydown		234,339	234,339	237,414	0	0	(3,076)	0	(3,076)	0	234,339	0	0	0	2,818	03/25/2045	1FE
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		09/01/2015	Paydown		61,421	61,421	62,496	0	0	(1,075)	0	(1,075)	0	61,421	0	0	0	179	07/25/2045	1FE
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		09/08/2015	TENDER OFFER		266,000	266,000	266,868	266,388	0	(119)	0	(119)	0	266,269	0	(269)	(269)	21,578	02/15/2018	4FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2015	Redemption 100.0000		33	33	31	(79,125)	0	79,158	0	79,158	0	33	0	0	0	22,301	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2015	Paydown		41,446	48,242	43,833	42,945	0	(1,499)	0	(1,499)	0	41,446	0	0	0	2,187	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		09/15/2015	Paydown		671,354	671,354	668,924	0	0	2,430	0	2,430	0	671,354	0	0	0	886	02/15/2024	1FE
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		09/15/2015	Maturity		850,000	850,000	850,918	0	0	(918)	0	(918)	0	850,000	0	0	0	11,688	09/15/2015	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2015	Paydown		21,687	21,687	21,623	21,576	0	111	0	111	0	21,687	0	0	0	674	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2015	Paydown		20,437	20,437	20,435	20,433	0	3	0	3	0	20,437	0	0	0	516	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		09/01/2015	Paydown		22,436	22,436	22,435	0	0	1	0	1	0	22,436	0	0	0	313	04/17/2045	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		08/06/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
053015-AD-5	AUTOMATIC DATA PROCESSING INC 2.250% 09/15/20		09/09/2015	RBC/DAIN		2,505,350	2,500,000	2,497,775	0	0	0	0	0	0	2,497,775	0	7,575	7,575	0	09/15/2020	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		09/01/2015	Paydown		14,564	14,564	12,225	12,570	0	1,994	0	1,994	0	14,564	0	0	0	927	03/25/2037	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2015	Paydown		30,415	30,415	28,714	29,367	0	1,048	0	1,048	0	30,415	0	0	0	1,029	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2015	Paydown		22,069	22,069	21,887	21,944	0	125	0	125	0	22,069	0	0	0	830	11/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.158% 09/10/47		09/01/2015	Paydown		1,605,940	1,605,940	1,712,585	1,619,658	0	(13,717)	0	(13,717)	0	1,605,940	0	0	0	57,924	09/10/2047	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2015	Paydown		79,762	86,049	79,415	80,478	0	(715)	0	(715)	0	79,762	0	0	0	3,471	03/25/2035	4FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		09/01/2015	Paydown		30,700	30,700	24,905	26,571	0	4,128	0	4,128	0	30,700	0	0	0	1,032	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/25/2015	Paydown		49,682	51,412	50,693	49,705	0	352	375	(23)	0	49,682	0	0	0	2,206	12/25/2035	4FM
05950E-AE-8	BACM 2006-2 A4 5.948% 05/10/45		09/01/2015	Paydown		399,550	399,550	407,104	400,453	0	(903)	0	(903)	0	399,550	0	0	0	15,433	05/10/2045	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2015	Paydown		16,378	27,111	24,752	25,650	0	(9,272)	0	(9,272)	0	16,378	0	0	0	1,232	01/25/2037	4FM
06846N-AC-8	BILL BARRETT CORP 7.625% 10/01/19		09/15/2015	Various		546,713	693,000	751,905	735,313	0	(15,015)	0	(15,015)	0	720,298	0	(173,586)	(173,586)	50,676	10/01/2019	4FE
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		09/18/2015	Various		222,945	326,000	326,000	326,000	0	0	0	0	0	326,000	0	(103,055)	(103,055)	21,345	10/15/2022	4FE
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		09/01/2015	Paydown		5,892	5,892	6,565	6,159	0	(267)	0	(267)	0	5,892	0	0	0	230	01/12/2045	1FM
088611-AA-6	BI-LO LLC/BI-LO FIN CORP 9.250% 02/15/19		08/28/2015	JEFFERIES & CO		1,277,040	1,252,000	1,269,223	1,259,086	0	(2,099)	0	(2,099)	0	1,256,987	0	20,053	20,053	121,279	02/15/2019	4FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		08/01/2015	Redemption 0.0000		0	26,339	0	0	0	0	0	0	0	0	0	0	0	1,214	04/15/2028	6FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23	G	08/12/2015	CITIGROUP GLOBAL MKTS		375,000	500,000	513,640	511,666	0	(742)	0	(742)	0	510,925	0	(135,925)	(135,925)	33,347	01/15/2023	4FE
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		09/01/2015	Paydown		918,428	918,428	932,204	921,389	0	(2,961)	0	(2,961)	0	918,428	0	0	0	26,504	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2015	Paydown		13,374	42,283	20,119	15,428	0	(2,054)	0	(2,054)	0	13,374	0	0	0	1,953	02/25/2037	1FM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		07/01/2015	Paydown		514,436	514,436	516,887	514,008	0	428	0	428	0	514,436	0	0	0	15,352	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2015	Paydown		35,891	35,891	24,271	22,521	0	13,369	0	13,369	0	35,891	0	0	0	1,123	11/25/2036	1FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.708% 01/27/19		07/01/2015	Various		5,044	5,044	5,044	0	0	22	0	22	0	5,044	0	0	0	0	01/27/2019	5*
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.708% 01/27/19		09/01/2015	Paydown		3,789	3,789	3,744	3,773	0	16	0	16	0	3,789	0	0	0	15	01/27/2019	5*
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2015	Paydown		106,269	106,269	106,029	0	0	241	0	241	0	106,269	0	0	0	1,538	08/25/2043	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2015	Paydown		125,549	125,549	125,677	0	0	(128)	0	(128)	0	125,549	0	0	0	2,115	12/25/2044	1FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/10/2015	Redemption 100.0000		34,874	34,874	34,874	34,874	0	0	0	0	0	34,874	0	0	0	1,094	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2015	Paydown		55,764	63,912	59,658	59,093	0	(3,329)	0	(3,329)	0	55,764	0	0	0	2,647	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2015	Paydown		49,152	49,152	47,635	48,326	0	826	0	826	0	49,152	0	0	0	1,777	05/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2015	Paydown		74,440	74,440	69,767	68,999	0	5,441	0	5,441	0	74,440	0	0	0	2,939	08/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2015	Paydown		126,965	126,965	117,442	121,919	0	5,046	0	5,046	0	126,965	0	0	0	4,447	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2015	Paydown		42,042	46,896	43,918	43,461	0	(1,420)	0	(1,420)	0	42,042	0	0	0	1,968	10/25/2035	3FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2015	Paydown		62,581	62,581	47,843	52,640	0	9,941	0	9,941	0	62,581	0	0	0	2,378	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2015	Paydown		10,707	10,707	7,411	7,069	0	3,638	0	3,638	0	10,707	0	0	0	410	03/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2015	Paydown		26,829	26,829	24,951	25,915	0	914	0	914	0	26,829	0	0	0	1,005	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2015	Paydown		25,520	27,927	26,239	26,062	0	(542)	0	(542)	0	25,520	0	0	0	1,043	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2015	Paydown		91,372	91,372	56,514	31,412	0	59,960	0	59,960	0	91,372	0	0	0	4,000	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/01/2015	Paydown		76,395	76,395	56,955	48,120	0	28,275	0	28,275	0	76,395	0	0	0	3,280	05/25/2037	1FM
13213P-AA-8	Cambrian VRDN 0.150% 02/01/31		09/01/2015	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	55	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		09/01/2015	Paydown		9,346	9,346	9,341	9,247	0	99	0	99	0	9,346	0	0	0	331	02/18/2035	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2015	Paydown		6	10,256	5,429	2,991	2,565	(5,549)	0	(2,984)	0	6	0	0	0	206	11/25/2036	1FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		09/01/2015	Paydown		36,165	36,165	38,188	36,841	0	(677)	0	(677)	0	36,165	0	0	0	1,584	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		09/01/2015	Paydown		30,183	30,183	28,722	29,823	0	360	0	360	0	30,183	0	0	0	1,076	12/10/2046	1FM
21684B-ZN-7	ROBOBANK NEDERLAND 0.291% 07/17/15		07/17/2015	Maturity		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	3,567	07/17/2015	1FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		09/01/2015	Paydown		13	13	13	(17)	0	29	0	29	0	13	0	0	0	2	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2015	Paydown		27,540	27,540	26,502	26,742	0	798	0	798	0	27,540	0	0	0	1,000	06/25/2033	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2015	Paydown		544,537	544,537	548,961	544,257	0	279	0	279	0	544,537	0	0	0	18,254	12/15/2040	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2015	Redemption 100.0000		14,534	14,534	14,534	0	0	0	0	0	0	14,534	0	0	0	252	05/15/2034	1FE
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2015	Paydown		14,542	14,542	7,520	7,520	0	7,022	0	7,022	0	14,542	0	0	0	1,057	08/15/2018	6*
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		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
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		09/01/2015	Paydown		166,786	166,786	168,446	167,741	0	(955)	0	(955)	0	166,786	0	0	0	3,904	01/10/2021	1FM
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		07/28/2015	CREDIT SUISSE FIRST BOSTON		2,498,725	2,500,000	2,495,125	0	0	0	0	0	0	2,495,125	0	3,600	3,600	0	08/03/2020	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2015	Paydown		61,957	61,957	58,714	61,225	0	732	0	732	0	61,957	0	0	0	2,144	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2015	Paydown		20,404	23,494	21,407	21,402	0	(998)	0	(998)	0	20,404	0	0	0	907	09/25/2035	3FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2015	Paydown		54,416	54,416	46,935	43,545	0	10,872	0	10,872	0	54,416	0	0	0	2,416	07/25/2036	1FM
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		09/15/2015	Paydown		28,589	28,589	28,589	28,589	0	0	0	0	0	28,589	0	0	0	739	06/15/2045	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2015	Redemption 100.0000		79,220	79,220	79,220	79,220	0	0	0	0	0	79,220	0	0	0	103,460	01/19/2031	1FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2015	Paydown		79,621	79,621	71,161	71,434	0	8,187	0	8,187	0	79,621	0	0	0	1,145	03/25/2043	1FM
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		07/12/2015	Redemption 100.0000		6,476	6,476	6,476	6,476	0	0	0	0	0	6,476	0	0	0	329,944	07/10/2018	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/25/2015	Paydown		124,210	133,273	116,079	117,116	0	10,897	3,803	7,094	0	124,210	0	0	0	5,567	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2015	Paydown		102,630	102,630	91,282	96,186	0	10,435	3,991	6,444	0	102,630	0	0	0	3,823	08/25/2035	2FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		09/01/2015	Paydown		46,986	48,745	37,577	42,143	0	4,843	0	4,843	0	46,986	0	0	0	2,138	09/25/2035	1FM
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		07/15/2015	Maturity		4,150,000	4,150,000	4,197,133	4,191,078	0	(41,078)	0	(41,078)	0	4,150,000	0	0	0	166,000	07/15/2015	2FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2015	Paydown		39,496	39,496	43,976	41,484	0	(1,988)	0	(1,988)	0	39,496	0	0	0	1,573	05/12/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.709% 07/15/27		09/01/2015	Paydown		0	0	1,097	1,067	0	(1,067)	0	(1,067)	0	0	0	0	0	483	07/15/2027	5FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/25/2015	Paydown		37,870	56,195	20,288	19,449	0	18,422	0	18,422	0	37,870	0	0	0	2,340	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2015	Paydown		72,890	72,890	69,439	70,804	0	2,086	0	2,086	0	72,890	0	0	0	2,902	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2015	Paydown		88,075	88,075	72,001	82,137	0	5,938	0	5,938	0	88,075	0	0	0	2,947	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.544% 01/25/45		09/25/2015	Paydown		47,538	47,538	41,714	44,026	0	3,512	0	3,512	0	47,538	0	0	0	176	01/25/2045	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		09/01/2015	Paydown		46,782	46,782	47,249	46,864	0	(82)	0	(82)	0	46,782	0	0	0	1,439	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2015	Paydown		35,892	35,892	36,968	36,349	0	(457)	0	(457)	0	35,892	0	0	0	879	08/10/2043	1FM
36828Q-QE-9	GECMC 2005-C4 A4 5.543% 11/10/45		09/01/2015	Paydown		2,000,219	2,000,219	2,062,882	2,007,356	0	(7,137)	0	(7,137)	0	2,000,219	0	0	0	71,574	11/10/2045	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2015	Redemption 100.0000		28,368	28,368	28,368	28,368	0	0	0	0	0	28,368	0	0	0	1,103	01/15/2026	2
369622-SN-6	GEN EL CAPITAL CORP 7.125% 12/29/49		07/13/2015	JEFFERIES & CO		2,310,000	2,000,000	2,382,500	0	0	(11,595)	0	(11,595)	0	2,370,905	0	(60,905)	(60,905)	83,521	12/29/2049	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2015	Paydown		47,708	47,708	7,738	2,360	0	45,348	0	45,348	0	47,708	0	0	0	831	05/25/2036	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2015	Paydown		26,975	26,975	26,974	26,923	0	52	0	52	0	26,975	0	0	0	1,006	01/25/2036	1FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		09/01/2015	Paydown		176,858	176,858	176,503	173,077	0	3,781	0	3,781	0	176,858	0	0	0	7,287	02/25/2036	4FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2015	Paydown		72,546	72,546	70,851	68,719	0	3,827	0	3,827	0	72,546	0	0	0	2,952	02/25/2036	4FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		09/15/2015	Paydown		188,362	188,362	209,524	0	0	(21,161)	0	(21,161)	0	188,362	0	0	0	2,818	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		09/15/2015	Paydown		173,628	173,628	178,837	178,768	0	(5,139)	0	(5,139)	0	173,628	0	0	0	4,366	10/15/2059	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2015	Paydown		92,230	92,230	92,178	92,180	0	50	0	50	0	92,230	0	0	0	2,478	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		09/15/2015	Paydown		55,425	55,425	55,389	55,389	0	36	0	36	0	55,425	0	0	0	1,319	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		09/15/2015	Paydown		121,499	121,499	121,445	121,445	0	55	0	55	0	121,499	0	0	0	2,755	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		09/15/2015	Paydown		292,034	292,034	290,086	0	0	1,948	0	1,948	0	292,034	0	0	0	3,382	09/15/2072	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		08/01/2015	Paydown		860,661	860,661	858,375	858,936	0	1,725	0	1,725	0	860,661	0	0	0	25,597	10/15/2042	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2015	Paydown		46,162	46,162	30,537	29,013	0	17,149	0	17,149	0	46,162	0	0	0	1,173	07/25/2036	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		09/01/2015	Paydown		148,089	148,089	149,570	148,372	0	(283)	0	(283)	0	148,089	0	0	0	3,123	07/15/2046	1FM
49326E-EC-3	KEYBANK NA 3.750% 08/13/15		08/13/2015	Maturity		1,000,000	1,000,000	1,009,410	0	0	(9,410)	0	(9,410)	0	1,000,000	0	0	0	18,750	08/13/2015	2FE
500255-AP-9	KOHLS CORP 6.250% 12/15/17		08/17/2015	Call 100.0000		1,000,000	1,000,000	1,004,470	1,001,730	0	(343)	0	(343)	0	1,001,388	0	(1,388)	(1,388)	158,338	12/15/2017	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2015	Paydown		80,126	88,693	75,556	74,971	0	5,155	0	5,155	0	80,126	0	0	0	4,053	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2015	Paydown		11,430	20,612	16,896	17,214	0	(5,784)	0	(5,784)	0	11,430	0	0	0	884	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		09/01/2015	Paydown		78,365	80,896	76,194	74,533	0	3,832	0	3,832	0	78,365	0	0	0	3,127	06/25/2036	2FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2015	Paydown		3	22,466	17,652	18,322	0	(18,319)	0	(18,319)	0	3	0	0	0	836	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.604% 05/25/37		09/01/2015	Paydown		2	9,265	6,513	6,747	0	(6,745)	0	(6,745)	0	2	0	0	0	402	05/25/2037	4FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		09/01/2015	Paydown		155,408	171,636	134,546	142,033	0	13,375	0	13,375	0	155,408	0	0	0	6,432	05/25/2037	1FM
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		07/31/2015	Redemption 100.0000		118,400	118,400	118,400	118,400	0	0	0	0	0	118,400	0	0	0	5,591	10/31/2023	2AM
576434-RW-6	MALT 2004-5 B1 6.032% 06/25/34		09/25/2015	Paydown		81,606	81,606	75,116	75,722	0	5,884	0	5,884	0	81,606	0	0	0	3,284	06/25/2034	4FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.460% 11/12/37		07/01/2015	Paydown		94,971	94,971	95,524	94,960	0	10	0	10	0	94,971	0	0	0	2,956	11/12/2037	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/05/2015	Redemption 100.0000		109,333	109,333	109,333	109,333	0	0	0	0	0	109,333	0	0	0	6,200	08/01/2025	1FE
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		09/01/2015	Paydown		629,346	629,346	635,640	629,926	0	(579)	0	(579)	0	629,346	0	0	0	17,090	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2015	Paydown		29,779	29,779	20,168	19,325	0	10,455	0	10,455	0	29,779	0	0	0	599	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/25/2015	Paydown		46,890	46,890	33,966	36,114	0	12,002	1,227	10,775	0	46,890	0	0	0	1,265	01/25/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2015	Paydown		91,005	91,005	88,730	88,746	0	2,260	0	2,260	0	91,005	0	0	0	1,836	07/25/2043	1FM
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		07/08/2015	JEFFERIES & CO		988,320	1,000,000	980,760	983,352	0	897	0	897	0	984,249	0	4,071	4,071	30,875	08/01/2023	2FE
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		09/15/2015	Maturity		700,000	700,000	708,015	0	0	(8,015)	0	(8,015)	0	700,000	0	0	0	13,825	09/15/2015	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2015	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2015	Paydown		20,719	31,293	26,180	26,363	0	(5,644)	0	(5,644)	0	20,719	0	0	0	1,483	06/25/2036	4FM
74986@-AK-7	RREEF AMERICA II PP 4.180% 11/02/15		07/06/2015	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	60,012	11/02/2015	1
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/25/2015	Paydown		1,430	1,430	872	821	0	608	0	608	0	1,430	0	0	0	56	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/25/2015	Paydown		1,859	1,859	1,185	1,114	0	745	0	745	0	1,859	0	0	0	72	04/25/2037	2FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		09/01/2015	Paydown		127,748	127,748	116,889	120,758	0	6,990	0	6,990	0	127,748	0	0	0	4,716	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		09/01/2015	Paydown		66,585	66,585	57,929	59,777	0	6,807	0	6,807	0	66,585	0	0	0	2,380	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2015	Paydown		16,879	22,683	18,692	18,879	0	(2,000)	0	(2,000)	0	16,879	0	0	0	1,028	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2015	Paydown		68,752	68,752	67,223	66,990	0	1,761	0	1,761	0	68,752	0	0	0	2,405	11/25/2035	3FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2015	Paydown		31,386	31,386	30,841	30,845	0	540	0	540	0	31,386	0	0	0	716	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2015	Paydown		395,714	395,714	384,831	385,411	0	10,302	0	10,302	0	395,714	0	0	0	8,899	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2015	Paydown		126,500	126,500	126,184	0	0	316	0	316	0	126,500	0	0	0	2,207	01/25/2045	1FE
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2015	Paydown		104,087	104,087	105,510	0	0	(1,423)	0	(1,423)	0	104,087	0	0	0	759	07/25/2045	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2015	Paydown		119,184	119,184	121,987	0	0	(2,803)	0	(2,803)	0	119,184	0	0	0	2,841	07/25/2043	1FM
845437-BG-6	SOUTHWESTERN ELEC POWER 4.900% 07/01/15		07/01/2015	Maturity		1,000,000	1,000,000	934,640	994,438	0	5,562	0	5,562	0	1,000,000	0	0	0	49,000	07/01/2015	2FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2015	Paydown		284,460	284,460	280,004	282,038	0	2,421	0	2,421	0	284,460	0	0	0	10,791	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2015	Paydown		182,784	186,122	173,447	167,802	0	14,982	0	14,982	0	182,784	0	0	0	7,433	10/25/2035	4FM
871829-AU-1	SYSCO CORP 3.500% 10/02/24		07/14/2015	Call 101.0000		4,040,000	4,000,000	3,984,640	3,984,960	0	700	0	700	0	3,985,659	0	54,341	54,341	109,667	10/02/2024	1FE
87612E-BA-3	TARGET CORP 4.000% 07/01/42		09/14/2015	JEFFERIES & CO		979,000	1,000,000	978,590	979,557	0	291	0	291	0	979,848	0	(848)	(848)	48,444	07/01/2042	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2015	Redemption 100.0000		88,823	88,823	88,823	87,365	0	1,458	0	1,458	0	88,823	0	0	0	4,076	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2015	Paydown		114,250	114,250	130,950	130,035	0	(15,785)	0	(15,785)	0	114,250	0	0	0	4,205	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2015	Paydown		422,472	422,472	422,611	0	0	(139)	0	(139)	0	422,472	0	0	0	1,579	03/25/2054	1FE
89566E-AE-8	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		3,033,971	3,000,000	3,036,420	3,036,081	0	(2,110)	0	(2,110)	0	3,033,971	0	0	0	93,425	11/01/2024	1FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/13/2015	WILLIAM BLAIR & COMPANY		115,155	108,000	110,860	109,930	0	(329)	0	(329)	0	109,601	0	5,554	5,554	6,040	05/15/2020	4FE
92343V-CU-6	VERIZON COMMUNICATIONS 4.272% 01/15/36		08/25/2015	Tax Free Exchange		9,933,989	10,000,000	9,933,400	0	0	589	0	589	0	9,933,989	0	0	0	192,240	01/15/2036	2FE
925524-BB-5	VIACOM 6.250% 04/30/16		09/29/2015	Call 100.0000		570,000	570,000	550,415	565,918	0	2,240	0	2,240	0	568,158	0	1,842	1,842	51,572	04/30/2016	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2015	Redemption 100.0000		7,878	7,878	7,878	7,878	0	0	0	0	0	7,878	0	0	0	232	06/30/2030	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2015	Paydown		74,147	74,147	74,147	74,115	0	32	0	32	0	74,147	0	0	0	1,468	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2015	Paydown		3,008	3,008	2,512	2,572	0	436	0	436	0	3,008	0	0	0	110	06/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2015	Paydown		4,934	5,780	5,337	5,347	0	(413)	0	(413)	0	4,934	0	0	0	238	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/25/2015	Paydown		28,553	28,553	15,868	16,106	0	12,783	336	12,447	0	28,553	0	0	0	553	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2015	Paydown		109,371	109,371	109,356	109,374	0	(4)	0	(4)	0	109,371	0	0	0	2,260	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		09/15/2015	Paydown		720,603	720,603	720,544	0	0	59	0	59	0	720,603	0	0	0	3,571	06/16/2031	1FE
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		09/01/2015	Paydown		238,745	250,964	238,867	236,476	0	2,269	0	2,269	0	238,745	0	0	0	10,327	03/25/2036	3FM
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		09/01/2015	Paydown		1,103	1,103	1,122	1,108	0	(5)	0	(5)	0	1,103	0	0	0	31	05/25/2028	4FM
65504L-AB-3	NOBLE HOLDING INTL LTD 3.450% 08/01/15	F	08/01/2015	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,500	08/01/2015	2FE
857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	09/09/2015	GOLDMAN SACHS		3,152,940	3,000,000	3,086,610	3,083,252	0	(5,298)	0	(5,298)	0	3,077,954	0	74,986	74,986	105,531	05/07/2024	1FE
G54061-AC-3	LCM 5X B 0.707% 03/21/19	F	09/21/2015	Paydown		3,500,000	3,500,000	3,455,156	0	0	44,844	0	44,844	0	3,500,000	0	0	0	11,549	03/21/2019	1FE
N3386#-AE-9	FUGRO NV PP 4.050% 08/17/18	F	09/29/2015	Redemption 100.0000		372,919	372,919	372,919	372,919	0	0	0	0	0	372,919	0	0	0	20,667	08/17/2018	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,168,026	67,307,583	67,412,332	40,587,014	2,565	308,350	9,732	301,183	0	67,471,979	0	(303,954)	(303,954)	2,468,733	XXX	XXX
8399997. Total - Bonds - Part 4						98,020,398	95,531,185	99,367,882	68,545,944	2,565	(611,685)	430,602	(1,039,722)	0	98,080,542	0	(60,145)	(60,145)	3,889,067	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						98,020,398	95,531,185	99,367,882	68,545,944	2,565	(611,685)	430,602	(1,039,722)	0	98,080,542	0	(60,145)	(60,145)	3,889,067	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
001084-10-2	AGCO CORP		09/02/2015	BNY CONVERG-SOFT	18,600.000	880,502		943,918	840,720	103,198	0	0	103,198	0	943,918	0	(63,416)	(63,416)	6,696		L
00206R-10-2	AT&T INC		09/01/2015	BNY CONVERG-SOFT	170,629.000	5,537,065		5,499,424	5,731,428	(232,004)	0	0	(232,004)	0	5,499,424	0	37,641	37,641	240,587		L
09247X-10-1	BLACKROCK INC		09/01/2015	BNY CONVERG-SOFT	7,885.000	2,315,441		1,217,237	2,819,361	(1,602,124)	0	0	(1,602,124)	0	1,217,237	0	1,098,204	1,098,204	51,568		L
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/01/2015	BNY CONVERG-SOFT	18,000.000	1,057,065		850,939	1,062,540	(211,601)	0	0	(211,601)	0	850,939	0	206,126	206,126	19,980		L
12572Q-10-5	CME GROUP INC		07/28/2015	CREDIT SUISSE FIRST BOSTON	10,200.000	981,072		575,274	904,230	(328,956)	0	0	(328,956)	0	575,274	0	405,798	405,798	30,600		L
133131-10-2	CAMDEN PROPERTY TRUST REIT		09/01/2015	BNY CONVERG-SOFT	3,976.000	282,076		234,232	293,588	(59,356)	0	0	(59,356)	0	234,232	0	47,844	47,844	8,191		L
141624-10-6	CARE CAPITAL PROPERTIES INC REIT		09/01/2015	BNY CONVERG-SOFT	2,500.000	77,332		77,252	0	0	0	0	0	0	77,252	0	81	81	0		L
15189T-10-7	CENTERPOINT ENERGY		09/01/2015	BNY CONVERG-SOFT	39,388.000	709,125		816,368	0	0	0	0	0	0	816,368	0	(107,243)	(107,243)	19,497		L
166764-10-0	CHEVRON CORPORATION		09/01/2015	BNY CONVERG-SOFT	59,561.000	4,670,360		6,361,516	6,681,553	(320,037)	0	0	(320,037)	0	6,361,516	0	(1,691,156)	(1,691,156)	191,191		L
17275R-10-2	CISCO SYSTEMS INC		09/01/2015	BNY CONVERG-SOFT	75,000.000	1,895,965		1,698,533	2,086,500	(387,968)	0	0	(387,968)	0	1,698,533	0	197,433	197,433	45,750		L
191216-10-0	COCA-COLA CO		09/01/2015	BNY CONVERG-SOFT	155,000.000	6,011,254		5,868,926	5,699,700	(639,455)	0	0	(639,455)	0	5,868,926	0	142,329	142,329	102,300		L
198280-10-9	COLUMBIA PIPELINE GROUP		09/10/2015	Various	6,593.000	156,048		77,747	0	0	0	0	0	0	77,747	0	78,301	78,301	824		L
20825C-10-4	CONOCOPHILLIPS		09/01/2015	BNY CONVERG-SOFT	136,000.000	6,477,574		8,989,410	9,392,160	(402,750)	0	0	(402,750)	0	8,989,410	0	(2,511,835)	(2,511,835)	299,200		L
247916-20-8	DENBURY RESOURCES INC		09/01/2015	BANK OF NEW YORK	50,500.000	190,149		815,661	410,565	405,096	0	0	405,096	0	815,661	0	(625,512)	(625,512)	9,469		L
363576-10-9	ARTHUR J GALLAGHER & CO		09/01/2015	BNY CONVERG-SOFT	10,000.000	427,671		463,591	470,800	(7,209)	0	0	(7,209)	0	463,591	0	(35,920)	(35,920)	7,400		L
369604-10-3	GENERAL ELECTRIC CO		09/01/2015	BANK OF NEW YORK	194,115.000	4,668,127		3,199,814	4,905,286	(1,705,472)	0	0	(1,705,472)	0	3,199,814	0	1,468,313	1,468,313	133,939		L
478160-10-4	JOHNSON & JOHNSON		09/01/2015	BNY CONVERG-SOFT	100,000.000	9,202,731		9,824,390	0	0	0	0	0	0	9,824,390	0	(621,659)	(621,659)	75,000		L
500754-10-6	KRAFT HEINZ CO		09/01/2015	BNY CONVERG-SOFT	10,000.000	709,554		881,900	0	0	0	0	0	0	881,900	0	(172,346)	(172,346)	5,500		L
50076Q-10-6	KRAFT FOODS GROUP INC-W/I		07/06/2015	Taxable Exchange	10,000.000	1,046,900		545,251	626,600	(81,349)	0	0	(81,349)	0	545,251	0	501,649	501,649	11,000		L
539830-10-9	LOCKHEED MARTIN		07/28/2015	S. C. BERNSTEIN	15,584.000	3,176,057		2,518,954	3,001,011	(482,057)	0	0	(482,057)	0	2,518,954	0	657,103	657,103	46,752		L
55262C-10-0	MBIA INC		09/01/2015	BNY CONVERG-SOFT	11,300.000	77,958		98,649	107,802	38,438	0	47,591	(9,153)	0	98,649	0	(20,691)	(20,691)	0		L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/10/2015	S. G. COWEN SECURITIES CORP.	919.000	62,184		60,940	6,034	(3,854)	0	0	(3,854)	0	60,940	0	1,243	1,243	157		L
594918-10-4	MICROSOFT CORP		09/01/2015	BNY CONVERG-SOFT	57,000.000	2,399,548		2,352,255	0	0	0	0	0	0	2,352,255	0	47,292	47,292	53,010		L
609207-10-5	MONDELEZ INTERNATIONAL INC		09/01/2015	BNY CONVERG-SOFT	32,123.000	1,327,703		1,035,840	1,167,029	(131,189)	0	0	(131,189)	0	1,035,840	0	291,863	291,863	14,455		L
65473P-10-5	NISOURCE INC		09/10/2015	Various	6,593.000	109,149		50,329	109,901	(59,572)	0	0	(59,572)	0	50,329	0	58,820	58,820	4,450		L
65473P-10-5	NISOURCE INC		07/02/2015	Spin Off	0.000	77,747		77,747	169,774	(92,027)	0	0	(92,027)	0	77,747	0	0	0	0		L
69351T-10-6	PPL CORPORATION		09/01/2015	BNY CONVERG-SOFT	43,278.000	1,306,578		1,207,617	1,458,986	(251,368)	0	0	(251,368)	0	1,207,617	0	98,960	98,960	48,363		L
717081-10-3	PFIZER INC		09/01/2015	BNY CONVERG-SOFT	50,000.000	1,577,646		1,467,605	1,557,500	(89,895)	0	0	(89,895)	0	1,467,605	0	110,041	110,041	42,000		L
742718-10-9	PROCTER & GAMBLE CO		09/01/2015	BNY CONVERG-SOFT	22,072.000	1,528,593		1,713,110	2,010,538	(297,429)	0	0	(297,429)	0	1,713,110	0	(184,517)	(184,517)	43,469		L
81721M-10-9	SENIOR HOUSING PROPS TR REIT		09/01/2015	BNY CONVERG-SOFT	13,800.000	212,128		307,068	305,118	1,950	0	0	1,950	0	307,068	0	(94,940)	(94,940)	16,146		L
835495-10-2	SONOCO PRODUCTS		09/02/2015	BNY CONVERG-SOFT	20,000.000	768,606		848,520	874,000	(25,480)	0	0	(25,480)	0	848,520	0	(79,914)	(79,914)	20,400		L
845467-10-9	SOUTHWESTERN ENERGY		09/01/2015	BNY CONVERG-SOFT	8,800.000	139,513		365,572	240,152	125,420	0	0	125,420	0	365,572	0	(226,060)	(226,060)	0		L
871829-10-7	SYSCO CORP		09/01/2015	BNY CONVERG-SOFT	91,663.000	3,584,718		2,485,880	3,638,104	(1,152,224)	0	0	(1,152,224)	0	2,485,880	0	1,098,838	1,098,838	82,497		L
87422J-10-5	TALEN ENERGY CORP- W/I		09/01/2015	BNY CONVERG-SOFT	5,405.000	74,281		93,776	0	0	0	0	0	0	93,776	0	(19,495)	(19,495)	0		L
92276F-10-0	VENTAS INC REIT		09/01/2015	BNY CONVERG-SOFT	10,000.000	544,632		544,026	627,846	(83,820)	0	0	(83,820)	0	544,026	0	606	606	15,800		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92276F-10-0	VENTAS INC REIT		08/18/2015	Spin Off	0.000	77,252		77,252	89,154	(11,902)	0	0	(11,902)	0	77,252	0	0	0	0		L
92343V-10-4	VERIZON COMMUNICATIONS		09/01/2015	BNY CONVERG-SOFT	1,740.000	78,361		83,720	81,397	2,323	0	0	2,323	0	83,720	0	(5,359)	(5,359)	2,871		L
983919-10-1	XILINX INC		09/01/2015	BNY CONVERG-SOFT	20,361.000	824,463		786,452	0	0	0	0	0	0	786,452	0	38,011	38,011	18,529		L
G65431-10-1	NOBLE CORP PLC		09/01/2015	BNY CONVERG-SOFT	19,000.000	240,406		615,530	314,830	300,700	0	0	300,700	0	615,530	0	(375,124)	(375,124)	21,375		L
G6S01W-10-8	PARAGON OFFSHORE PLC		09/01/2015	BNY CONVERG-SOFT	6,333.000	5,284		20,076	17,542	2,533	0	0	2,533	0	20,076	0	(14,791)	(14,791)	0		L
008916-10-8	AGRIUM INC	A	09/01/2015	BNY CONVERG-SOFT	22,400.000	2,255,719		1,903,080	2,121,728	(218,648)	0	0	(218,648)	0	1,903,080	0	352,640	352,640	54,544		L
775109-20-0	ROGERS COMMUNICATIONS	A	09/02/2015	Various	244,798.000	8,077,850		10,054,197	9,512,850	541,346	0	0	541,346	0	10,054,197	0	(1,976,347)	(1,976,347)	281,851		L
87971M-10-3	TELUS CORPORATION	A	09/01/2015	BNY CONVERG-SOFT	41,786.000	1,330,333		1,222,044	1,505,967	(283,923)	0	0	(283,923)	0	1,222,044	0	108,289	108,289	41,425		L
262521-01-4	BROOKFIELD INFRASTRUCTURE PA LP	F	09/02/2015	Various	279,251.000	10,491,546		10,044,966	11,854,205	(1,809,239)	0	0	(1,809,239)	0	10,044,966	0	446,581	446,581	430,047		L
055622-10-4	BP P.L.C.	F	09/01/2015	BNY CONVERG-SOFT	37,200.000	1,202,512		1,553,503	1,418,064	135,439	0	0	135,439	0	1,553,503	0	(350,990)	(350,990)	66,774		L
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR	F	09/01/2015	BNY CONVERG-SOFT	17,837.000	294,908		226,930	283,430	(56,500)	0	0	(56,500)	0	226,930	0	67,978	67,978	9,511		U
25243Q-20-5	DIAGEO PLC ADR	R	09/01/2015	BNY CONVERG-SOFT	62,122.000	6,430,198		7,507,288	7,087,499	419,789	0	0	419,789	0	7,507,288	0	(1,077,090)	(1,077,090)	79,331		L
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	09/01/2015	BNY CONVERG-SOFT	5,188.000	205,699		232,672	221,735	10,937	0	0	10,937	0	232,672	0	(26,973)	(26,973)	9,802		L
636274-30-0	NATL GRID PLC RECEIPTS	F	07/28/2015	Morgan Stanley	23,614.000	1,538,275		1,606,874	0	0	0	0	0	0	1,606,874	0	(68,599)	(68,599)	51,634		L
66987V-10-9	NOVARTIS AG-ADR	F	09/10/2015	S. G. COWEN SECURITIES CORP.	59,150.000	5,702,759		4,790,194	1,992,190	(788,768)	0	0	(788,768)	0	4,790,194	0	912,565	912,565	57,318		L
684060-10-6	ORANGE SA-SPONS ADR	F	09/01/2015	BNY CONVERG-SOFT	3,546.000	53,960		41,630	59,998	(18,368)	0	0	(18,368)	0	41,630	0	12,330	12,330	1,600		L
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	F	09/01/2015	BNY CONVERG-SOFT	79,911.000	4,047,617		5,165,643	5,558,609	(392,966)	0	0	(392,966)	0	5,165,643	0	(1,118,026)	(1,118,026)	225,349		L
881575-30-2	TESCO PLC RECEIPTS	F	09/01/2015	BANK OF NEW YORK	62,296.000	522,859		1,036,050	541,975	494,075	0	0	494,075	0	1,036,050	0	(513,191)	(513,191)	0		U
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	09/10/2015	S. G. COWEN SECURITIES CORP.	11,487.000	711,194		726,714	0	0	0	0	0	0	726,714	0	(15,519)	(15,519)	0		L
904784-70-9	UNILEVER N V -NY SHARES	F	09/01/2015	BNY CONVERG-SOFT	527,665.000	20,646,835		20,123,001	20,600,042	(477,040)	0	0	(477,040)	0	20,123,001	0	523,833	523,833	515,793		L
92857W-30-8	VODAFONE GROUP PLC SP ADR	F	09/01/2015	BNY CONVERG-SOFT	3,610.000	121,493		134,220	123,354	55,853	0	44,987	10,866	0	134,220	0	(12,727)	(12,727)	6,265		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						129,122,575	XXX	132,121,307	120,583,395	(10,067,453)	0	92,578	(10,160,031)	0	132,121,307	0	(2,998,728)	(2,998,728)	3,520,210	XXX	XXX
9799997. Total - Common Stocks - Part 4						129,122,575	XXX	132,121,307	120,583,395	(10,067,453)	0	92,578	(10,160,031)	0	132,121,307	0	(2,998,728)	(2,998,728)	3,520,210	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						129,122,575	XXX	132,121,307	120,583,395	(10,067,453)	0	92,578	(10,160,031)	0	132,121,307	0	(2,998,728)	(2,998,728)	3,520,210	XXX	XXX
9899999. Total - Preferred and Common Stocks						129,122,575	XXX	132,121,307	120,583,395	(10,067,453)	0	92,578	(10,160,031)	0	132,121,307	0	(2,998,728)	(2,998,728)	3,520,210	XXX	XXX
9999999 - Totals						227,142,973	XXX	231,489,189	189,129,339	(10,064,888)	(611,685)	523,180	(11,199,753)	0	230,201,849	0	(3,058,873)	(3,058,873)	7,409,277	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/13/2017	202		166.96	1,533			2,024		2,024	(503)						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2014	11/13/2017	20,285		174.46	166,333			132,604		132,604	(48,369)						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2014	12/12/2017	54,991		174.70	451,529			361,182		361,182	(129,000)						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2015	01/12/2018	77,940		175.75		643,806		488,981		488,981	(154,825)						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/19/2015	02/14/2018	104,064		177.41		868,202		600,377		600,377	(267,825)						100/98
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2015	03/13/2018	136,831		179.55		1,154,696		703,847		703,847	(450,849)						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2015	04/14/2018	193,999		182.46		1,663,659		844,775		844,775	(818,884)						100/101
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2015	05/14/2018	212,085		178.57		1,779,984		1,212,634		1,212,634	(567,350)						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2018	199,827		179.67		1,687,441		1,090,778		1,090,778	(596,663)						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2015	07/13/2018	214,719		179.29		1,809,359		1,223,988		1,223,988	(585,371)						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2015	08/14/2018	220,316		179.37		1,857,346		1,274,573		1,274,573	(582,773)						100/101
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2015	09/14/2018	193,108		173.24		1,572,338		1,588,022		1,588,022	15,684						100/99
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	557		2,040.00	34,792			4,897		4,897	(32,868)						100/112
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/15/2015	90		1,862.00	12,124			6,709		6,709	(15,339)						100/74
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	2,303		2,040.00	260,739			14,216		14,216	(290,794)						100/112
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	4,051		2,002.00	551,548			99,230		99,230	(555,731)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	1,205		2,002.00	101,821			39,698		39,698	(89,833)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	5,970		2,011.00		773,315		185,045		185,045	(588,270)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	1,420		2,011.00		183,862		33,367		33,367	(150,495)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	162		2,097.00		19,781		2,244		2,244	(17,537)						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	2,091		2,097.00		146,030		854		854	(145,176)						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	6,310		2,097.00		763,486		87,330		87,330	(676,157)						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	4,643		2,053.00		565,366		148,513		148,513	(416,854)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	1,752		2,053.00		132,047		11,500		11,500	(120,546)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2015	04/14/2016	4,199		2,096.00		510,400		108,551		108,551	(401,849)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2015	04/14/2016	2,073		2,096.00		141,180		4,640		4,640	(136,540)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2015	05/13/2016	1,481		2,121.00		97,716		2,501		2,501	(95,215)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2015	05/13/2016	3,660		2,121.00		444,877		90,184		90,184	(354,693)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	2,177		2,094.00		155,896		7,732		7,732	(148,165)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	2,540		2,094.00		305,842		96,944		96,944	(208,898)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	1,432		2,109.00		92,745		7,707		7,707	(85,038)						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	2,864		2,109.00		329,235		112,522		112,522	(216,712)						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	971		2,092.00		65,398		10,250		10,250	(55,148)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	2,441		2,092.00		288,489		121,415		121,415	(167,074)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	1,039		1,953.00		112,665		61,931		61,931	(50,734)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	1,580		1,953.00		225,278		182,697		182,697	(42,581)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,580,419	18,390,439	0	10,964,462	XXX	10,964,462	(9,248,975)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,580,419	18,390,439	0	10,964,462	XXX	10,964,462	(9,248,975)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,580,419	18,390,439	0	10,964,462	XXX	10,964,462	(9,248,975)	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										1,580,419	18,390,439	0	10,964,462	XXX	10,964,462	(9,248,975)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC Asian Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	302		2,152.00	(4,998)			(1,442)		(1,442)	4,103						100/112
S&P500 OTC Asian Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	255		2,157.00	(3,900)			(633)		(633)	3,705						100/112
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/15/2015	90		1,956.00	(7,557)			(12)		(12)	149						100/74
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	1,299		2,142.00	(82,384)			(206)		(206)	97,932						100/112
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	1,005		2,147.00	(61,675)			(130)		(130)	73,421						100/112
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	2,815		2,102.00	(246,293)			(10,194)		(10,194)	274,359						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	1,236		2,107.00	(105,435)			(4,009)		(4,009)	117,765						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	689		2,112.00	(22,889)						24,379						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	516		2,117.00	(16,337)						17,238						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	4,413		2,112.00		(342,614)		(26,864)		(26,864)	315,750						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	1,557		2,117.00		(117,450)		(8,580)		(8,580)	108,870						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	985		2,122.00		(77,100)		(3)		(3)	77,096						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	434		2,127.00		(33,261)		(1)		(1)	33,260						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	4,167		2,181.00		(319,728)		(13,504)		(13,504)	306,223						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	2,305		2,186.00		(171,578)		(6,750)		(6,750)	164,828						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	1,010		2,191.00		(26,163)					26,163						100/94

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/13/2015	02/12/2016	1,082		2,197.00		(26,309)					26,309						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	906		2,125.00		(75,371)		(11,656)		(11,656)	63,715						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	685		2,130.00		(55,256)		(8,199)		(8,199)	47,057						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	651		2,136.00		(22,595)		(46)		(46)	22,549						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	1,415		2,136.00		(110,971)		(15,750)		(15,750)	95,221						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	283		2,141.00		(9,312)		(15)		(15)	9,297						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	874		2,141.00		(66,378)		(9,035)		(9,035)	57,343						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	286		2,146.00		(8,879)		(11)		(11)	8,868						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	358		2,154.00		(10,143)		(8)		(8)	10,135						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	383		2,156.00		(26,488)		(3,152)		(3,152)	23,336						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	381		2,161.00		(25,493)		(2,902)		(2,902)	22,591						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	173		2,166.00		(4,236)		(2)		(2)	4,234						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	2,340		2,169.00		(190,805)		(24,265)		(24,265)	166,539						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	1,306		2,174.00		(103,223)		(12,617)		(12,617)	90,605						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	317		2,180.00		(24,236)		(2,843)		(2,843)	21,393						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	1,014		2,180.00		(27,838)		(33)		(33)	27,804						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	235		2,185.00		(17,452)		(1,959)		(1,959)	15,493						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	931		2,186.00		(23,607)		(23)		(23)	23,584						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	128		2,190.00		(3,082)		(2)		(2)	3,081						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	888		2,185.00		(76,262)		(10,192)		(10,192)	66,069						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	892		2,190.00		(74,395)		(9,585)		(9,585)	64,810						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	1,192		2,195.00		(96,317)		(11,965)		(11,965)	84,352						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	367		2,195.00		(10,594)		(27)		(27)	10,567						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	688		2,201.00		(53,874)		(6,456)		(6,456)	47,418						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	361		2,201.00		(9,716)		(22)		(22)	9,694						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	531		2,206.00		(13,287)		(26)		(26)	13,260						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	223		2,211.00		(5,192)		(9)		(9)	5,183						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,262		2,157.00		(107,001)		(25,862)		(25,862)	81,139						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,005		2,162.00		(82,726)		(19,557)		(19,557)	63,169						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,167		2,167.00		(39,832)		(258)		(258)	39,574						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	190		2,167.00		(15,164)		(3,508)		(3,508)	11,656						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	898		2,173.00		(28,963)		(162)		(162)	28,802						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	83		2,173.00		(6,421)		(1,454)		(1,454)	4,967						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	48		2,178.00		(1,440)		(7)		(7)	1,433						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	64		2,183.00		(1,822)		(8)		(8)	1,815						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	1,880		2,172.00		(150,236)		(41,857)		(41,857)	108,379						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	985		2,177.00		(76,226)		(20,870)		(20,870)	55,356						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	913		2,183.00		(25,616)		(609)		(609)	25,007						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	519		2,188.00		(13,578)		(297)		(297)	13,281						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	1,519		2,154.00		(127,040)		(45,170)		(45,170)	81,870						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	382		2,160.00		(12,449)		(1,008)		(1,008)	11,440						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	340		2,160.00		(27,626)		(9,694)		(9,694)	17,931						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	582		2,165.00		(45,797)		(15,869)		(15,869)	29,928						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	181		2,165.00		(5,519)		(428)		(428)	5,090						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	87		2,170.00		(2,475)		(185)		(185)	2,291						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	322		2,175.00		(8,547)		(611)		(611)	7,936						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	962		2,012.00		(106,107)		(81,325)		(81,325)	24,782						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	3		2,017.00		(276)		(211)		(211)	65						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	494		2,017.00		(36,728)		(15,164)		(15,164)	21,565						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	616		2,021.00		(64,962)		(49,416)		(49,416)	15,546						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	11		2,021.00		(814)		(327)		(327)	487						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	4		2,026.00		(251)		(98)		(98)	153						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	531		2,031.00		(36,191)		(13,750)		(13,750)	22,441						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(551,468)	(3,283,012)	0	(550,833)	XXX	(550,833)	3,361,851	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(551,468)	(3,283,012)	0	(550,833)	XXX	(550,833)	3,361,851	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(551,468)	(3,283,012)	0	(550,833)	XXX	(550,833)	3,361,851	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(551,468)	(3,283,012)	0	(550,833)	XXX	(550,833)	3,361,851	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										1,028,951	15,107,427	0	10,413,629	XXX	10,413,629	(5,887,124)	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										1,028,951	15,107,427	0	10,413,629	XXX	10,413,629	(5,887,124)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFZ5	25	1,250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000	1,649.5000	(39,625)					74,326	74,326	138,149	100/40	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/18/2015	1,694.2000	1,649.5000	(3,170)					4,466	4,466	11,052	100/40	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/22/2015	1,650.0000	1,649.5000	(3,170)					46	46	11,052	100/40	50
MFZ5	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/28/2015	1,622.4000	1,649.5000	(6,340)					(5,428)	(5,428)	22,104	100/40	50
NQZ5	9	180	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCLQOF39	09/14/2015	4,314.5500	4,163.0000	(15,885)					27,265	27,265	49,734	100/40	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCLQOF39	09/23/2015	4,263.2500	4,163.0000	(1,765)					2,003	2,003	5,526	100/40	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCLQOF39	09/28/2015	4,106.0000	4,163.0000	(1,765)					(1,142)	(1,142)	5,526	100/40	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCLQOF39	09/28/2015	4,093.7500	4,163.0000	(1,765)					(1,387)	(1,387)	5,526	100/40	20
R2Z5	13	1,300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000	1,095.9000	(22,750)					75,503	75,503	71,837	100/40	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/18/2015	1,161.8000	1,095.9000	(1,750)					6,588	6,588	5,526	100/40	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/23/2015	1,135.6000	1,095.9000	(1,750)					3,968	3,968	5,526	100/40	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/24/2015	1,130.4000	1,095.9000	(1,750)					3,448	3,448	5,526	100/40	100
R2Z5	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/28/2015	1,089.1000	1,095.9000	(5,250)					(2,046)	(2,046)	16,578	100/40	100
ESZ5	45	2,250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCLQOF39	09/14/2015	1,950.1000	1,908.7000	(76,950)					93,082	93,082	248,666	100/40	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCLQOF39	09/18/2015	1,951.0000	1,908.7000	(6,840)					8,452	8,452	22,104	100/40	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCLQOF39	09/23/2015	1,929.2500	1,908.7000	(6,840)					4,102	4,102	22,104	100/40	50
ESZ5	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCLQOF39	09/28/2015	1,875.2500	1,908.7000	(11,970)					(11,721)	(11,721)	38,682	100/40	50
1349999. Subtotal - Short Futures - Hedging Other												(209,335)	0	0	0	0	281,525	281,525	685,218	XXX	XXX
1389999. Subtotal - Short Futures												(209,335)	0	0	0	0	281,525	281,525	685,218	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(209,335)	0	0	0	0	281,525	281,525	685,218	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												(209,335)	0	0	0	0	281,525	281,525	685,218	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	440,575	244,643	685,218
Total Net Cash Deposits	440,575	244,643	685,218

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	685,218		685,218		(209,335)	0	685,218	685,218
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		814,071	(252,546)	561,525	814,071	(252,546)	561,525		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	5,080,000	9,774,098	(65,031)	4,629,067	9,774,098	(65,031)	4,629,067		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		376,293	(233,256)	143,037	376,293	(233,256)	143,037		
0299999. Total NAIC 1 Designation				5,080,000	10,964,462	(550,833)	5,333,629	10,964,462	(550,833)	5,333,629	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				5,080,000	11,649,680	(550,833)	6,018,847	10,964,462	(760,168)	5,333,629	685,218	685,218
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					11,649,680	(550,833)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE									
0199999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	5,080,000	5,080,000	XXX		V
0299999 - Total					5,080,000	5,080,000	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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			27,379,600	27,379,600	10/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				27,379,600	27,379,600	XXX
9999999 - Totals				27,379,600	27,379,600	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 15,740,602 Book/Adjusted Carrying Value $ 15,740,602
2. Average balance for the year to date Fair Value $ 14,109,304 Book/Adjusted Carrying Value $ 14,109,304
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ NAIC 2 $ 27,379,600 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJ010		1	1,900,000	1,900,000	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	1,500,000	1,500,000	09/15/2022
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	9,700,000	9,700,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				13,100,000	13,100,000	XXX
0599999. Total - U.S. Government Bonds				13,100,000	13,100,000	XXX
136069-DS-7	CANADIAN IMPERIAL BANK 2.35% Due 12/11/2015 JD11		1	752,564	752,721	12/11/2015
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				752,564	752,721	XXX
1099999. Total - All Other Government Bonds				752,564	752,721	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
593779-FW-6	MIAMI TRACE OH LSD BAN 1 1/2% Due 1/6/2016 Ann-1/6		1	2,510,375	2,506,571	01/06/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations				2,510,375	2,506,571	XXX
2499999. Total - U.S. Political Subdivisions Bonds				2,510,375	2,506,571	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	2,500,000	2,500,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,700,000	2,700,000	11/15/2038
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.67% Due 12/1/2015 JD1		1FE	904,572	904,625	12/01/2015
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,225,000	2,225,000	01/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	3,115,000	3,115,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				11,444,572	11,444,625	XXX
3199999. Total - U.S. Special Revenues Bonds				11,444,572	11,444,625	XXX
054937-AE-7	BB&T CORPORATION 5.2% Due 12/23/2015 JD23		1FE	1,617,379	1,615,931	12/23/2015
05565Q-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	1,100,000	1,100,000	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2016 Ann-4/26		2FE	4,081,336	4,083,888	04/26/2016
12189T-AB-0	BURLINGTON NORTH SANTA FE 6 7/8% Due 2/15/2016 FA15		1FE	715,380	715,339	02/15/2016
144141-CX-4	CAROLINA POWER & LIGHT 5 1/4% Due 12/15/2015 JD15		1FE	1,513,827	1,514,900	12/15/2015
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		1FE	1,703,633	1,700,560	11/15/2016
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.15% Due 12/15/2015 MN17		2FE	1,515,069	1,515,262	12/15/2015
209111-EK-5	CONSOLIDATED EDISON OF NY CORP 5 3/8% Due 12/15/2015 JD15		1FE	3,027,126	3,030,118	12/15/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	999,610	1,000,135	03/11/2016
30216B-FE-7	Export Development Canada (EDC Flt % Due 2/10/2016 FMAN10		1FE	1,600,000	1,600,000	02/10/2016
42217K-AV-8	HEALTH CARE REIT 3 5/8% Due 3/15/2016 MS15		2FE	605,953	607,100	03/15/2016
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		2FE	6,411,507	6,407,685	02/26/2016
50188F-AB-1	LG&E & KU ENERGY LLC 2 1/8% Due 11/15/2015 MN15		2FE	2,474,026	2,474,008	11/15/2015
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
565849-AJ-5	MARATHON OIL CORP 0.9% Due 11/1/2015 MN1		2FE	1,399,693	1,399,941	11/01/2015
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	800,000	800,000	07/14/2016
61747Y-CT-0	MORGAN STANLEY 3.45% Due 11/2/2015 MN2		1FE	3,708,351	3,708,423	11/02/2015
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,360,000	3,360,000	12/01/2040
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	723,997	723,112	06/01/2016
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		1FE	2,722,225	2,723,368	11/15/2015
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	6,260,000	6,260,000	03/01/2048
976656-CB-2	WISC ELEC POWER 6 1/4% Due 12/1/2015 JD1		1FE	1,513,767	1,514,311	12/01/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				51,352,880	51,354,081	XXX
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,751,000	2,751,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,751,000	2,751,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				54,103,880	54,105,081	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				67,715,820	67,713,373	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				14,195,572	14,195,625	XXX
6599999. Total Bonds				81,911,392	81,908,998	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
316175-40-5	FIDELITY INST MM FUND PRIME			6,850	6,850	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,850	6,850	XXX
000000-00-0	Huntington National Bank Money Market Account			5,839,269	5,839,269	
000000-00-0	Key Bank Money Market Account			5,802,975	5,802,975	
000000-00-0	BB&T Bank Money Market Account			5,830,907	5,830,907	
9099999. Total - Cash (Schedule E Part 1 type)				17,473,152	17,473,152	XXX
000000-00-0	AGRMPP CP 0.44% Due 10/8/2015 At Mat			5,298,057	5,298,057	10/08/2015
000000-00-0	BASIN ELECTRIC CP CP 0.14% Due 10/13/2015 At Mat			2,399,804	2,399,804	10/13/2015
000000-00-0	CINTAS CP 0.33% Due 10/1/2015 At Mat			3,299,940	3,299,940	10/01/2015
000000-00-0	DUKE ENERGY CORP CP 0.42% Due 10/7/2015 At Mat			4,997,900	4,997,900	10/07/2015
000000-00-0	MDU RESOURCES CP 0.38% Due 10/1/2015 At Mat			5,598,735	5,598,735	10/01/2015
000000-00-0	NSTAR ELECTRIC CP 0.14% Due 10/6/2015 At Mat			6,999,837	6,999,837	10/06/2015
000000-00-0	OKSPP CP 0.66% Due 10/1/2015 At Mat			2,299,747	2,299,747	10/01/2015
000000-00-0	SINOPEC CP 0.35% Due 10/6/2015 At Mat			1,299,924	1,299,924	10/06/2015
000000-00-0	SOUTH CAROLINA FUEL CO CP 0.37% Due 10/14/2015 At Mat			2,999,414	2,999,414	10/14/2015
000000-00-0	SOUTHERN CO FDG CP 0.47% Due 10/20/2015 At Mat			5,997,807	5,997,807	10/20/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				41,191,164	41,191,164	XXX
9999999 - Totals				140,582,558	140,580,165	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 41,668,383 Book/Adjusted Carrying Value $ 41,617,549
2. Average balance for the year to date Fair Value $ 135,461,512 Book/Adjusted Carrying Value $ 135,919,259

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Huntington Bank	Columbus, OH					8,840,711	8,842,929	8,845,181	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					8,832,568	8,835,193	8,837,820	XXX
Keycorp (Key Bank)	Cleveland, OH					5,801,201	5,802,088	5,802,975	XXX
Fifth Third Bank	Cincinnati, OH					4,209,309	6,717,018	1,621,701	XXX
M&T Bank	Buffalo, NY					1,188,103	1,195,215	1,195,215	XXX
Goldman Sachs	New York, NY					366,116	646,002	904,464	XXX
Cheviot Savings Bank	Cincinnati, OH					250,041	250,041	250,271	XXX
Bank of New York Mellon	New York, NY					413	7,035,452	(4,500,171)	XXX
JP Morgan/Chase	New York, NY					(9,658,706)	(10,924,606)	(6,872,348)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			249,737	249,737	249,736	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	20,079,493	28,649,069	16,334,844	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	20,079,493	28,649,069	16,334,844	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	20,079,493	28,649,069	16,334,844	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGRMPP CP		09/08/2015	0.440	10/08/2015	5,298,057	1,490	0
BASIN ELECTRIC CP CP		09/22/2015	0.140	10/13/2015	2,399,804	84	0
CINTAS CP		09/29/2015	0.330	10/01/2015	3,299,940	61	0
DUKE ENERGY CORP CP		09/01/2015	0.420	10/07/2015	4,997,900	1,750	0
MDU RESOURCES CP		09/30/2015	0.380	10/01/2015	5,598,735	1,265	0
NSTAR ELECTRIC CP		09/30/2015	0.140	10/06/2015	6,999,837	27	0
OKSPP CP		09/25/2015	0.660	10/01/2015	2,299,747	253	0
REED ELSEVIER INC CP		09/30/2015	0.280	10/01/2015	3,999,969	31	0
SINOPEC CP		09/30/2015	0.350	10/06/2015	1,299,924	13	0
SOUTH CAROLINA FUEL CO CP		09/25/2015	0.370	10/14/2015	2,999,414	185	0
SOUTHERN CO FDG CP		09/22/2015	0.470	10/20/2015	5,997,807	705	0
VECTREN UTILITY CP		09/25/2015	0.320	10/02/2015	4,599,714	245	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					49,790,848	6,109	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					49,790,848	6,109	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					49,790,848	6,109	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					49,790,848	6,109	0
8699999 - Total Cash Equivalents					49,790,848	6,109	0