



# QUARTERLY STATEMENT

As of September 30, 2015  
of the Condition and Affairs of the

## OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way..... Cincinnati ..... OH ..... US ..... 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	One Financial Way..... Cincinnati ..... OH ..... US ..... 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100 <small>(Area Code) (Telephone Number)</small>
Mail Address	Post Office Box 237..... Cincinnati ..... OH ..... US ..... 45201 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	One Financial Way..... Cincinnati ..... OH ..... US ..... 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <small>(Name)</small> amber_roberts@ohionational.com <small>(E-Mail Address)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number) (Extension)</small> 513-794-4516 <small>(Fax Number)</small>

### OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul #	Treasurer	Kush Vijay Kotecha #	Senior Vice President & Chief Corporate Actuary
<b>OTHER</b>			
Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Nancy Arline Dalessio #	Executive Vice President & Chief Administrative Officer
Christopher Allen Carlson	Vice Chairman & Chief Investment Officer	Ronald John Dolan	Vice Chairman & Chief Risk Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Charles Thomas Lanigan #	Senior Vice President
Arthur James Roberts	Senior Vice President & Chief Financial Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner	Senior Vice President		

### DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Ronald John Dolan	Gary Thomas Huffman
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State of..... Ohio  
County of..... Hamilton

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

(Signature) _____ Gary Thomas Huffman (Printed Name) President, Chairman & Chief Executive Officer (Title)	(Signature) _____ Therese Susan McDonough (Printed Name) Secretary (Title)	(Signature) _____ Doris Lee Paul (Printed Name) Treasurer (Title)
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Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_ November, 2015

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

\_\_\_\_\_  
Roxanna S Henry, Notary Public

May 11, 2019

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,580,202,601	0	2,580,202,601	2,466,038,395
2. Stocks:				
2.1 Preferred stocks.....	16,610,000	0	16,610,000	16,863,997
2.2 Common stocks.....	1,924	0	1,924	3,651
3. Mortgage loans on real estate:				
3.1 First liens.....	387,949,231	0	387,949,231	378,230,220
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(5,362,476)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(5,362,476)	0	(5,362,476)	(5,720,075)
6. Contract loans (including \$.....0 premium notes).....	102,056,789	0	102,056,789	100,276,517
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	128,482	0	128,482	129,210
9. Receivables for securities.....	26,461	0	26,461	129,063
10. Securities lending reinvested collateral assets.....	70,374,787	0	70,374,787	94,102,385
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,151,987,799	0	3,151,987,799	3,050,053,363
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	30,753,154	0	30,753,154	28,382,229
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,777,587	0	9,777,587	14,802,219
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	116,339,023	0	116,339,023	118,792,603
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	10,291,975	0	10,291,975	10,879,196
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	17,122	0	17,122	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	141,103
18.2 Net deferred tax asset.....	117,461,360	66,870,049	50,591,311	54,822,323
19. Guaranty funds receivable or on deposit.....	2,472,254	0	2,472,254	2,502,153
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	37,742,386	0	37,742,386	53,776,308
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	85,113	0	85,113	92,130
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,476,927,773	66,870,049	3,410,057,724	3,334,243,627
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	241,748,993	0	241,748,993	271,568,009
28. Total (Lines 26 and 27).....	3,718,676,766	66,870,049	3,651,806,717	3,605,811,636

**DETAILS OF WRITE-INS**

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Fund revenue receivable.....	69,007	0	69,007	76,024
2502. State taxes recoverable.....	16,106	0	16,106	16,106
2503. Miscellaneous assets.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	85,113	0	85,113	92,130

# OHIO NATIONAL LIFE ASSURANCE CORPORATION

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,870,359,612 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,870,359,612	2,738,554,701
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	92,949,060	97,556,955
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	3,202,812	3,346,196
4. Contract claims:		
4.1 Life.....	6,700,937	7,893,469
4.2 Accident and health.....	624,165	600,101
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	870,219	684,459
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	9,337,423	10,346,703
10. Commissions to agents due or accrued - life and annuity contracts \$....3,563,503, accident and health \$....223,429 and deposit-type contract funds \$.....0.....	3,786,932	4,126,229
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,365,617	1,387,120
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(4,696,069)	(6,563,170)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,873,995	6,581,795
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	2,707,619	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,567,088	3,581,619
17. Amounts withheld or retained by company as agent or trustee.....	2,085,652	1,822,503
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	19,865,192	43,840,971
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	29,911,336	30,076,641
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	2,456,000	0
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	2,495,875	0
24.10 Payable for securities lending.....	70,374,787	94,102,385
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	487,044	284,755
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,122,325,296	3,038,223,433
27. From Separate Accounts statement.....	241,748,993	271,568,009
28. Total liabilities (Lines 26 and 27).....	3,364,074,289	3,309,791,442
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	190,156,135	198,443,899
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	278,132,421	286,420,185
38. Totals of Lines 29, 30 and 37.....	287,732,426	296,020,190
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,651,806,715	3,605,811,632

### DETAILS OF WRITE-INS

2501. Unclaimed funds.....	487,044	284,755
2502. ....	0	0
2503. ....	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	487,044	284,755
3101. ....	0	0
3102. ....	0	0
3103. ....	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. ....	0	0
3402. ....	0	0
3403. ....	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

## SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	196,307,926	188,002,927	281,208,643
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	118,558,368	115,902,273	153,884,884
4. Amortization of Interest Maintenance Reserve (IMR).....	1,971,884	1,839,987	2,650,446
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	26,025,237	40,870,024	56,641,326
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,179,137	1,191,454	1,586,428
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	14,438,570	15,584,806	20,182,245
9. Totals (Lines 1 to 8.3).....	358,481,122	363,391,471	516,153,972
10. Death benefits.....	44,210,979	33,503,712	48,796,304
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	13,638
12. Annuity benefits.....	2,846,299	4,003,945	5,063,150
13. Disability benefits and benefits under accident and health contracts.....	7,589,515	6,245,260	9,116,162
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	54,133,683	63,488,513	84,453,824
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	821,559	1,010,589	1,341,453
18. Payments on supplementary contracts with life contingencies.....	110,310	114,680	151,916
19. Increase in aggregate reserves for life and accident and health contracts.....	133,604,241	128,736,888	194,661,022
20. Totals (Lines 10 to 19).....	243,316,586	237,103,587	343,597,469
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	37,690,500	37,317,201	53,669,005
22. Commissions and expense allowances on reinsurance assumed.....	29,422	38,569	51,077
23. General insurance expenses.....	46,938,113	46,593,192	55,830,572
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	9,425,075	9,805,604	16,596,216
25. Increase in loading on deferred and uncollected premiums.....	2,750,922	5,531,068	3,076,414
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(4,122,760)	(7,067,969)	(2,639,103)
27. Aggregate write-ins for deductions.....	5,124,281	3,224,493	3,967,076
28. Totals (Lines 20 to 27).....	341,152,139	332,545,745	474,148,726
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	17,328,983	30,845,726	42,005,246
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	17,328,983	30,845,726	42,005,246
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	10,671,900	10,244,173	17,063,188
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	6,657,083	20,601,553	24,942,058
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(345,949) (excluding taxes of \$....518,325 transferred to the IMR).....	58,148	(7,269,765)	(6,839,409)
35. Net income (Line 33 plus Line 34).....	6,715,231	13,331,788	18,102,649
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	296,020,189	316,776,127	316,776,127
37. Net income (Line 35).....	6,715,231	13,331,788	18,102,649
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(48,388).....	(90,591)	(7,376)	(6,776)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	9,986,079	13,669,132	16,528,393
41. Change in nonadmitted assets.....	(14,265,479)	(7,463,058)	(9,440,521)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	165,305	(4,104,879)	(4,303,476)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(8,000,000)	(10,000,000)	(31,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(2,798,310)	(6,363,765)	(10,636,207)
54. Net change in capital and surplus (Lines 37 through 53).....	(8,287,765)	(938,158)	(20,755,938)
55. Capital and surplus as of statement date (Lines 36 + 54).....	287,732,424	315,837,970	296,020,189
<b>DETAILS OF WRITE-INS</b>			
08.301. COI Charges.....	8,834,101	8,923,299	11,888,727
08.302. Surrender Charges.....	6,100,006	6,572,433	8,707,286
08.303. Administrative Charges.....	(495,537)	89,073	(413,768)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	14,438,570	15,584,806	20,182,245
2701. Health Surrender Benefits.....	5,124,281	3,224,493	3,967,076
2702. ....	0	0	0
2703. ....	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	5,124,281	3,224,493	3,967,076
5301. Amortization of Coinsurance Gain.....	(6,892,802)	(6,363,765)	(8,833,164)
5302. Prior period adjustment.....	4,094,492	0	(1,803,043)
5303. Surplus related to reinsurance transactions.....	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(2,798,310)	(6,363,765)	(10,636,207)

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	201,134,599	186,654,828	275,593,846
2. Net investment income.....	117,533,599	113,719,154	153,622,333
3. Miscellaneous income.....	34,750,142	51,282,519	69,576,835
4. Total (Lines 1 through 3).....	353,418,340	351,656,501	498,793,014
5. Benefit and loss related payments.....	110,310,714	111,651,377	153,425,839
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(5,989,861)	(8,571,371)	(8,675,488)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	102,043,803	98,998,102	131,117,771
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....89,315 tax on capital gains (losses).....	10,200,281	20,001,664	21,469,942
10. Total (Lines 5 through 9).....	216,564,937	222,079,772	297,338,064
11. Net cash from operations (Line 4 minus Line 10).....	136,853,403	129,576,729	201,454,950
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	221,437,711	151,660,439	252,748,610
12.2 Stocks.....	1,264,188	1,835,959	2,767,938
12.3 Mortgage loans.....	45,240,993	45,921,317	69,140,892
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	70,812	70,812
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	26,326,075	8,320,530	209,666
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	294,268,967	207,809,057	324,937,918
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	335,916,173	337,653,373	450,116,176
13.2 Stocks.....	1,000,000	5,074,000	8,606,000
13.3 Mortgage loans.....	54,960,000	28,135,000	55,535,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	0	12,176,073	15,312,075
13.7 Total investments acquired (Lines 13.1 to 13.6).....	391,876,173	383,038,446	529,569,251
14. Net increase or (decrease) in contract loans and premium notes.....	1,780,272	1,195,133	2,555,573
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(99,387,478)	(176,424,522)	(207,186,906)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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.....	0	1,127,575	1,822,019
16.5 Dividends to stockholders.....	8,000,000	10,000,000	31,000,000
16.6 Other cash provided (applied).....	(29,108,326)	42,338,133	33,721,572
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(37,108,326)	33,465,708	4,543,591
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	357,599	(13,382,085)	(1,188,365)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(5,720,076)	(4,531,711)	(4,531,711)
19.2 End of period (Line 18 plus Line 19.1).....	(5,362,477)	(17,913,795)	(5,720,076)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 .....	0	0	0

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	424,544,254	396,062,729	607,582,180
3. Ordinary individual annuities.....	82,232	73,917	100,816
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	14,579,987	13,738,000	18,582,883
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	439,206,473	409,874,646	626,265,879
12. Deposit-type contracts.....	1,680,951	1,237,926	2,154,699
13. Total.....	440,887,424	411,112,572	628,420,578

**DETAILS OF WRITE-INS**

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

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies

#### A. Accounting Practices

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

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

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

	State of Domicile	September 30, 2015	December 31, 2014
Net Income			
(1) Net (Loss) Income	OH	\$ 6,715,231	18,102,649
(2) State prescribed practices: NONE		-	-
(3) State permitted practices: NONE		-	-
(4) Net Income, NAIC SAP		<u>\$ 6,715,231</u>	<u>18,102,649</u>
Surplus			
(5) Statutory capital and surplus	OH	\$ 287,732,424	296,020,189
(6) State prescribed practices: NONE		-	-
(7) State permitted practices: NONE		-	-
(8) Statutory capital and surplus, NAIC SAP		<u>\$ 287,732,424</u>	<u>296,020,189</u>

#### C. Accounting Policy

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

### 2. Accounting Changes and Corrections of Errors

The Company's September 30, 2015 financial statements reflect a prior period adjustment relating to the recording of reinsurance premiums and reserves with an affiliate. As of December 31, 2014, these reinsurance premiums were overstated by \$86,377 and the reserves were overstated by \$6,385,596. As a result, surplus was understated by \$4,094,492. The events contributing to the reinsurance premiums and reserves overstatements impact surplus as follows:

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

### 3 - 4. No significant change

### 5. Investments

#### D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following table represents each security that recognized other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flow s	Recognized Other-than- temporary Impairment in Current Period	Amortized Cost After Other-than- temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
52520MAE3	1,189,907	1,167,618	22,288	1,167,618	1,189,404	9/30/2015
Total	<u>\$ 1,189,907</u>	<u>\$ 1,167,618</u>	<u>\$ 22,288</u>	<u>\$ 1,167,618</u>	<u>\$ 1,189,404</u>	

**NOTES TO FINANCIAL STATEMENTS**

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

(a) The aggregate amount of unrealized losses		
(1) Less than 12 Months	\$	(1,187)
(2) 12 Months or Longer	\$	(959)

(b) The aggregate related fair value of securities with unrealized losses		
(1) Less than 12 Months	\$	87,757
(2) 12 Months or Longer	\$	34,082

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- (b) The fair value of the collateral received and the portion of that collateral that that company has sold or re-pledged is \$70,374,787.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

**6 - 9. No significant change**

**10. Information Concerning Parent, Subsidiaries and Affiliates.**

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

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

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the nine months ended September 30, 2015 was \$68,598 and \$164,102 for the year ended December 31, 2014. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At September 30, 2015 ONLAC had \$36,329,488 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

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

**11. Debt**

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

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

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

**13. – 16. No significant change**

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

## NOTES TO FINANCIAL STATEMENTS

18 - 19. No significant change

### 20. Fair Value

A.

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

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Cash	\$ (5,362,476)	\$ -	\$ -	\$ (5,362,476)
Securities lending collateral	-	70,374,787		70,374,787
Perpetual Preferred stock				
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	663,760	-	663,760
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	663,760	-	663,760
Common Stock				
Industrial and Misc	-	1,924	-	1,924
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	1,924	-	1,924
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	241,748,993	-	-	241,748,993
Total assets at fair value	<u>\$ 236,386,517</u>	<u>\$ 71,040,471</u>	<u>\$ -</u>	<u>\$ 307,426,988</u>
b. Liabilities at fair value				
Derivative liabilities	-	-	-	-
Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

(2) Fair Value Measurements in Level 3 of the Fair value Hierarchy

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

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

C) Fair Values for all Financial Instruments:

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	2,710,841,599	2,580,202,601	-	2,710,841,599	-	-
Common stock non-affiliate	1,924	1,924	-	1,924	-	-
Preferred stock	16,417,013	16,610,000	-	16,417,013	-	-
Mortgage loans	406,566,915	387,949,231	-	-	406,566,915	-

21. - 23. No significant change

## **NOTES TO FINANCIAL STATEMENTS**

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

**25. Change in Incurred Losses and Loss Adjustment Expenses**

Reserves and Loss Adjustment Expenses as of December 31, 2014 were \$69,429,400. As of September 30, 2015, \$4,728,640 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$64,019,626. The decrease is normally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

**26. - 35. No significant change**

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/01/2012

6.4 By what department or departments?  
Ohio Department of Insurance

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

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

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

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

**FINANCIAL**

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 37,742,386

**INVESTMENT**

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 70,374,787

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 70,374,787

16.3 Total payable for securities lending reported on the liability page: \$ 70,374,787

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

**OHIO NATIONAL LIFE ASSURANCE CORPORATION  
GENERAL INTERROGATORIES (continued)**

**PART 2 - LIFE & HEALTH**

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

	Amount
1.1 Long-term mortgages in good standing	
1.11 Farm mortgages.....	\$.....0
1.12 Residential mortgages.....	\$.....0
1.13 Commercial mortgages.....	\$.....387,949,232
1.14 Total mortgages in good standing.....	\$.....387,949,232
1.2 Long-term mortgages in good standing with restructured terms	
1.21 Total mortgages in good standing with restructured terms.....	\$.....0
1.3 Long-term mortgage loans upon which interest is overdue more than three months	
1.31 Farm mortgages.....	\$.....0
1.32 Residential mortgages.....	\$.....0
1.33 Commercial mortgages.....	\$.....0
1.34 Total mortgages with interest overdue more than three months.....	\$.....0
1.4 Long-term mortgage loans in process of foreclosure	
1.41 Farm mortgages.....	\$.....0
1.42 Residential mortgages.....	\$.....0
1.43 Commercial mortgages.....	\$.....0
1.44 Total mortgages in process of foreclosure.....	\$.....0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....	\$.....387,949,232
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61 Farm mortgages.....	\$.....0
1.62 Residential mortgages.....	\$.....0
1.63 Commercial mortgages.....	\$.....0
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....0
2. Operating Percentages:	
2.1 A&H loss percent.....	.....43.9
2.2 A&H cost containment percent.....	.....4.5
2.3 A&H expense percent excluding cost containment expenses.....	.....115.4
3.1 Do you act as a custodian for health savings accounts?.....	Yes [ ] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....0
3.3 Do you act as an administrator for health savings accounts?.....	Yes [ ] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....0

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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**NONE**

# OHIO NATIONAL LIFE ASSURANCE CORPORATION SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status	Direct Business Only						
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts	
			2 Life Insurance Premiums	3 Annuity Considerations					
1.	Alabama.....	AL	L	4,739,355	180	269,491	0	5,009,026	0
2.	Alaska.....	AK	L	89,600	0	943	0	90,543	0
3.	Arizona.....	AZ	L	4,399,149	240	155,341	0	4,554,730	0
4.	Arkansas.....	AR	L	4,135,546	0	95,983	0	4,231,529	0
5.	California.....	CA	L	46,149,691	0	990,800	0	47,140,491	505,000
6.	Colorado.....	CO	L	9,777,846	0	987,031	0	10,764,877	0
7.	Connecticut.....	CT	L	7,047,156	0	153,861	0	7,201,017	0
8.	Delaware.....	DE	L	5,691,403	0	26,190	0	5,717,593	0
9.	District of Columbia.....	DC	L	546,638	0	42,550	0	589,188	0
10.	Florida.....	FL	L	19,745,736	0	733,603	0	20,479,339	0
11.	Georgia.....	GA	L	16,569,280	0	313,237	0	16,882,517	200,156
12.	Hawaii.....	HI	L	89,450	0	5,455	0	94,905	0
13.	Idaho.....	ID	L	2,728,162	0	167,333	0	2,895,495	0
14.	Illinois.....	IL	L	14,333,089	0	379,245	0	14,712,334	0
15.	Indiana.....	IN	L	6,465,767	0	205,373	0	6,671,140	0
16.	Iowa.....	IA	L	4,768,109	0	118,241	0	4,886,350	0
17.	Kansas.....	KS	L	5,462,667	16,336	244,870	0	5,723,873	0
18.	Kentucky.....	KY	L	3,363,350	0	210,855	0	3,574,205	0
19.	Louisiana.....	LA	L	3,527,370	0	168,299	0	3,695,669	0
20.	Maine.....	ME	L	761,608	0	3,205	0	764,813	0
21.	Maryland.....	MD	L	6,314,684	5,819	360,520	0	6,681,023	0
22.	Massachusetts.....	MA	L	10,762,629	0	152,220	0	10,914,849	0
23.	Michigan.....	MI	L	13,413,628	0	733,659	0	14,147,287	50,001
24.	Minnesota.....	MN	L	9,902,151	0	188,145	0	10,090,296	0
25.	Mississippi.....	MS	L	1,859,903	0	129,420	0	1,989,323	0
26.	Missouri.....	MO	L	9,136,112	100	195,215	0	9,331,427	0
27.	Montana.....	MT	L	6,930,021	0	57,758	0	6,987,779	0
28.	Nebraska.....	NE	L	3,668,368	0	87,824	0	3,756,192	0
29.	Nevada.....	NV	L	1,452,092	0	42,819	0	1,494,911	0
30.	New Hampshire.....	NH	L	1,707,076	0	54,954	0	1,762,030	0
31.	New Jersey.....	NJ	L	8,998,659	300	340,709	0	9,339,668	0
32.	New Mexico.....	NM	L	866,106	0	28,145	0	894,251	0
33.	New York.....	NY	N	610,663	0	33,871	0	644,534	0
34.	North Carolina.....	NC	L	9,507,367	4,545	341,983	0	9,853,895	0
35.	North Dakota.....	ND	L	786,262	0	35,398	0	821,660	0
36.	Ohio.....	OH	L	31,056,030	0	1,161,548	0	32,217,578	359,513
37.	Oklahoma.....	OK	L	6,115,837	0	192,389	0	6,308,226	0
38.	Oregon.....	OR	L	4,474,602	0	208,619	0	4,683,221	0
39.	Pennsylvania.....	PA	L	15,517,596	44,587	793,058	0	16,355,241	0
40.	Rhode Island.....	RI	L	919,815	0	32,906	0	952,721	0
41.	South Carolina.....	SC	L	8,278,561	0	65,876	0	8,344,437	0
42.	South Dakota.....	SD	L	436,143	0	21,285	0	457,428	0
43.	Tennessee.....	TN	L	17,771,153	4,000	446,055	0	18,221,208	0
44.	Texas.....	TX	L	40,469,572	85	910,453	0	41,380,110	503,782
45.	Utah.....	UT	L	3,926,681	0	127,079	0	4,053,760	0
46.	Vermont.....	VT	L	402,572	0	7,435	0	410,007	0
47.	Virginia.....	VA	L	26,298,527	840	245,830	0	26,545,197	62,500
48.	Washington.....	WA	L	14,074,053	0	308,426	0	14,382,479	0
49.	West Virginia.....	WV	L	837,060	5,200	178,951	0	1,021,211	0
50.	Wisconsin.....	WI	L	4,786,410	0	307,789	0	5,094,199	0
51.	Wyoming.....	WY	L	4,006,621	0	20,573	0	4,027,194	0
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	55,494	0	0	0	55,494	0
54.	Puerto Rico.....	PR	L	3,259,198	0	702,221	0	3,961,419	0
55.	US Virgin Islands.....	VI	N	11,763	0	0	0	11,763	0
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57.	Canada.....	CAN	N	6,907	0	0	0	6,907	0
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0
59.	Subtotal.....	(a)	51	429,011,288	82,232	13,785,039	0	442,878,559	1,680,952
90.	Reporting entity contributions for employee benefit plans.....	XXX		0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		456,085	0	792,971	0	1,249,056	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		429,467,373	82,232	14,578,010	0	444,127,615	1,680,952
96.	Plus Reinsurance Assumed.....	XXX		0	0	422,574	0	422,574	0
97.	Totals (All Business).....	XXX		429,467,373	82,232	15,000,584	0	444,550,189	1,680,952
98.	Less Reinsurance Ceded.....	XXX		235,108,860	0	8,220,350	0	243,329,210	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		194,358,513	82,232	6,780,234	0	201,220,979	1,680,952

**DETAILS OF WRITE-INS**

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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

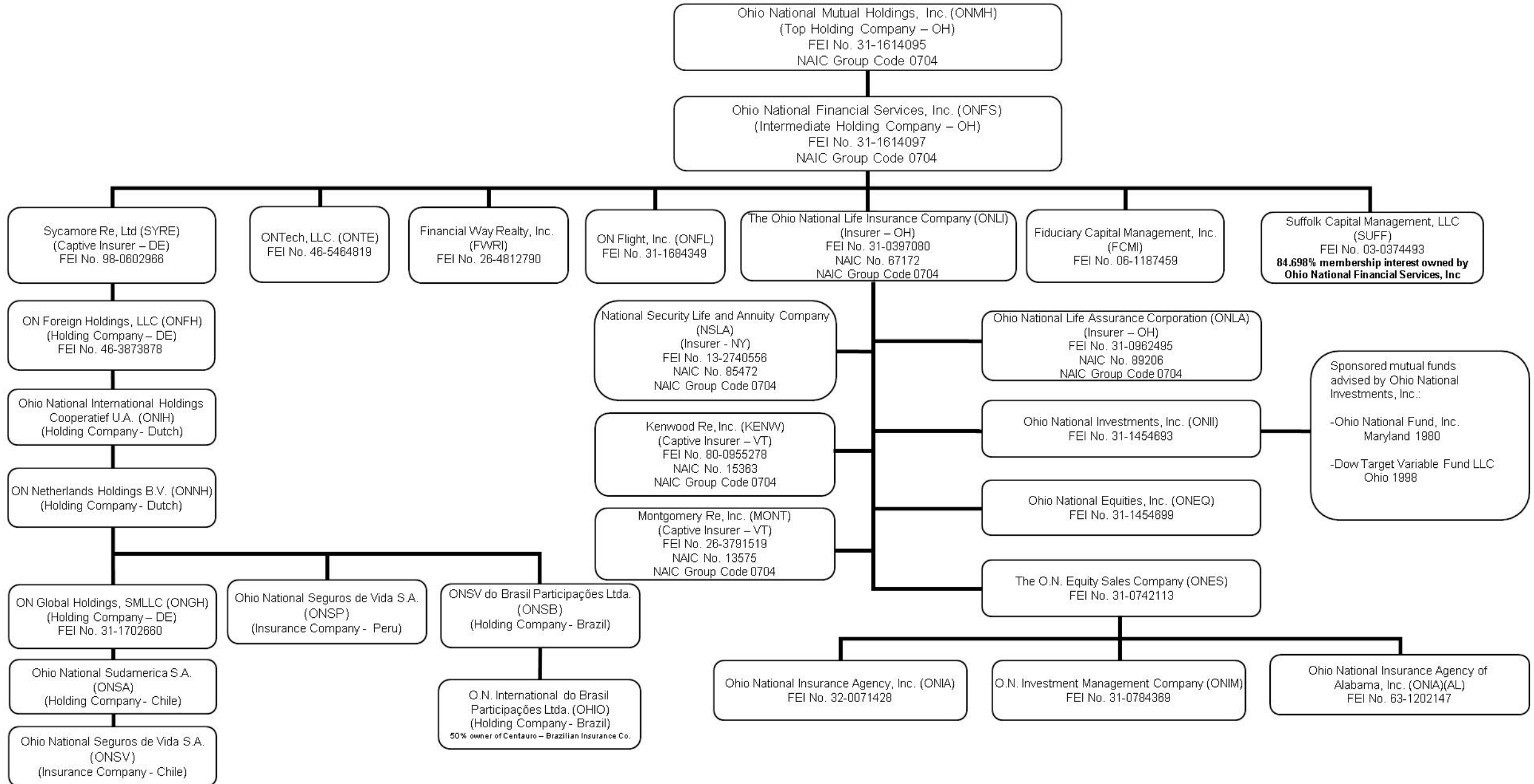
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



Q12

**OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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

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**OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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

Q13.1

**OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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

Q13.2

# OHIO NATIONAL LIFE ASSURANCE CORPORATION 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.

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

**Explanations:**

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

**Bar Code:**



**NONE**

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

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.....	378,230,225	391,901,955
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	54,960,000	55,535,000
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	45,240,993	69,140,892
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	65,838
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	387,949,232	378,230,225
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	387,949,232	378,230,225
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	387,949,232	378,230,225

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	129,211	200,042
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(728)	(19)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	70,812
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	128,483	129,211
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	128,483	129,211

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,482,906,035	2,276,587,873
2. Cost of bonds and stocks acquired.....	336,916,171	458,722,176
3. Accrual of discount.....	1,362,631	1,728,156
4. Unrealized valuation increase (decrease).....	(138,254)	(11,301)
5. Total gain (loss) on disposals.....	2,311,432	6,487,547
6. Deduct consideration for bonds and stocks disposed of.....	222,701,884	255,516,548
7. Deduct amortization of premium.....	2,723,318	2,921,415
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	1,118,305	2,170,453
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,596,814,508	2,482,906,035
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,596,814,508	2,482,906,035

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	1,515,324,157	71,274,632	38,300,539	(258,600)	1,487,801,579	1,515,324,157	1,548,039,650	1,406,681,138
2. NAIC 2 (a).....	914,499,625	25,610,668	23,459,715	(12,678,501)	928,264,154	914,499,625	903,972,077	922,288,757
3. NAIC 3 (a).....	106,378,122	1,980,000	11,077,313	12,086,890	115,488,730	106,378,122	109,367,699	113,122,940
4. NAIC 4 (a).....	15,239,513	0	252,207	44,040	16,290,576	15,239,513	15,031,346	15,375,179
5. NAIC 5 (a).....	1,461,681	0	10,830	(620,070)	4,891,934	1,461,681	830,781	4,924,123
6. NAIC 6 (a).....	3,524,892	484	1,065,720	501,387	3,642,624	3,524,892	2,961,043	3,646,258
7. Total Bonds.....	2,556,427,990	98,865,784	74,166,324	(924,854)	2,556,379,597	2,556,427,990	2,580,202,596	2,466,038,395
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	3,120,000	0	0	(3,120,000)	3,120,000	3,120,000	0	3,120,000
9. NAIC 2.....	9,750,000	1,000,000	250,000	3,120,000	10,750,000	9,750,000	13,620,000	10,750,000
10. NAIC 3.....	2,986,000	0	0	0	2,986,000	2,986,000	2,986,000	2,986,000
11. NAIC 4.....	4,000	0	0	0	8,000	4,000	4,000	7,997
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	15,860,000	1,000,000	250,000	0	16,864,000	15,860,000	16,610,000	16,863,997
15. Total Bonds and Preferred Stock.....	2,572,287,990	99,865,784	74,416,324	(924,854)	2,573,243,597	2,572,287,990	2,596,812,596	2,482,902,392

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....972,584; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**Sch. DA-Part 1  
NONE**

**Sch. DA-Verification  
NONE**

**Sch. DB-Pt A-Verification  
NONE**

**Sch. DB-Pt B-Verification  
NONE**

**Sch. DB-Pt C-Sn 1  
NONE**

**Sch. DB-Pt C-Sn 2  
NONE**

**Sch. DB-Verification  
NONE**

**Sch. E-Verification  
NONE**

**Sch. A-Pt 2  
NONE**

**Sch. A-Pt 3  
NONE**

## SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	City							
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>									
1025784	CLEARWATER		FL		08/18/2015	4.250	2,500,000	.0	5,000,000
1825783	INDIANAPOLIS		IN		08/04/2015	4.283	2,950,000	.0	5,350,000
1825780	LEXINGTON		KY		07/28/2015	4.292	1,800,000	.0	2,575,000
2325789	SHELBY TOWNSHIP		MI		09/09/2015	4.500	1,850,000	.0	3,000,000
3625785	DAYTON		OH		08/26/2015	4.574	1,000,000	.0	1,335,000
4425774	RED OAK		TX		07/10/2015	4.250	1,350,000	.0	2,660,000
4825775	SILVERDALE		WA		07/13/2015	4.300	3,000,000	.0	5,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other					XXX	XXX	14,450,000	.0	24,920,000
0899999. Total - Mortgages in Good Standing					XXX	XXX	14,450,000	.0	24,920,000
3399999. Total Mortgages					XXX	XXX	14,450,000	.0	24,920,000

## SCHEDULE B - PART 3

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	City						8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
<b>Mortgages Closed by Repayment</b>																	
0024893	ALBUQUERQUE		NM		11/06/2000	07/29/2015	923,385	.0	.0	.0	.0	.0	.0	794,023	794,023	.0	.0
0325153	GILBERT		AZ		07/07/2005	07/29/2015	933,999	.0	.0	.0	.0	.0	.0	912,165	912,165	.0	.0
0525142	FRESNO		CA		05/31/2005	09/01/2015	2,657,964	.0	.0	.0	.0	.0	.0	2,533,035	2,533,035	.0	.0
1525287	BROWNSBURG		IN		12/20/2006	08/04/2015	1,290,070	.0	.0	.0	.0	.0	.0	1,247,686	1,247,686	.0	.0
1825143	LEXINGTON		KY		05/31/2005	08/04/2015	722,884	.0	.0	.0	.0	.0	.0	693,573	693,573	.0	.0
3625189	COLUMBUS		OH		11/10/2005	09/01/2015	820,790	.0	.0	.0	.0	.0	.0	784,245	784,245	.0	.0
4825435	GIG HARBOR		WA		02/19/2009	09/23/2015	1,460,531	.0	.0	.0	.0	.0	.0	1,433,588	1,433,588	.0	.0
0199999. Total - Mortgages Closed by Repayment							8,809,623	.0	.0	.0	.0	.0	.0	8,398,315	8,398,315	.0	.0
<b>Mortgages With Partial Repayments</b>																	
0024695	COEUR D'ALENE		ID		04/30/2001		1,204,388	.0	.0	.0	.0	.0	.0	.0	31,771	.0	.0
0024750	DOUGLASS TWP		PA		09/30/1997		633,835	.0	.0	.0	.0	.0	.0	.0	52,443	.0	.0
0024762	SODDY-DAISY		TN		04/30/2001		57,504	.0	.0	.0	.0	.0	.0	.0	7,658	.0	.0
0024809	COLONIAL HGTS		TN		10/30/1998		634,068	.0	.0	.0	.0	.0	.0	.0	24,314	.0	.0
0024872	OAKWOOD		GA		10/22/1999		319,474	.0	.0	.0	.0	.0	.0	.0	14,224	.0	.0
0024881	ELKTON		MD		02/15/2000		2,181,509	.0	.0	.0	.0	.0	.0	.0	58,320	.0	.0
0024884	LOUISA		KY		04/28/2000		977,833	.0	.0	.0	.0	.0	.0	.0	38,405	.0	.0
0024893	ALBUQUERQUE		NM		11/06/2000		923,385	.0	.0	.0	.0	.0	.0	.0	69,939	.0	.0
0024902	HALLS CROSSROAD		TN		05/16/2001		151,643	.0	.0	.0	.0	.0	.0	.0	25,058	.0	.0
0024913	KNOX COUNTY		TN		10/12/2001		1,141,670	.0	.0	.0	.0	.0	.0	.0	32,769	.0	.0
0024917	MUSKOGEE		OK		12/21/2001		915,380	.0	.0	.0	.0	.0	.0	.0	31,140	.0	.0
0024922	BIRMINGHAM		AL		04/09/2002		4,286,562	.0	.0	.0	.0	.0	.0	.0	114,273	.0	.0
0024924	COLUMBUS		OH		05/01/2002		1,050,018	.0	.0	.0	.0	.0	.0	.0	13,304	.0	.0
0024926	EL PASO		TX		05/17/2002		1,296,163	.0	.0	.0	.0	.0	.0	.0	123,254	.0	.0
0125329	MOUNTAIN BROOK		AL		06/21/2007		2,154,259	.0	.0	.0	.0	.0	.0	.0	29,805	.0	.0
0125488	BIRMINGHAM		AL		03/09/2011		834,059	.0	.0	.0	.0	.0	.0	.0	35,154	.0	.0

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### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0125523	FORT PAYNE	AL		08/30/2011		1,343,837	.0	.0	.0	.0	.0	.0	30,957	.0	.0	.0	
0125659	DAPHNE	AL		10/30/2013		757,009	.0	.0	.0	.0	.0	.0	17,749	.0	.0	.0	
0125745	HOOVER	AL		03/26/2015		.0	.0	.0	.0	.0	.0	.0	22,952	.0	.0	.0	
0325153	GILBERT	AZ		07/07/2005		933,999	.0	.0	.0	.0	.0	.0	3,164	.0	.0	.0	
0325357	LAVEEN	AZ		11/30/2007		737,319	.0	.0	.0	.0	.0	.0	8,070	.0	.0	.0	
0325431	TUCSON	AZ		12/05/2008		1,331,359	.0	.0	.0	.0	.0	.0	8,995	.0	.0	.0	
0325548	MESA	AZ		03/20/2012		1,833,777	.0	.0	.0	.0	.0	.0	17,170	.0	.0	.0	
0325771	PHOENIX	AZ		06/30/2015		.0	.0	.0	.0	.0	.0	.0	8,614	.0	.0	.0	
0425231	LITTLE ROCK	AR		04/25/2006		2,332,970	.0	.0	.0	.0	.0	.0	64,690	.0	.0	.0	
0524994	TUSTIN	CA		04/17/2003		2,251,373	.0	.0	.0	.0	.0	.0	53,142	.0	.0	.0	
0525142	FRESNO	CA		05/31/2005		2,657,964	.0	.0	.0	.0	.0	.0	31,687	.0	.0	.0	
0525227	SAN DIEGO	CA		04/03/2006		1,292,675	.0	.0	.0	.0	.0	.0	11,842	.0	.0	.0	
0525295	MISSION VIEJO	CA		12/28/2006		1,087,133	.0	.0	.0	.0	.0	.0	35,683	.0	.0	.0	
0525373	WINDSOR	CA		01/15/2008		3,163,560	.0	.0	.0	.0	.0	.0	24,871	.0	.0	.0	
0525396	MORGAN HILLS	CA		05/22/2008		2,518,177	.0	.0	.0	.0	.0	.0	23,222	.0	.0	.0	
0525404	LOS ANGELES	CA		07/09/2008		1,507,133	.0	.0	.0	.0	.0	.0	10,515	.0	.0	.0	
0525417	DEL MAR	CA		09/30/2008		1,211,420	.0	.0	.0	.0	.0	.0	19,971	.0	.0	.0	
0525425	CHINO	CA		10/30/2008		2,379,343	.0	.0	.0	.0	.0	.0	16,623	.0	.0	.0	
0525452	SUNNYVALE	CA		06/17/2010		918,800	.0	.0	.0	.0	.0	.0	8,891	.0	.0	.0	
0525522	DANA POINT	CA		08/19/2011		1,101,302	.0	.0	.0	.0	.0	.0	17,270	.0	.0	.0	
0525583	VICTORVILLE	CA		11/02/2012		1,006,138	.0	.0	.0	.0	.0	.0	31,657	.0	.0	.0	
0525630	LOS ANGELES	CA		06/19/2013		3,237,404	.0	.0	.0	.0	.0	.0	48,386	.0	.0	.0	
0625722	GREENWOOD	CO		12/15/2014		1,000,000	.0	.0	.0	.0	.0	.0	20,786	.0	.0	.0	
0625761	GOLDEN	CO		05/22/2015		.0	.0	.0	.0	.0	.0	.0	18,823	.0	.0	.0	
1025057	LAKELAND	FL		02/27/2004		1,554,539	.0	.0	.0	.0	.0	.0	32,698	.0	.0	.0	
1025205	PORT ST LUCIE	FL		01/31/2006		571,485	.0	.0	.0	.0	.0	.0	7,403	.0	.0	.0	
1025264	WEST PALM BEACH	FL		09/07/2006		1,503,166	.0	.0	.0	.0	.0	.0	8,096	.0	.0	.0	
1025286	FORT LAUDERDALE	FL		12/18/2006		2,078,568	.0	.0	.0	.0	.0	.0	17,591	.0	.0	.0	
1025325	PLANTATION	FL		05/14/2007		650,754	.0	.0	.0	.0	.0	.0	13,016	.0	.0	.0	
1025349	WINTER HAVEN	FL		09/28/2007		571,314	.0	.0	.0	.0	.0	.0	17,259	.0	.0	.0	
1025363	CORAL SPRINGS	FL		12/20/2007		1,440,626	.0	.0	.0	.0	.0	.0	26,226	.0	.0	.0	
1025381	ROCKLEDGE	FL		01/31/2008		2,168,973	.0	.0	.0	.0	.0	.0	36,918	.0	.0	.0	
1025398	TAMPA	FL		06/02/2008		652,609	.0	.0	.0	.0	.0	.0	42,101	.0	.0	.0	
1025434	POMPANO BEACH	FL		02/17/2009		609,244	.0	.0	.0	.0	.0	.0	11,879	.0	.0	.0	
1025473	JACKSONVILLE	FL		11/01/2010		1,512,241	.0	.0	.0	.0	.0	.0	28,995	.0	.0	.0	
1025485	GROVELAND	FL		01/26/2011		2,070,762	.0	.0	.0	.0	.0	.0	24,732	.0	.0	.0	
1025486	GROVELAND	FL		01/26/2011		388,258	.0	.0	.0	.0	.0	.0	4,638	.0	.0	.0	
1025489	ORLANDO	FL		03/24/2011		830,176	.0	.0	.0	.0	.0	.0	13,359	.0	.0	.0	
1025495	ST PETERSBURG	FL		04/07/2011		1,153,360	.0	.0	.0	.0	.0	.0	27,693	.0	.0	.0	
1025503	JACKSONVILLE	FL		05/27/2011		1,295,239	.0	.0	.0	.0	.0	.0	20,758	.0	.0	.0	
1025515	KISSIMEE	FL		07/07/2011		1,014,357	.0	.0	.0	.0	.0	.0	15,848	.0	.0	.0	
1025519	DESTIN	FL		07/27/2011		2,698,407	.0	.0	.0	.0	.0	.0	25,615	.0	.0	.0	
1025528	ORLANDO	FL		09/29/2011		851,447	.0	.0	.0	.0	.0	.0	13,222	.0	.0	.0	

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## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1025565	TAMPA	FL		07/03/2012		2,595,496	.0	.0	.0	.0	.0	.0	23,894	.0	.0	.0	
1025575	TITUSVILLE	FL		09/26/2012		688,798	.0	.0	.0	.0	.0	.0	14,705	.0	.0	.0	
1025581	MARIANNA	FL		10/26/2012		1,434,474	.0	.0	.0	.0	.0	.0	20,661	.0	.0	.0	
1025622	BRADENTON	FL		05/13/2013		1,160,240	.0	.0	.0	.0	.0	.0	15,937	.0	.0	.0	
1025647	OCOE	FL		08/29/2013		1,315,580	.0	.0	.0	.0	.0	.0	17,846	.0	.0	.0	
1025666	MIRAMAR BEACH	FL		12/02/2013		1,561,414	.0	.0	.0	.0	.0	.0	36,256	.0	.0	.0	
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		910,460	.0	.0	.0	.0	.0	.0	23,061	.0	.0	.0	
1025691	ORLANDO	FL		07/23/2014		1,285,156	.0	.0	.0	.0	.0	.0	12,349	.0	.0	.0	
1025695	NICEVILLE	FL		08/08/2014		969,346	.0	.0	.0	.0	.0	.0	5,872	.0	.0	.0	
1025698	OCALA	FL		09/03/2014		1,736,602	.0	.0	.0	.0	.0	.0	20,784	.0	.0	.0	
1025703	NAPLES	FL		09/19/2014		1,538,280	.0	.0	.0	.0	.0	.0	18,199	.0	.0	.0	
1025736	LIVE OAK	FL		01/20/2015		.0	.0	.0	.0	.0	.0	.0	21,625	.0	.0	.0	
1025740	DORAL	FL		02/26/2015		.0	.0	.0	.0	.0	.0	.0	16,499	.0	.0	.0	
1025784	CLEARWATER	FL		08/18/2015		.0	.0	.0	.0	.0	.0	.0	6,627	.0	.0	.0	
1125112	TIFTON	GA		11/29/2004		265,018	.0	.0	.0	.0	.0	.0	11,731	.0	.0	.0	
1125183	OAKWOOD	GA		11/01/2005		1,746,732	.0	.0	.0	.0	.0	.0	35,507	.0	.0	.0	
1125258	DALTON	GA		08/21/2006		1,909,116	.0	.0	.0	.0	.0	.0	48,987	.0	.0	.0	
1125338	OAKWOOD	GA		08/13/2007		437,381	.0	.0	.0	.0	.0	.0	6,302	.0	.0	.0	
1125362	SAVANNAH	GA		12/20/2007		1,878,486	.0	.0	.0	.0	.0	.0	24,136	.0	.0	.0	
1125483	SAVANNAH	GA		12/22/2010		1,222,969	.0	.0	.0	.0	.0	.0	20,464	.0	.0	.0	
1125531	SAVANNAH	GA		10/20/2011		632,902	.0	.0	.0	.0	.0	.0	21,087	.0	.0	.0	
1125597	MACON	GA		01/22/2013		1,183,408	.0	.0	.0	.0	.0	.0	46,608	.0	.0	.0	
1125746	ADEL	GA		04/06/2015		.0	.0	.0	.0	.0	.0	.0	18,848	.0	.0	.0	
1325092	COEUR D'ALENE	ID		09/16/2004		535,407	.0	.0	.0	.0	.0	.0	5,693	.0	.0	.0	
1325224	COEUR D'ALENE	ID		03/30/2006		404,419	.0	.0	.0	.0	.0	.0	3,710	.0	.0	.0	
1425236	MIDLOTHIAN	IL		05/15/2006		1,091,808	.0	.0	.0	.0	.0	.0	10,062	.0	.0	.0	
1425304	ARLINGTON HEIGHTS	IL		02/01/2007		1,642,053	.0	.0	.0	.0	.0	.0	23,421	.0	.0	.0	
1425382	EDWARDSVILLE	IL		02/07/2008		1,799,873	.0	.0	.0	.0	.0	.0	13,185	.0	.0	.0	
1425385	BOURBONNAIS	IL		02/28/2008		864,844	.0	.0	.0	.0	.0	.0	6,784	.0	.0	.0	
1425429	LINCOLNWOOD	IL		12/01/2008		1,521,761	.0	.0	.0	.0	.0	.0	17,250	.0	.0	.0	
1425458	CHICAGO	IL		07/16/2010		767,011	.0	.0	.0	.0	.0	.0	9,142	.0	.0	.0	
1425459	GURNEE	IL		07/22/2010		797,934	.0	.0	.0	.0	.0	.0	13,785	.0	.0	.0	
1425596	CHICAGO	IL		12/26/2012		941,090	.0	.0	.0	.0	.0	.0	8,306	.0	.0	.0	
1425618	NORTHFIELD	IL		05/03/2013		1,238,494	.0	.0	.0	.0	.0	.0	27,171	.0	.0	.0	
1425631	FRANKLIN PARK	IL		06/20/2013		1,166,201	.0	.0	.0	.0	.0	.0	15,750	.0	.0	.0	
1425632	CHICAGO	IL		06/20/2013		1,166,201	.0	.0	.0	.0	.0	.0	15,750	.0	.0	.0	
1425650	LAKE ZURICH	IL		09/06/2013		1,135,153	.0	.0	.0	.0	.0	.0	14,748	.0	.0	.0	
1425673	CHICAGO	IL		01/24/2014		1,200,759	.0	.0	.0	.0	.0	.0	9,276	.0	.0	.0	
1425697	NORTHBROOK	IL		09/03/2014		1,194,062	.0	.0	.0	.0	.0	.0	9,219	.0	.0	.0	
1425704	CICERO	IL		09/25/2014		2,238,251	.0	.0	.0	.0	.0	.0	18,181	.0	.0	.0	
1425750	NORTHFIELD	IL		04/30/2015		.0	.0	.0	.0	.0	.0	.0	4,169	.0	.0	.0	
1525229	ST JOSEPH TWP	IN		04/07/2006		790,764	.0	.0	.0	.0	.0	.0	12,208	.0	.0	.0	
1525287	BROWNSBURG	IN		12/20/2006		1,290,070	.0	.0	.0	.0	.0	.0	6,150	.0	.0	.0	

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## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1525331	INDIANAPOLIS	IN		06/26/2007		309,820	.0	.0	.0	.0	.0	.0	.0	29,649	.0	.0	.0
1525332	MCCORDSVILLE	IN		06/28/2007		1,589,353	.0	.0	.0	.0	.0	.0	.0	17,196	.0	.0	.0
1525371	INDIANAPOLIS	IN		12/26/2007		1,651,628	.0	.0	.0	.0	.0	.0	.0	20,918	.0	.0	.0
1525491	FISHERS	IN		04/06/2011		834,165	.0	.0	.0	.0	.0	.0	.0	13,308	.0	.0	.0
1525499	CARMEL	IN		04/28/2011		1,078,925	.0	.0	.0	.0	.0	.0	.0	13,725	.0	.0	.0
1525573	GRIFFITH	IN		09/11/2012		1,794,972	.0	.0	.0	.0	.0	.0	.0	25,750	.0	.0	.0
1525629	GREENFIELD	IN		06/14/2013		1,994,152	.0	.0	.0	.0	.0	.0	.0	36,764	.0	.0	.0
1525677	MOORESVILLE	IN		02/18/2014		1,403,040	.0	.0	.0	.0	.0	.0	.0	42,419	.0	.0	.0
1525696	BLOOMINGTON	IN		08/21/2014		790,663	.0	.0	.0	.0	.0	.0	.0	9,662	.0	.0	.0
1525707	FISHERS	IN		10/10/2014		3,042,387	.0	.0	.0	.0	.0	.0	.0	23,578	.0	.0	.0
1525718	ZIONSVILLE	IN		11/21/2014		1,040,000	.0	.0	.0	.0	.0	.0	.0	21,689	.0	.0	.0
1625230	DAVENPORT	IA		04/24/2006		237,079	.0	.0	.0	.0	.0	.0	.0	16,184	.0	.0	.0
1625278	ELLSWORTH	IA		11/28/2006		692,825	.0	.0	.0	.0	.0	.0	.0	12,817	.0	.0	.0
1625419	DES MOINES	IA		10/09/2008		2,208,185	.0	.0	.0	.0	.0	.0	.0	25,461	.0	.0	.0
1825143	LEXINGTON	KY		05/31/2005		722,884	.0	.0	.0	.0	.0	.0	.0	4,251	.0	.0	.0
1825599	MIDDLETOWN	KY		01/30/2013		1,740,561	.0	.0	.0	.0	.0	.0	.0	30,657	.0	.0	.0
1825646	LEXINGTON	KY		08/22/2013		1,631,156	.0	.0	.0	.0	.0	.0	.0	27,227	.0	.0	.0
1825699	LOUISVILLE	IN		09/05/2014		1,483,723	.0	.0	.0	.0	.0	.0	.0	25,119	.0	.0	.0
1825708	LEXINGTON	KY		10/10/2014		3,649,633	.0	.0	.0	.0	.0	.0	.0	77,712	.0	.0	.0
1825780	LEXINGTON	KY		07/28/2015		.0	.0	.0	.0	.0	.0	.0	.0	4,749	.0	.0	.0
1925658	BATON ROUGE	LA		10/30/2013		647,553	.0	.0	.0	.0	.0	.0	.0	15,185	.0	.0	.0
2125621	ABERDEEN	MD		05/10/2013		745,499	.0	.0	.0	.0	.0	.0	.0	11,433	.0	.0	.0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		.0	.0	.0	.0	.0	.0	.0	.0	15,024	.0	.0	.0
2225506	BURLINGTON	MA		06/09/2011		1,259,914	.0	.0	.0	.0	.0	.0	.0	19,995	.0	.0	.0
2325307	PLYMOUTH TWP	MI		03/01/2007		1,439,612	.0	.0	.0	.0	.0	.0	.0	40,735	.0	.0	.0
2325326	ROMULUS	MI		05/30/2007		784,428	.0	.0	.0	.0	.0	.0	.0	13,720	.0	.0	.0
2325550	ROCHESTER HILLS	MI		04/04/2012		1,840,579	.0	.0	.0	.0	.0	.0	.0	27,606	.0	.0	.0
2325669	ST CLAIR SHORES	MI		12/17/2013		1,005,869	.0	.0	.0	.0	.0	.0	.0	12,703	.0	.0	.0
2325674	CLARKSTON	MI		01/28/2014		1,058,063	.0	.0	.0	.0	.0	.0	.0	13,251	.0	.0	.0
2325679	WARREN	MI		03/13/2014		1,018,208	.0	.0	.0	.0	.0	.0	.0	12,510	.0	.0	.0
2325683	AUBURN HILLS	MI		04/17/2014		1,216,797	.0	.0	.0	.0	.0	.0	.0	15,528	.0	.0	.0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,500,000	.0	.0	.0	.0	.0	.0	.0	16,618	.0	.0	.0
2425080	MINNETONKA	MN		06/18/2004		6,297,881	.0	.0	.0	.0	.0	.0	.0	72,268	.0	.0	.0
2425368	ST PAUL	MN		12/21/2007		2,475,771	.0	.0	.0	.0	.0	.0	.0	19,514	.0	.0	.0
2425507	GOLDEN VALLEY	MN		06/14/2011		1,119,891	.0	.0	.0	.0	.0	.0	.0	10,567	.0	.0	.0
2425572	MAPLE GROVE	MN		09/04/2012		1,350,760	.0	.0	.0	.0	.0	.0	.0	12,411	.0	.0	.0
2425585	EDEN PRAIRIE	MN		11/29/2012		769,663	.0	.0	.0	.0	.0	.0	.0	12,447	.0	.0	.0
2525738	RIDGELAND	MS		02/05/2015		.0	.0	.0	.0	.0	.0	.0	.0	16,339	.0	.0	.0
2625165	LEE'S SUMMIT	MO		08/22/2005		653,079	.0	.0	.0	.0	.0	.0	.0	33,496	.0	.0	.0
2625179	JEFFERSON COUNTY	MO		10/06/2005		671,618	.0	.0	.0	.0	.0	.0	.0	6,588	.0	.0	.0
2625233	ST LOUIS	MO		04/26/2006		2,101,437	.0	.0	.0	.0	.0	.0	.0	19,365	.0	.0	.0
2625406	EARTH CITY	MO		07/23/2008		3,375,209	.0	.0	.0	.0	.0	.0	.0	23,898	.0	.0	.0
2725206	BOZEMAN	MT		02/08/2006		1,393,849	.0	.0	.0	.0	.0	.0	.0	22,856	.0	.0	.0
2725366	BOZEMAN	MT		12/20/2007		908,818	.0	.0	.0	.0	.0	.0	.0	22,646	.0	.0	.0

QE02.3

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
2725477	BOZEMAN	MT		11/29/2010		529,037	0	0	0	0	0	0	0	8,869	0	0	0
2825149	OMAHA	NE		06/22/2005		319,250	0	0	0	0	0	0	0	12,667	0	0	0
2825151	OMAHA	NE		06/29/2005		476,778	0	0	0	0	0	0	0	18,735	0	0	0
2825293	OMAHA	NE		12/28/2006		1,619,901	0	0	0	0	0	0	0	47,171	0	0	0
2825496	PAPILLION	NE		04/15/2011		759,748	0	0	0	0	0	0	0	7,220	0	0	0
2925469	LAS VEGAS	NV		10/27/2010		1,697,587	0	0	0	0	0	0	0	28,755	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		943,312	0	0	0	0	0	0	0	8,329	0	0	0
3025334	COLEBROOK	NH		07/31/2007		683,651	0	0	0	0	0	0	0	4,079	0	0	0
3125190	ELIZABETH	NJ		11/15/2005		1,277,627	0	0	0	0	0	0	0	13,687	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		1,718,761	0	0	0	0	0	0	0	62,118	0	0	0
3225235	ROSWELL	NM		05/04/2006		2,006,806	0	0	0	0	0	0	0	62,963	0	0	0
3225664	SANTA FE	NM		11/18/2013		2,707,393	0	0	0	0	0	0	0	24,233	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		1,335,000	0	0	0	0	0	0	0	16,287	0	0	0
3325115	MORAVIA	NY		12/22/2004		704,414	0	0	0	0	0	0	0	12,592	0	0	0
3325129	AUBURN	NY		03/22/2005		647,841	0	0	0	0	0	0	0	11,720	0	0	0
3325171	PENFIELD	NY		09/22/2005		1,130,765	0	0	0	0	0	0	0	11,515	0	0	0
3325194	MINEOLA	NY		11/18/2005		1,778,609	0	0	0	0	0	0	0	45,234	0	0	0
3325269	BOHEMIA	NY		09/29/2006		1,933,142	0	0	0	0	0	0	0	41,985	0	0	0
3425202	DURHAM	NC		01/19/2006		1,259,568	0	0	0	0	0	0	0	11,954	0	0	0
3425239	GREENSBORO	NC		05/31/2006		1,136,774	0	0	0	0	0	0	0	58,144	0	0	0
3425403	GOLDSBORO	NC		06/24/2008		2,458,264	0	0	0	0	0	0	0	29,357	0	0	0
3425444	ROANOKE RAPIDS	NC		03/01/2010		468,232	0	0	0	0	0	0	0	33,741	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		1,274,781	0	0	0	0	0	0	0	21,970	0	0	0
3425475	HOLLY SPRINGS	NC		11/22/2010		1,151,622	0	0	0	0	0	0	0	10,897	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,546,127	0	0	0	0	0	0	0	26,321	0	0	0
3425582	MONROE	NC		10/26/2012		2,031,564	0	0	0	0	0	0	0	47,632	0	0	0
3425640	RALEIGH	NC		08/01/2013		2,239,431	0	0	0	0	0	0	0	90,685	0	0	0
3425753	GARNER	NC		05/01/2015		0	0	0	0	0	0	0	0	22,092	0	0	0
3625138	VANDALIA	OH		05/10/2005		1,341,653	0	0	0	0	0	0	0	53,701	0	0	0
3625166	COLUMBUS	OH		08/30/2005		458,753	0	0	0	0	0	0	0	17,432	0	0	0
3625185	WASHINGTON TWP	OH		11/01/2005		4,629,175	0	0	0	0	0	0	0	44,235	0	0	0
3625189	COLUMBUS	OH		11/10/2005		820,790	0	0	0	0	0	0	0	9,266	0	0	0
3625192	GAHANNA	OH		11/18/2005		509,139	0	0	0	0	0	0	0	8,554	0	0	0
3625240	BROOK PARK	OH		06/06/2006		1,581,031	0	0	0	0	0	0	0	14,476	0	0	0
3625246	ELYRIA	OH		06/27/2006		942,665	0	0	0	0	0	0	0	14,290	0	0	0
3625256	HUBER HEIGHTS	OH		08/08/2006		1,682,159	0	0	0	0	0	0	0	41,624	0	0	0
3625274	GROVE CITY	OH		10/31/2006		816,870	0	0	0	0	0	0	0	11,766	0	0	0
3625280	CINCINNATI	OH		11/28/2006		1,082,130	0	0	0	0	0	0	0	9,087	0	0	0
3625283	BROOK PARK	OH		12/05/2006		757,824	0	0	0	0	0	0	0	21,953	0	0	0
3625290	FAIRFIELD	OH		12/22/2006		648,159	0	0	0	0	0	0	0	18,868	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		1,168,119	0	0	0	0	0	0	0	33,960	0	0	0
3625335	COLUMBUS	OH		07/31/2007		1,945,808	0	0	0	0	0	0	0	15,661	0	0	0
3625361	CINCINNATI	OH		12/11/2007		1,363,976	0	0	0	0	0	0	0	47,930	0	0	0

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## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3625388	CARROLLTON	OH		03/24/2008		1,328,901	.0	.0	.0	.0	.0	.0	.0	31,801	.0	.0	.0
3625534	FOREST PARK	OH		10/27/2011		1,019,847	.0	.0	.0	.0	.0	.0	.0	12,750	.0	.0	.0
3625568	PATASKALA	OH		07/20/2012		1,228,316	.0	.0	.0	.0	.0	.0	.0	48,944	.0	.0	.0
3625569	COLUMBUS	OH		07/20/2012		1,041,735	.0	.0	.0	.0	.0	.0	.0	9,707	.0	.0	.0
3625607	SPRINGBORO	OH		03/18/2013		868,381	.0	.0	.0	.0	.0	.0	.0	22,513	.0	.0	.0
3625615	CLEVELAND	OH		04/30/2013		1,068,488	.0	.0	.0	.0	.0	.0	.0	14,676	.0	.0	.0
3625616	CINCINNATI	OH		05/01/2013		600,356	.0	.0	.0	.0	.0	.0	.0	25,175	.0	.0	.0
3625627	CENTERVILLE	OH		06/05/2013		1,860,731	.0	.0	.0	.0	.0	.0	.0	26,003	.0	.0	.0
3625645	CINCINNATI	OH		08/13/2013		2,055,390	.0	.0	.0	.0	.0	.0	.0	27,847	.0	.0	.0
3625656	MEDINA	OH		10/30/2013		574,587	.0	.0	.0	.0	.0	.0	.0	13,474	.0	.0	.0
3625672	SPRINGBORO	OH		01/09/2014		780,434	.0	.0	.0	.0	.0	.0	.0	6,191	.0	.0	.0
3625694	BEACHWOOD	OH		08/05/2014		2,232,542	.0	.0	.0	.0	.0	.0	.0	18,056	.0	.0	.0
3625714	PAINESVILLE	OH		10/29/2014		996,747	.0	.0	.0	.0	.0	.0	.0	10,060	.0	.0	.0
3625726	CINCINNATI	OH		12/18/2014		3,200,000	.0	.0	.0	.0	.0	.0	.0	25,297	.0	.0	.0
3625763	WASHINGTON TWP	OH		06/04/2015		.0	.0	.0	.0	.0	.0	.0	.0	13,028	.0	.0	.0
3725181	TULSA	OK		10/31/2005		225,460	.0	.0	.0	.0	.0	.0	.0	25,069	.0	.0	.0
3725225	TULSA	OK		03/31/2006		660,796	.0	.0	.0	.0	.0	.0	.0	15,004	.0	.0	.0
3725226	MUSKOGEE	OK		03/31/2006		389,776	.0	.0	.0	.0	.0	.0	.0	8,831	.0	.0	.0
3725532	TULSA	OK		10/20/2011		1,164,296	.0	.0	.0	.0	.0	.0	.0	16,026	.0	.0	.0
3825553	PORTLAND	OR		05/07/2012		911,724	.0	.0	.0	.0	.0	.0	.0	9,754	.0	.0	.0
3825732	SPRINGFIELD	OR		12/29/2014		2,350,000	.0	.0	.0	.0	.0	.0	.0	18,679	.0	.0	.0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		463,640	.0	.0	.0	.0	.0	.0	.0	7,043	.0	.0	.0
3925248	QUAKERTOWN	PA		07/06/2006		2,847,725	.0	.0	.0	.0	.0	.0	.0	32,902	.0	.0	.0
3925289	PITTSBURGH	PA		12/21/2006		648,856	.0	.0	.0	.0	.0	.0	.0	18,867	.0	.0	.0
3925551	PITTSBURGH	PA		04/30/2012		796,751	.0	.0	.0	.0	.0	.0	.0	17,290	.0	.0	.0
3925552	PITTSBURGH	PA		04/30/2012		547,783	.0	.0	.0	.0	.0	.0	.0	11,885	.0	.0	.0
3925682	Philadelphia	PA		04/17/2014		1,135,329	.0	.0	.0	.0	.0	.0	.0	28,815	.0	.0	.0
4125118	MOUNT PLEASANT	SC		01/18/2005		1,669,072	.0	.0	.0	.0	.0	.0	.0	17,894	.0	.0	.0
4125271	NORTH MYRTLE BEACH	SC		09/29/2006		1,413,299	.0	.0	.0	.0	.0	.0	.0	11,863	.0	.0	.0
4125272	CONWAY	SC		10/24/2006		1,177,854	.0	.0	.0	.0	.0	.0	.0	34,666	.0	.0	.0
4125365	GEORGETOWN	SC		12/20/2007		2,647,680	.0	.0	.0	.0	.0	.0	.0	34,527	.0	.0	.0
4125440	GREENVILLE	SC		12/23/2009		1,689,677	.0	.0	.0	.0	.0	.0	.0	30,342	.0	.0	.0
4125449	GREENVILLE	SC		06/03/2010		783,209	.0	.0	.0	.0	.0	.0	.0	21,184	.0	.0	.0
4125536	FORT MILL	SC		10/31/2011		1,112,376	.0	.0	.0	.0	.0	.0	.0	17,113	.0	.0	.0
4125742	GAFFNEY	SC		03/17/2015		.0	.0	.0	.0	.0	.0	.0	.0	20,998	.0	.0	.0
4325167	COLLIERVILLE	TN		08/30/2005		906,255	.0	.0	.0	.0	.0	.0	.0	34,464	.0	.0	.0
4325374	HENDERSONVILLE	TN		01/24/2008		781,788	.0	.0	.0	.0	.0	.0	.0	10,109	.0	.0	.0
4325675	MEMPHIS	TN		02/03/2014		1,468,718	.0	.0	.0	.0	.0	.0	.0	28,450	.0	.0	.0
4325727	LAKELAND	TN		12/19/2014		1,550,000	.0	.0	.0	.0	.0	.0	.0	18,911	.0	.0	.0
4325756	FRANKLIN	TN		05/11/2015		.0	.0	.0	.0	.0	.0	.0	.0	9,839	.0	.0	.0
4425058	ABILENE	TX		02/27/2004		3,657,604	.0	.0	.0	.0	.0	.0	.0	51,785	.0	.0	.0
4425107	DALLAS	TX		11/16/2004		746,767	.0	.0	.0	.0	.0	.0	.0	44,308	.0	.0	.0
4425120	LAREDO	TX		01/25/2005		948,129	.0	.0	.0	.0	.0	.0	.0	32,468	.0	.0	.0
4425161	EL PASO	TX		08/10/2005		1,203,042	.0	.0	.0	.0	.0	.0	.0	48,324	.0	.0	.0

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**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4425193	PASADENA	TX		11/18/2005		899,864	.0	.0	.0	.0	.0	.0	.0	30,276	.0	.0	.0
4425222	CONROE	TX		03/28/2006		1,376,473	.0	.0	.0	.0	.0	.0	.0	12,742	.0	.0	.0
4425228	TEMPLE	TX		04/06/2006		1,211,219	.0	.0	.0	.0	.0	.0	.0	19,027	.0	.0	.0
4425250	DALLAS	TX		07/12/2006		1,720,525	.0	.0	.0	.0	.0	.0	.0	33,020	.0	.0	.0
4425284	LEWISVILLE	TX		12/12/2006		1,172,748	.0	.0	.0	.0	.0	.0	.0	6,355	.0	.0	.0
4425299	CONROE	TX		01/19/2007		543,827	.0	.0	.0	.0	.0	.0	.0	4,460	.0	.0	.0
4425302	MCALLEN	TX		01/31/2007		889,346	.0	.0	.0	.0	.0	.0	.0	25,601	.0	.0	.0
4425312	HOUSTON	TX		03/29/2007		837,558	.0	.0	.0	.0	.0	.0	.0	6,942	.0	.0	.0
4425316	ADDISON	TX		04/16/2007		1,132,783	.0	.0	.0	.0	.0	.0	.0	15,764	.0	.0	.0
4425333	HOUSTON	TX		06/29/2007		1,494,660	.0	.0	.0	.0	.0	.0	.0	39,868	.0	.0	.0
4425369	SUGAR LAND	TX		12/21/2007		1,248,314	.0	.0	.0	.0	.0	.0	.0	16,146	.0	.0	.0
4425377	SAN ANTONIO	TX		01/29/2008		1,009,852	.0	.0	.0	.0	.0	.0	.0	7,903	.0	.0	.0
4425393	TEMPLE	TX		05/12/2008		924,631	.0	.0	.0	.0	.0	.0	.0	11,094	.0	.0	.0
4425415	HOUSTON	TX		09/26/2008		1,011,991	.0	.0	.0	.0	.0	.0	.0	7,088	.0	.0	.0
4425427	HOUSTON	TX		11/21/2008		2,873,519	.0	.0	.0	.0	.0	.0	.0	32,811	.0	.0	.0
4425462	HOUSTON	TX		09/15/2010		1,002,560	.0	.0	.0	.0	.0	.0	.0	17,301	.0	.0	.0
4425493	DALLAS	TX		04/07/2011		1,221,036	.0	.0	.0	.0	.0	.0	.0	22,281	.0	.0	.0
4425511	SAN ANTONIO	TX		06/30/2011		969,651	.0	.0	.0	.0	.0	.0	.0	9,187	.0	.0	.0
4425554	PORTLAND	TX		05/14/2012		1,537,473	.0	.0	.0	.0	.0	.0	.0	23,215	.0	.0	.0
4425571	EL PASO	TX		08/28/2012		1,276,767	.0	.0	.0	.0	.0	.0	.0	14,966	.0	.0	.0
4425592	LYTLE	TX		12/20/2012		967,641	.0	.0	.0	.0	.0	.0	.0	25,531	.0	.0	.0
4425602	CARROLLTON	TX		02/11/2013		743,626	.0	.0	.0	.0	.0	.0	.0	10,216	.0	.0	.0
4425604	HOUSTON	TX		03/01/2013		1,023,023	.0	.0	.0	.0	.0	.0	.0	26,838	.0	.0	.0
4425641	HOUSTON	TX		08/02/2013		2,161,860	.0	.0	.0	.0	.0	.0	.0	29,329	.0	.0	.0
4425651	HUMBLE	TX		09/20/2013		1,847,240	.0	.0	.0	.0	.0	.0	.0	16,414	.0	.0	.0
4425665	LAREDO	TX		11/26/2013		1,300,492	.0	.0	.0	.0	.0	.0	.0	26,226	.0	.0	.0
4425685	San Antonio	TX		05/23/2014		1,464,853	.0	.0	.0	.0	.0	.0	.0	18,294	.0	.0	.0
4425715	EL PASO	TX		10/30/2014		1,196,073	.0	.0	.0	.0	.0	.0	.0	12,139	.0	.0	.0
4425724	FREDERICKSBURG	TX		12/16/2014		1,400,000	.0	.0	.0	.0	.0	.0	.0	21,344	.0	.0	.0
4425735	SAN ANTONIO	TX		01/09/2015		.0	.0	.0	.0	.0	.0	.0	.0	20,515	.0	.0	.0
4425737	ADDISON	TX		01/20/2015		.0	.0	.0	.0	.0	.0	.0	.0	12,665	.0	.0	.0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		.0	.0	.0	.0	.0	.0	.0	.0	17,293	.0	.0	.0
4425755	HOUSTON	TX		05/07/2015		.0	.0	.0	.0	.0	.0	.0	.0	40,189	.0	.0	.0
4425767	SAN ANTONIO	TX		06/15/2015		.0	.0	.0	.0	.0	.0	.0	.0	17,767	.0	.0	.0
4425774	RED OAK	TX		07/10/2015		.0	.0	.0	.0	.0	.0	.0	.0	2,533	.0	.0	.0
4525163	SANDY	UT		08/15/2005		845,058	.0	.0	.0	.0	.0	.0	.0	14,675	.0	.0	.0
4525380	PROVO	UT		01/31/2008		2,232,374	.0	.0	.0	.0	.0	.0	.0	35,900	.0	.0	.0
4525637	SALT LAKE CITY	UT		06/27/2013		1,166,201	.0	.0	.0	.0	.0	.0	.0	15,750	.0	.0	.0
4525711	ROY	UT		10/21/2014		994,918	.0	.0	.0	.0	.0	.0	.0	15,763	.0	.0	.0
4525744	SALT LAKE CITY	UT		03/26/2015		.0	.0	.0	.0	.0	.0	.0	.0	21,730	.0	.0	.0
4625461	BARRE	VT		08/26/2010		2,977,016	.0	.0	.0	.0	.0	.0	.0	29,508	.0	.0	.0
4725131	STERLING	VA		03/30/2005		2,021,553	.0	.0	.0	.0	.0	.0	.0	85,250	.0	.0	.0
4725134	MIDLOTHIAN	VA		04/28/2005		569,060	.0	.0	.0	.0	.0	.0	.0	23,170	.0	.0	.0

QE02.6

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
4725204	POWHATAN	VA		01/30/2006		714,519	.0	.0	.0	.0	.0	.0	.0	11,610	.0	.0	.0	
4725237	MECHANICSVILLE	VA		05/15/2006		767,100	.0	.0	.0	.0	.0	.0	.0	20,918	.0	.0	.0	
4725450	VIRGINIA BEACH	VA		06/07/2010		883,028	.0	.0	.0	.0	.0	.0	.0	34,570	.0	.0	.0	
4725454	MIDLOTHIAN	VA		06/23/2010		578,205	.0	.0	.0	.0	.0	.0	.0	15,182	.0	.0	.0	
4725467	PORTSMOUTH	VA		10/27/2010		1,066,989	.0	.0	.0	.0	.0	.0	.0	11,917	.0	.0	.0	
4725546	ROANOKE	VA		02/27/2012		1,577,241	.0	.0	.0	.0	.0	.0	.0	17,076	.0	.0	.0	
4725634	VIRGINIA BEACH	VA		06/26/2013		1,323,133	.0	.0	.0	.0	.0	.0	.0	32,969	.0	.0	.0	
4725706	WOODBIDGE	VA		09/30/2014		2,350,427	.0	.0	.0	.0	.0	.0	.0	51,004	.0	.0	.0	
4725720	MIDLOTHIAN	VA		12/03/2014		1,050,000	.0	.0	.0	.0	.0	.0	.0	8,188	.0	.0	.0	
4725721	YORKTOWN	VA		12/10/2014		1,225,000	.0	.0	.0	.0	.0	.0	.0	14,946	.0	.0	.0	
4825262	TACOMA	WA		09/01/2006		875,717	.0	.0	.0	.0	.0	.0	.0	13,097	.0	.0	.0	
4825435	GIG HARBOR	WA		02/19/2009		1,460,531	.0	.0	.0	.0	.0	.0	.0	9,144	.0	.0	.0	
4825719	TUKWILA	WA		11/21/2014		1,800,000	.0	.0	.0	.0	.0	.0	.0	22,040	.0	.0	.0	
4825759	RICHLAND	WA		05/21/2015		.0	.0	.0	.0	.0	.0	.0	.0	33,718	.0	.0	.0	
4825775	SILVERDALE	WA		07/13/2015		.0	.0	.0	.0	.0	.0	.0	.0	7,908	.0	.0	.0	
4925383	HEDGESVILLE	WV		02/11/2008		1,852,842	.0	.0	.0	.0	.0	.0	.0	29,856	.0	.0	.0	
5025416	MADISON	WI		09/30/2008		2,010,494	.0	.0	.0	.0	.0	.0	.0	22,786	.0	.0	.0	
5025447	MADISON	WI		04/20/2010		867,199	.0	.0	.0	.0	.0	.0	.0	8,671	.0	.0	.0	
0299999	Total - Mortgages With Partial Repayments						360,774,136	.0	.0	.0	.0	.0	.0	6,740,464	.0	.0	.0	.0
0599999	Total Mortgages						369,583,759	.0	.0	.0	.0	.0	.0	8,398,315	.0	.0	.0	.0

QE02.7

### SCHEDULE BA - PART 2

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

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

**NONE**

QE03

### SCHEDULE BA - PART 3

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

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

**NONE**

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. States, Territories and Possessions</b>									
432275	AP 0 HILLBOROUGH CNTY FL AVIATION 5.170% 10		08/19/2015	Citi		2,000,000	2,000,000	0	1FE
45506D	VD 4 INDIANA FINANCE AUTHORITY SERIES C 4.8		07/02/2015	Bank of America		3,000,000	3,000,000	0	1FE
485429	Z3 1 KANSAS ST DEV FIN AUTH REV 4.191% 04/1		08/13/2015	Wells Fargo Securities		1,277,100	1,290,000	0	1FE
485429	Z5 6 KANSAS ST DEV FIN AUTH REV 4.391% 04/1		08/13/2015	Bank of America		5,000,000	5,000,000	0	1FE
592647	AM 3 METRO WASH AIRPORTS AUTH 4.963% 10/01		07/01/2015	Morgan Stanley & Co.		5,000,000	5,000,000	0	1FE
646108	QL 7 NEW JERSEY HOUSING 2015 SERIES E 4.27		08/11/2015	Wells Fargo Securities		995,000	1,000,000	16,376	1FE
646136	XS 5 NEW JERSEY ST TRANSPRTN TRUST 5.754% 1		08/11/2015	Citi		3,150,000	3,000,000	28,291	1FE
65819W	AK 9 NORTH CAROLINA ST ESTRN PWR 4.058% 07		07/16/2015	Bank of America		2,000,000	2,000,000	0	1FE
796246	AK 2 SAN ANTONIO CFC 2105 TAXABLE 5.053% 07		07/15/2015	Wells Fargo Securities		2,000,000	2,000,000	0	1FE
796246	AM 8 SAN ANTONIO CFC 2015 TAXABLE 5.670% 07		07/15/2015	Wells Fargo Securities		4,000,000	4,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						28,422,100	28,290,000	44,667	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
05490R	AA 4 BANC OF AMERICA MERRILL LYNCH 2015-ASTR		07/24/2015	Bank of America		3,087,036	3,000,000	5,410	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						3,087,036	3,000,000	5,410	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
018522	K* 2 ALLETE INC FIRST MRTGGE BONDS 3.860% 09		09/24/2015	US Bancorp		3,000,000	3,000,000	0	1Z
02377B	AB 2 AMERICAN AIRLINES 2015-2 AA 3.600% 03		09/10/2015	Morgan Stanley & Co.		1,000,000	1,000,000	0	1FE
03040W	AL 9 AMERICAN WATER CAP CORP 3.400% 03/01/2		08/10/2015	J P Morgan & Co		1,993,340	2,000,000	30,600	1FE
038222	AJ 4 APPLIED MATERIALS INC 3.900% 10/01/25		09/21/2015	J P Morgan & Co		1,992,760	2,000,000	0	1FE
070101	G@ 3 BASIN ELECTRIC POWER COOP 2015 SERIES A		07/07/2015	Goldman Sachs & Co.		5,000,000	5,000,000	0	1Z
15089Q	AD 6 CELANESE US HOLDINGS LLC 4.625% 11/15		09/24/2015	Bank of America		952,500	1,000,000	1,799	3FE
151020	AS 3 CELGENE CORP 3.875% 08/15/25		08/03/2015	Citi		1,733,095	1,750,000	0	2FE
161175	AM 6 CCO SAFARI II LLC 144A 4.908% 07/23/25		07/09/2015	Goldman Sachs & Co.		2,500,000	2,500,000	0	2FE
235851	AQ 5 DANAHER CORP 3.350% 09/15/25		09/10/2015	Citi		998,570	1,000,000	0	1FE
24736X	AA 6 DELTA AIR LINES 2015-1 AA 2015-1 AA 3		08/10/2015	Morgan Stanley & Co.		1,000,000	1,000,000	0	1FE
24736Y	AA 4 DELTA AIR LINES 2015-1 A 2015-1 A 3.87		08/10/2015	Morgan Stanley & Co.		1,000,000	1,000,000	0	1FE
25400L	AC 0 DIGITAL DELTA HOLDINGS 144A 4.750% 10		09/23/2015	Citi		1,000,000	1,000,000	0	2FE
30571#	AA 0 FAIRVIEW HEALTH SERVICES TAXABLE BNDS SE		09/02/2015	Citigroup		8,000,000	8,000,000	0	1Z
340711	AW 0 FLORIDA GAS TRANSMISSION 144A 4.350% 0		07/07/2015	J P Morgan & Co		1,995,500	2,000,000	0	2FE
42824C	AP 4 HP ENTERPRISE CO 144A 4.900% 10/15/25		09/30/2015	Goldman Sachs & Co.		1,495,875	1,500,000	0	2FE
458140	AS 9 INTEL CORP 3.700% 07/29/25		07/22/2015	Bank of America		1,997,020	2,000,000	0	1FE
49803#	AB 8 KITE REALTY GROUP LP SERIES B SENIOR NOT		09/10/2015	Citi		5,000,000	5,000,000	0	2Z
53621@	AB 2 LION INDUSTRIAL TRUST SR UNSEC NOTES 4		09/28/2015	Bank of America		1,000,000	1,000,000	0	2Z
574754	AL 1 MASHANTUCKET WESTERN PEQUOT 144A 6.350		09/30/2015	No Broker		0	5,975	0	6
574754	AL 1 MASHANTUCKET WESTERN PEQUOT 144A 6.350		09/30/2015	Interest Capitalization		484	484	0	6
585055	BS 4 MEDTRONIC INC 3.500% 03/15/25		09/02/2015	Tax Free Exchange		3,913,094	4,000,000	64,944	1FE
718172	BQ 1 PHILIP MORRIS INTL INC 3.375% 08/11/25		08/04/2015	Barclays Capital Inc		1,386,392	1,400,000	0	1FE
744542	AC 5 PUBLIC SERVICE CO OF NEW MEX 3.850% 08		08/06/2015	Mitsubishi UFJ Securities		2,991,660	3,000,000	0	2FE
824348	AR 7 SHERWIN-WILLIAMS CO 3.450% 08/01/25		07/28/2015	Citi		1,998,820	2,000,000	0	1FE
84858D	AA 6 SPIRIT AIR 2015- A PASS THRU TRUST 4.1		07/28/2015	Citi		1,000,000	1,000,000	0	1FE

QE04

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
857477 AT 0	STATE STREET CORP	3.550% 08/18/25		08/13/2015	Goldman Sachs & Co.		1,997,320	2,000,000	0	1FE
87264A AK 1	T-MOBILE USA INC	6.250% 04/01/21		09/17/2015	Deutsche Bank Securities		1,027,500	1,000,000	29,688	3FE
907818 ED 6	UNION PACIFIC CORP	3.250% 08/15/25		07/22/2015	Citi		1,488,180	1,500,000	5,146	1FE
92277G AG 2	VENTAS REALTY LP	4.125% 01/15/26		07/09/2015	U B S		1,984,360	2,000,000	0	2FE
L9082* AG 4	TRAFIGURA BEHEER BV SERIES A	5.800% 04/07/16	F	09/29/2015	Tax Free Exchange		972,289	1,000,000	27,711	2Z
L9082* AH 2	TRAFIGURA BEHEER BV SERIES B	6.500% 04/07/18	F	09/29/2015	Tax Free Exchange		1,937,889	2,000,000	62,111	2Z
Q3920# AJ 8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		F	08/11/2015	Citi		2,000,000	2,000,000	0	1FE
Q7397# AS 3	PRATT FINANCE PTY LTD GUAR	3.790% 07/1	F	07/13/2015	J P Morgan & Co.		3,000,000	3,000,000	0	2FE
3899999. Total Bonds - Industrial and Miscellaneous							67,356,648	67,656,459	221,999	XXX
8399997. Total Bonds - Part 3							98,865,784	98,946,459	272,076	XXX
8399999. Total Bonds							98,865,784	98,946,459	272,076	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>										
78409G 20 6	SCE TRUST IV SERIES J			08/17/2015	Morgan Stanley & Co.	40,000,000	1,000,000	0.00	0	P2LZ
8499999. Total Preferred Stocks - Industrial and Miscellaneous							1,000,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3							1,000,000	XXX	0	XXX
8999999. Total Preferred Stocks							1,000,000	XXX	0	XXX
9899999. Total Preferred and Common Stocks							1,000,000	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks							99,865,784	XXX	272,076	XXX

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

QE04.1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
3132H3	7A 5 03		09/01/2015	Paydown.....		69,839	69,839	74,542	74,367	0	(4,528)	0	(4,528)	0	69,839	0	0	0	1,688	03/01/2043	1
3136AA	3R 4		09/01/2015	Paydown.....		40,518	40,518	41,734	41,382	0	(864)	0	(864)	0	40,518	0	0	0	810	03/25/2036	1
36202B	U9 4		09/01/2015	Paydown.....		17	17	17	17	0	0	0	0	0	17	0	0	0	1	11/20/2020	1
36202B	UP 8		09/01/2015	Paydown.....		35	35	34	34	0	0	0	0	0	35	0	0	0	2	10/20/2020	1
36202B	VT 9		09/01/2015	Paydown.....		30	30	30	30	0	0	0	0	0	30	0	0	0	2	12/20/2020	1
36235*	AB 7		09/15/2015	Redemption	100.0000	62,988	62,988	62,988	62,988	0	0	0	0	0	62,988	0	0	0	1,987	06/15/2030	1
38373M	2F 6		09/01/2015	Paydown.....		0	0	32,619	31,258	0	(31,258)	0	(31,258)	0	0	0	0	0	6,283	04/16/2050	1
38373M	3S 7		09/01/2015	Paydown.....		0	0	30,528	30,114	0	(30,114)	0	(30,114)	0	0	0	0	0	27,260	10/16/2048	1
38373M	7D 6		09/01/2015	Paydown.....		0	0	141	138	0	(138)	0	(138)	0	0	0	0	0	67	05/16/2049	1
38373V	PY 0		09/01/2015	Paydown.....		210,279	210,279	208,524	209,188	0	1,092	0	1,092	0	210,279	0	0	0	8,243	09/16/2032	1
38376G	QY 9		07/01/2015	Paydown.....		1,094,834	1,094,834	1,091,797	1,092,015	0	2,819	0	2,819	0	1,094,834	0	0	0	22,091	05/16/2036	1
831641	EM 3		08/10/2015	Redemption	100.0000	8,109	8,109	8,109	8,109	0	0	0	0	0	8,109	0	0	0	1,175	08/10/2018	1
0599999	Total Bonds - U.S. Government.....					1,486,649	1,486,649	1,551,063	1,549,640	0	(62,991)	0	(62,991)	0	1,486,649	0	0	0	69,609	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
130333	CA 3		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
246395	YC 5		09/01/2015	Redemption	100.0000	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,077	12/01/2041	1FE
25477P	NF 8		09/15/2015	Redemption	100.0000	8,108	8,108	8,108	8,108	0	0	0	0	0	8,108	0	0	0	210	06/15/2045	1FE
34160P	CW 7		08/01/2015	Maturity.....		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	115,479	08/01/2015	1FE
45201Y	YJ 0		09/01/2015	Redemption	100.0000	191,163	191,163	191,163	191,163	0	0	0	0	0	191,163	0	0	0	3,287	12/01/2042	1FE
49130T	PS 9		09/01/2015	Redemption	100.0000	75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,588	11/01/2041	1FE
54627R	AH 3		08/01/2015	Paydown.....		113,736	113,736	113,707	113,706	0	30	0	30	0	113,736	0	0	0	3,208	08/01/2028	1FE
57419P	MC 0		09/01/2015	Redemption	100.0000	260,000	260,000	261,300	260,566	0	(165)	0	(165)	0	260,401	0	(401)	(401)	16,946	03/01/2043	1FE
57563R	JN 0		07/01/2015	Redemption	100.0000	210,000	210,000	210,525	210,375	0	(24)	0	(24)	0	210,350	0	(350)	(350)	11,550	07/01/2026	1FE
57563R	KE 8		07/01/2015	Redemption	100.0000	70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	3,360	07/01/2027	1FE
60416Q	EP 5		07/01/2015	Redemption	100.0000	20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	890	07/01/2031	1FE
60637B	CN 8		09/01/2015	Redemption	100.0000	110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	1,954	11/01/2040	1FE
60637B	CP 3		09/01/2015	Redemption	100.0000	75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,358	11/01/2041	1FE
647200	W8 3		09/01/2015	Redemption	100.0000	20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	712	09/01/2032	1FE
762315	MC 0		08/31/2015	Redemption	100.0000	405,000	405,000	400,768	401,432	0	175	0	175	0	401,606	0	3,394	3,394	12,150	12/01/2025	1FE
83712T	DA 6		09/01/2015	Redemption	100.0000	105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,126	01/01/2041	1FE
88271H	FL 8		09/01/2015	Redemption	100.0000	75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,800	09/01/2041	1FE
92812U	Q4 3		09/01/2015	Paydown.....		172,585	172,585	172,585	0	0	0	0	0	172,585	0	0	0	4,003	10/25/2037	1FE	
1799999	Total Bonds - U.S. States, Territories and Possessions.....					4,760,449	4,760,449	4,758,013	4,585,207	0	16	0	16	0	4,757,806	0	2,643	2,643	183,391	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
31340Y	4Z 9		09/01/2015	Paydown.....		1,845	1,845	1,930	1,846	0	(2)	0	(2)	0	1,845	0	0	0	102	11/15/2020	1
31358P	HV 2		09/01/2015	Paydown.....		2,209	2,209	2,214	2,202	0	7	0	7	0	2,209	0	0	0	111	07/25/2022	1

QE05

**SCHEDULE D - PART 4**

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		09/01/2015	Paydown		13,930	13,930	13,499	13,766	0	164	0	164	0	13,930	0	0	0	684	09/25/2022	1
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		09/01/2015	Paydown		25,525	25,525	27,567	27,482	0	(1,956)	0	(1,956)	0	25,525	0	0	0	681	03/25/2029	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2015	Paydown		49,905	49,905	54,053	52,861	0	(1,116)	0	(1,116)	0	52,745	0	(2,840)	(2,840)	1,165	02/25/2038	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2015	Paydown		117,167	117,167	121,231	120,698	0	(3,530)	0	(3,530)	0	117,167	0	0	0	2,261	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		09/01/2015	Paydown		23,391	23,391	23,243	23,261	0	130	0	130	0	23,391	0	0	0	546	07/25/2033	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		09/01/2015	Paydown		38,402	38,402	41,547	40,532	0	(2,129)	0	(2,129)	0	38,402	0	0	0	896	03/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		09/15/2015	Paydown		28,233	28,233	28,114	28,125	0	108	0	108	0	28,233	0	0	0	659	04/15/2033	1
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		09/01/2015	Paydown		145,817	145,817	140,168	143,723	0	2,094	0	2,094	0	145,817	0	0	0	5,830	09/25/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2015	Paydown		77,201	77,201	69,657	74,602	0	2,599	0	2,599	0	77,201	0	0	0	2,858	08/15/2032	1
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		09/01/2015	Paydown		131,107	131,107	128,751	129,854	0	1,253	0	1,253	0	131,107	0	0	0	4,692	05/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2015	Paydown		280,980	280,980	278,785	279,895	0	1,085	0	1,085	0	280,980	0	0	0	10,273	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		09/01/2015	Paydown		2,528	2,528	2,543	2,529	0	(1)	0	(1)	0	2,528	0	0	0	84	01/01/2020	1
36230T B2 7	GN 758157 4.550% 05/15/38		09/01/2015	Paydown		36,285	36,285	40,367	0	0	(4,082)	0	(4,082)	0	36,285	0	0	0	964	05/15/2038	1
841215 AA 4	SOUTHAVEN CMBU CYCLE GEN LLC 3.846% 08		08/15/2015	Redemption	100.0000	74,811	74,811	74,811	74,811	0	0	0	0	0	74,811	0	0	0	2,877	08/15/2033	1FE
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					1,049,336	1,049,336	1,048,480	1,016,187	0	(4,376)	0	(4,376)	0	1,052,176	0	(2,840)	(2,840)	34,683	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC ACE SECURITIES CORP 2003-MH1 B1		09/15/2015	Redemption	100.0000	57,151	57,151	60,009	58,560	0	(115)	0	(115)	0	58,444	0	(1,293)	(1,293)	2,844	08/15/2021	1
00442Q AG 3	6.500% AGATE BAY MORTGAGE LOAN TRUST 2013-1		09/01/2015	Paydown		52,868	52,868	55,842	53,260	0	(392)	0	(392)	0	52,868	0	0	0	2,255	08/15/2030	3AM
008414 AA 2	A1 AMERICAN HOME MORTGAGE INV TR 2004-3		09/25/2015	Paydown		80,782	80,782	77,273	77,704	0	3,078	0	3,078	0	80,782	0	0	0	1,842	07/25/2043	1FM
02660T BU 6	6A5 AMERICAN HOMES 4 REN 1 2014-SFR2 A		09/01/2015	Paydown		35,878	35,878	29,736	29,736	0	6,142	0	6,142	0	35,878	0	0	0	1,294	10/25/2034	1FM
02665U AA 3	3.78 AMERICAN HOMES 4 REN 1 2015-SFR1 A		09/01/2015	Paydown		14,306	14,306	14,305	14,304	0	1	0	1	0	14,306	0	0	0	361	10/17/2036	1FE
02666A AA 6	3.46 AMERICAN HOMES 4 REN 1 2015-SFR1 A		09/01/2015	Paydown		13,462	13,462	13,461	0	0	1	0	1	0	13,462	0	0	0	188	04/17/2045	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4 ASSOCIATED ES STATES REALTY CORP		09/01/2015	Paydown		55,326	55,326	54,600	54,875	0	22	0	22	0	54,897	0	429	429	1,843	06/25/2035	1FM
04560A A@ 4	SERIES B		08/07/2015	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	346,449	01/22/2023	2
049164 AK 2	ATLAS AIR INC 7.380% 01/02/18		08/02/2015	Redemption	100.0000	64,044	64,044	64,504	64,145	0	(2)	0	(2)	0	64,143	0	(99)	(99)	2,903	01/02/2018	3
049164 BE 5	ATLAS AIR INC 2000-1 PASS THROUGH CERT		07/07/2015	Redemption	100.0000	463,024	463,024	463,024	463,024	0	0	0	0	0	463,024	0	0	0	153,067	07/01/2021	3
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5	E	09/02/2015	Paydown		74,212	74,212	74,155	74,087	0	125	0	125	0	74,212	0	0	0	2,548	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2 BANK OF AMERICA MORTGAGE SEC 2004-4		09/02/2015	Paydown		36,095	36,095	36,095	36,095	0	0	0	0	0	36,095	0	0	0	639	12/02/2027	1FE
05949A EC 0	1A2 BANC OF AMERICA FUNDING CORP 2009-		09/01/2015	Paydown		414,395	414,395	410,315	412,700	0	1,694	0	1,694	0	414,395	0	0	0	15,627	05/25/2034	1FM
05955Q AE 6	R17 3A		09/01/2015	Paydown		24,963	24,963	25,087	24,923	0	40	0	40	0	24,963	0	0	0	898	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		09/01/2015	Paydown		5,531	5,531	5,838	5,806	0	(5)	0	(5)	0	5,801	0	(270)	(270)	192	01/25/2042	1FM
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 2 BORGER ENERGY ASSOCIATED LP / 260%		09/01/2015	Paydown		13,116	13,116	12,657	12,919	0	196	0	196	0	13,116	0	0	0	232	10/25/2025	1FM
099738 AA 4	12/ CREDIT-BASED ASSET SER & SECUR 2006-		07/01/2015	Redemption	100.0000	17,611	17,611	17,611	17,611	0	0	0	0	0	17,611	0	0	0	6,393	06/30/2022	4FE
1248P8 AD 1	MH1 CCR INC M1100 PYM1 RIGHTS MAS1 2012-		09/01/2015	Paydown		269,989	269,989	284,838	270,200	0	(211)	0	(211)	0	269,989	0	0	0	10,222	10/25/2036	1FE
12502Y AP 8	CA C		09/10/2015	Paydown		47,620	47,620	47,620	47,620	0	0	0	0	0	47,620	0	0	0	1,602	07/11/2022	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		09/18/2015	Paydown		83,331	83,331	83,297	83,299	0	2	0	2	0	83,301	0	31	31	1,838	06/18/2029	1FE

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1...		09/15/2015	Paydown.....		47,374	47,374	47,368	47,372	0	2	0	2	0	47,374	0	0	0	873	06/17/2019	1FE.....
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/1...		09/15/2015	Paydown.....		49,023	49,023	49,017	49,022	0	1	0	1	0	49,023	0	0	0	1,629	06/17/2019	1FE.....
12642M AQ 3	12R CREDIT SUISSE MORTGAGE CAPITAL CER 2009-...		08/01/2015	Paydown.....		26,584	26,584	26,883	26,521	0	(40)	0	(40)	0	26,481	0	103	103	1,152	05/27/2037	1FM.....
12646W AH 7	1VR2 A CREDIT SUISSE COM MITE TRUS1 2013-...		09/01/2015	Paydown.....		57,637	57,637	58,594	58,408	0	(770)	0	(770)	0	57,637	0	0	0	1,174	04/25/2043	1FM.....
126673 ZS 4	3 AF4 COUNTRYWIDE ASSE-I-BACKED CERT 2005-...		09/01/2015	Paydown.....		167,216	167,216	163,663	166,233	0	516	0	516	0	166,749	0	468	468	5,823	08/25/2035	1FM.....
12667F VF 9	J10 4C COUNTRYWIDE ALTERNATIVE LOAN 2004-...		09/01/2015	Paydown.....		149,947	149,947	134,296	138,240	0	11,707	0	11,707	0	149,947	0	0	0	6,617	10/25/2034	1FM.....
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-...		09/01/2015	Paydown.....		122,416	137,023	111,577	116,279	0	331	0	331	0	116,611	0	5,805	5,805	4,787	11/25/2035	1FM.....
12669A CV 8	49CB A COUNTRYWIDE HOME LOANS 2005-21 A1 /...		09/01/2015	Paydown.....		31,583	33,749	29,420	31,604	0	144	2,247	(2,103)	0	29,501	0	2,082	2,082	1,245	10/25/2035	1FM.....
12669F C7 6	5.00 COUNTRYWIDE HOME LOANS 2004-10 A /...		09/01/2015	Paydown.....		24,867	24,867	24,121	24,684	0	183	0	183	0	24,867	0	0	0	795	07/25/2034	1FM.....
12669G C8 2	5.50 COUNTRYWIDE HOME LOANS 2005-13 A8		09/01/2015	Paydown.....		59,762	59,762	58,362	58,648	0	5	0	5	0	58,653	0	1,110	1,110	2,017	06/25/2035	1FM.....
152314 MV 9	CENTEX HOME EQUITY LOAN TRUS1 2005-B		09/01/2015	Paydown.....		56,203	56,203	56,203	56,203	0	0	0	0	0	56,203	0	0	0	2,173	03/25/2035	1FM.....
16165T AJ 2	AF5 CHASEFLEX TRUST 2005-12A4 5.500% 02/2		09/01/2015	Paydown.....		6,556	6,556	5,507	5,937	0	26	0	26	0	5,963	0	593	593	251	02/25/2035	1FM.....
172973 2R 9	1A5 CITICORP MORTGAGE SECURITIES 2005-6		09/01/2015	Paydown.....		95,517	95,517	91,194	91,194	0	0	0	0	0	91,194	0	4,323	4,323	3,689	09/25/2035	1FM.....
172973 5F 2	2A1 CITICORP MORTGAGE SECURITIES 2006-1		09/01/2015	Paydown.....		23,999	23,999	23,534	23,823	0	160	0	160	0	23,983	0	16	16	763	02/25/2021	1FM.....
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4		09/01/2015	Paydown.....		101,572	101,572	91,923	98,338	0	451	0	451	0	98,789	0	2,783	2,783	3,890	07/25/2036	1FM.....
17312D AC 2	1A3 CITICORP MORTGAGE SECURITIES 2007-8		09/01/2015	Paydown.....		29,606	29,606	29,458	29,471	0	0	0	0	0	29,471	0	134	134	1,154	09/25/2037	1FM.....
17321L AA 7	J1 A CITIGROUP MORTGAGE LOAN TRUS1 INC 2013-		09/01/2015	Paydown.....		64,543	64,543	63,227	63,323	0	1,220	0	1,220	0	64,543	0	0	0	1,468	10/25/2043	1FM.....
17322N AA 2	JL A1 CITIGROUP MORTGAGE LOAN TRUS1 2014-		09/01/2015	Paydown.....		102,197	102,197	102,612	102,589	0	(392)	0	(392)	0	102,197	0	0	0	2,353	06/25/2044	1FM.....
17323T AC 4	RP2 A CITIGROUP MORTGAGE LOAN TRUST 2015-		09/25/2015	Paydown.....		154,428	154,428	157,894	0	0	(38)	0	(38)	0	157,856	0	(3,429)	(3,429)	1,733	01/25/2053	1FE.....
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH.....		09/01/2015	Paydown.....		8,280	8,280	8,280	8,280	0	0	0	0	0	8,280	0	0	0	0	02/01/2033	6FE.....
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100		08/01/2015	Paydown.....		662	662	634	634	0	56	28	28	0	662	0	0	0	31	08/15/2025	6FM.....
22025Y AP 5	CORRECTIONS CORP 4.625% 05/01/23...		08/07/2015	Morgan Stanley & Co.....		987,500	1,000,000	973,750	973,898	0	1,613	0	1,613	0	975,511	0	11,989	11,989	36,101	05/01/2023	3FE.....
22540A AJ 7	7.6 ASSOCIATES MANUF HOUSING 1997-1 B1		09/15/2015	Paydown.....		129,328	129,328	116,799	126,459	0	2,868	0	2,868	0	129,328	0	0	0	6,335	06/15/2028	1FE.....
22540A CP 1	CLASS M CS FIRST BOSTON MGT SEC CORP 2003-10		09/15/2015	Paydown.....		133,398	133,398	122,059	129,638	0	3,760	0	3,760	0	133,398	0	0	0	6,219	03/15/2028	1FE.....
22541N SZ 8	2A1 CS FIRST BOSTON MORTGAGE SECUR 2003-10		09/01/2015	Paydown.....		3,766	3,766	3,822	3,771	0	(6)	0	(6)	0	3,766	0	0	0	126	05/25/2018	1FM.....
22541Q VG 4	11A CS FIRST BOSTON MORTGAGE SECUR 2003-23		09/01/2015	Paydown.....		139,180	139,180	137,343	137,970	0	1,210	0	1,210	0	139,180	0	0	0	4,998	10/25/2033	1FM.....
225458 AY 4	11A CS FIRST BOSTON MORTGAGE SECUR 2005-		09/01/2015	Paydown.....		162,290	162,290	159,516	159,516	0	2,774	0	2,774	0	162,290	0	0	0	5,821	02/25/2035	1FM.....
2254W0 KD 6	5.869% CS FIRST BOSTON MORTG SEC 2004-7 6A1		09/01/2015	Paydown.....		17,087	17,087	17,471	17,137	0	(51)	0	(51)	0	17,087	0	0	0	599	10/25/2019	1FM.....
226829 AA 7	03/30 CREDIT SUISSE MGT CAPITAL CER 1 2009-3R		09/30/2015	Redemption 100.0000.....		12,251	12,251	12,251	12,251	0	0	0	0	0	12,251	0	0	0	719	03/30/2025	2FE.....
22943Y UB 3	2 CREDIT SUISSE MGT CAPITAL CER 1 2009-3R		09/01/2015	Paydown.....		93,642	93,642	90,891	91,318	0	50	0	50	0	91,368	0	2,274	2,274	1,621	08/27/2037	1FM.....
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0...		09/15/2015	Redemption 100.0000.....		20,347	20,347	20,347	0	0	0	0	0	20,347	0	0	0	352	05/15/2034	1FE.....	
235851 AQ 5	DANAHER CORP 3.350% 09/15/25.....		09/11/2015	Barclays Capital Inc.....		1,001,840	1,000,000	998,570	0	0	0	0	0	998,570	0	3,270	3,270	93	09/15/2025	1FE.....	
25087* AB 9	6 DETROIT INIL BRIDGE COMPANY SERIES C		09/02/2015	Redemption 100.0000.....		149,926	149,926	149,926	149,926	0	0	0	0	0	149,926	0	0	0	6,288	09/02/2017	2FE.....
256747 A@ 5	DOLLAR TREE INC SERIES B 4.630% 09/16/...		07/06/2015	Redemption 113.5600.....		2,271,200	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	271,200	271,200	90,973	09/16/2023	3.....
261561 AB 0	DEBENTURES		09/15/2015	Maturity.....		5,000,000	5,000,000	5,508,500	5,038,784	0	(38,784)	0	(38,784)	0	5,000,000	0	0	0	362,500	09/15/2015	3FE.....

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### SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
29977J	AB	2		09/01/2015	Paydown.....		79,621	79,621	80,094	80,002	0	(381)	0	(381)	0	79,621	0	0	0	1,272	03/25/2043	1FM.....
29977K	AA	1		09/25/2015	Paydown.....		85,122	85,122	84,429	84,481	0	641	0	641	0	85,122	0	0	0	1,722	06/25/2043	1FM.....
30256Y	AA	1		07/10/2015	Redemption 100.0000.....		648	648	648	648	0	0	0	0	648	0	0	0	49	07/10/2018	1FE.....	
30291D	AB	2		09/15/2015	Paydown.....		2,069	2,069	2,069	2,069	0	0	0	0	2,069	0	0	0	44	04/15/2043	1FE.....	
33767C	AD	9		09/01/2015	Paydown.....		109,036	109,036	111,149	0	0	(1,939)	0	(1,939)	0	109,210	0	(174)	(174)	1,457	03/25/2045	1FE.....
33843B	AC	1		09/15/2015	Paydown.....		149,157	149,157	149,154	149,156	0	1	0	1	0	149,157	0	0	0	3,281	10/16/2017	1FE.....
36157R	D9	3		09/01/2015	Paydown.....		49,354	49,354	42,011	43,946	0	3,288	0	3,288	0	47,234	0	2,121	2,121	2,130	04/25/2029	4FM.....
36185N	5V	8		09/01/2015	Paydown.....		136,534	136,534	133,499	135,347	0	1,187	0	1,187	0	136,534	0	0	0	4,611	02/25/2035	1FM.....
39121J	A*	1		07/01/2015	Redemption 100.0000.....		279,070	279,070	279,070	279,070	0	0	0	0	279,070	0	0	0	16,214	07/01/2021	1.....	
40432B	AA	7		09/01/2015	Paydown.....		34,686	34,686	31,565	33,037	0	90	0	90	0	33,127	0	1,559	1,559	1,234	09/25/2037	1FM.....
42770Q	AA	0		09/20/2015	Paydown.....		149,079	149,079	148,978	148,972	0	107	0	107	0	149,079	0	0	0	5,386	09/21/2040	1FE.....
45254T	PM	0		09/01/2015	Paydown.....		29,203	29,203	28,710	28,842	0	10	0	10	0	28,852	0	351	351	942	08/25/2034	1FM.....
45660N	QF	5		09/01/2015	Paydown.....		654,009	654,009	645,221	648,444	0	5,565	0	5,565	0	654,009	0	0	0	23,098	06/25/2033	1FM.....
46616M	AA	8		09/15/2015	Paydown.....		28,052	28,052	27,876	27,923	0	129	0	129	0	28,052	0	0	0	702	12/15/2048	1FE.....
46639G	AL	0		09/01/2015	Paydown.....		60,099	60,099	61,472	61,157	0	(1,058)	0	(1,058)	0	60,099	0	0	0	1,144	03/01/2043	1FM.....
46640B	AC	8		09/01/2015	Paydown.....		216,042	216,042	218,776	217,955	0	(1,913)	0	(1,913)	0	216,042	0	0	0	5,038	05/25/2043	1FM.....
46641C	AA	9		09/01/2015	Paydown.....		170,887	170,887	175,185	174,153	0	(471)	0	(471)	0	173,682	0	(2,795)	(2,795)	4,220	01/25/2044	1FM.....
46641C	AK	7		08/01/2015	Paydown.....		538,452	538,452	538,452	538,452	0	0	0	0	538,452	0	0	0	12,935	01/25/2044	1FM.....	
47102X	AF	2		08/31/2015	Redemption 110.3231.....		1,103,231	1,000,000	997,410	997,907	0	534	0	534	0	998,441	0	104,790	104,790	47,458	06/15/2017	2FE.....
47715*	AA	5		09/05/2015	Redemption 100.0000.....		133,206	133,206	133,206	133,206	0	0	0	0	133,206	0	0	0	5,888	03/05/2023	1FE.....	
49725V	AB	8		09/30/2015	Various.....		84,622	84,622	85,115	84,769	0	(21)	0	(21)	0	84,747	0	(126)	(126)	3,641	03/30/2021	2FE.....
500255	AP	9		08/17/2015	Call 111.6324.....		2,790,810	2,500,000	2,478,135	2,492,306	0	1,515	0	1,515	0	2,493,822	0	296,988	296,988	105,035	12/15/2017	2FE.....
52465#	AD	7		09/05/2015	Redemption 100.0000.....		56,618	56,618	56,618	56,618	0	0	0	0	56,618	0	0	0	2,702	12/05/2020	1.....	
52520M	AE	3		09/01/2015	Paydown.....		60,019	60,019	56,331	56,331	0	0	0	0	56,331	0	3,688	3,688	2,429	11/25/2035	2FM.....	
52520M	AG	8		09/01/2015	Paydown.....		113,836	113,836	106,482	106,482	0	0	0	0	106,482	0	7,354	7,354	4,608	09/25/2035	2FM.....	
53688T	AA	2		07/30/2015	Redemption 100.0000.....		49,302	49,302	49,302	0	0	0	0	0	49,302	0	0	0	16,900	04/29/2022	1FE.....	
55265K	2X	6		09/01/2015	Paydown.....		14,587	14,587	14,641	14,570	0	(4)	0	(4)	0	14,565	0	21	21	466	12/25/2018	1FM.....
55265K	VE	6		09/01/2015	Paydown.....		2,341	2,341	2,309	2,327	0	1	0	1	0	2,328	0	13	13	70	05/25/2018	1FM.....
55313U	AD	1		09/15/2015	Paydown.....		199,026	199,026	198,989	199,022	0	4	0	4	0	199,026	0	0	0	4,610	01/15/2030	1FE.....
57165A	AA	6		09/20/2015	Paydown.....		57,287	57,287	57,279	57,283	0	4	0	4	0	57,287	0	0	0	953	05/20/2030	1FE.....
57165A	AB	4		09/20/2015	Paydown.....		57,287	57,287	57,283	57,285	0	2	0	2	0	57,287	0	0	0	1,329	05/20/2030	2AM.....
57643M	JK	1		09/01/2015	Paydown.....		113,952	113,952	92,301	108,299	0	893	0	893	0	109,192	0	4,760	4,760	4,187	12/25/2034	1FM.....
585055	BM	7		09/02/2015	Tax Free Exchange.....		3,978,039	4,000,000	3,976,800	3,976,880	0	1,158	0	1,158	0	3,978,039	0	0	0	36,944	03/15/2025	1FE.....
59549N	AD	5		07/01/2015	Paydown.....		24,861	24,861	23,618	24,183	0	679	0	679	0	24,861	0	0	0	1,453	07/01/2035	1AM.....

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/2015		09/15/2015	Paydown		26,802	26,802	25,395	25,897	0	905	0	905	0	26,802	0	0	0	850	07/15/2038	1AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/2015		09/01/2015	Paydown		23,851	23,851	24,406	24,285	0	(434)	0	(434)	0	23,851	0	0	0	1,015	08/15/2037	1FE
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/2015		07/01/2015	Paydown		8,900	8,900	9,107	9,062	0	(162)	0	(162)	0	8,900	0	0	0	312	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/2015		09/01/2015	Paydown		44,200	44,200	44,138	44,132	0	68	0	68	0	44,200	0	0	0	1,576	12/15/2045	1FM
638585 AN 9	BANK OF AMERICA CORP (FORMERLY NATIONSBA)		08/15/2015	Maturity		75,000	75,000	89,278	76,069	0	(1,069)	0	(1,069)	0	75,000	0	0	0	5,813	08/15/2015	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A		09/10/2015	Paydown		56,494	56,494	56,491	56,492	0	2	0	2	0	56,494	0	0	0	1,300	03/10/2027	1FE
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B		09/10/2015	Paydown		42,371	42,371	42,363	42,366	0	5	0	5	0	42,371	0	0	0	1,376	03/10/2027	2AM
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2009-5 A A4		09/01/2015	Paydown		61,808	61,808	63,276	62,834	0	(1,026)	0	(1,026)	0	61,808	0	0	0	2,222	06/15/2036	1FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		07/01/2015	Various		342	342	378	345	0	(3)	0	(3)	0	342	0	0	0	320	12/30/2015	1FE
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00		09/01/2015	Paydown		174,707	174,707	167,009	172,002	0	2,705	0	2,705	0	174,707	0	0	0	5,809	10/25/2033	1FM
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/2015		09/01/2015	Redemption	100.0000	357,310	357,310	357,310	357,310	0	0	0	0	0	357,310	0	0	0	28,585	09/01/2020	3
74927D AL 0	RESIDENTIAL FUNDING M/G SEC 12006-S10		09/01/2015	Paydown		48,030	48,030	45,472	47,530	0	2,608	2,108	500	0	48,030	0	0	0	1,869	02/26/2036	1FM
74958D AH 1	RELIANT ENERGY MID-ATLANTIC PW SERIES		09/01/2015	Paydown		32,378	32,378	30,779	31,718	0	659	0	659	0	32,378	0	0	0	1,142	10/25/2021	1FM
75952A AF 4	B		07/02/2015	Redemption	100.0000	187,126	187,126	188,714	187,474	0	(112)	0	(112)	0	187,362	0	(236)	(236)	17,285	07/02/2017	4FE
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15		09/01/2015	Paydown		25,397	48,671	42,261	42,261	0	0	0	0	0	42,261	0	(16,865)	(16,865)	1,846	07/25/2034	1FM
760985 L6 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6		09/01/2015	Paydown		144,504	144,504	144,501	144,113	0	(10)	0	(10)	0	144,103	0	401	401	5,538	12/25/2033	1FM
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		09/01/2015	Paydown		224,410	224,410	223,433	223,052	0	7	0	7	0	223,059	0	1,351	1,351	10,762	05/25/2031	1FM
76110H TW 9	RESIDENTIAL ASSET M/G PRODUCTS 2004-SP3		09/01/2015	Paydown		43,669	43,669	42,509	42,899	0	770	0	770	0	43,669	0	0	0	1,714	05/01/2034	1FM
76112B EN 6			09/01/2015	Paydown		303,539	303,539	303,538	302,781	0	(15)	0	(15)	0	302,766	0	773	773	10,669	09/25/2034	1FM
78392N AC 5	SNAAC AUTO REC TRUST 2013-1A B 2.090%		09/15/2015	Paydown		876,652	876,652	876,536	876,626	0	26	0	26	0	876,652	0	0	0	11,957	07/16/2018	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A		09/01/2015	Paydown		42,427	42,427	42,426	42,373	0	53	0	53	0	42,427	0	0	0	1,031	07/20/2027	1FE
78488B AA 0	SANTANDER DRIVE AUTO REC TRUST 2012-1C		09/01/2015	Paydown		31,218	31,218	31,215	31,216	0	2	0	2	0	31,218	0	0	0	417	09/20/2029	1FE
80281A AE 9	SANTANDER DRIVE AUTO REC TR 2012-2 C		09/15/2015	Paydown		536,819	536,819	536,758	536,810	0	9	0	9	0	536,819	0	0	0	13,508	11/15/2017	1FE
80282V AE 2	SAXON ASSET SECURITIES TRUST 2003-3		09/15/2015	Paydown		340,355	340,355	340,321	340,350	0	6	0	6	0	340,355	0	0	0	7,247	02/15/2018	1FE
805564 PA 3	SEARS ROEBUCK ACCEPTANCE 7.500%		09/01/2015	Paydown		89,861	89,861	89,861	89,861	0	0	0	0	0	89,861	0	0	0	2,987	12/25/2033	1FM
812404 AX 9	SEQUOIA MORTGAGE TRUST 2012-1 2A1		09/08/2015	Morgan Stanley & Co.		1,517,000	2,050,000	984,000	1,039,816	0	16,963	0	16,963	0	1,056,779	0	460,221	460,221	139,229	10/15/2027	6FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2		09/01/2015	Paydown		25,038	25,038	25,037	25,015	0	18	0	18	0	25,033	0	5	5	592	01/25/2042	1FM
81745A AB 3			09/01/2015	Paydown		66,587	66,587	67,745	67,693	0	(1,106)	0	(1,106)	0	66,587	0	0	0	1,260	05/25/2043	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A		07/25/2015	Paydown		49,786	49,786	49,786	49,786	0	0	0	0	0	49,786	0	0	0	1,486	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1A		09/01/2015	Paydown		47,674	47,674	46,629	46,888	0	785	0	785	0	47,674	0	0	0	1,136	07/25/2043	1FM
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A		09/20/2015	Paydown		15,317	15,317	15,316	15,317	0	1	0	1	0	15,317	0	0	0	354	11/20/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A		09/20/2015	Paydown		21,093	21,093	21,091	21,093	0	1	0	1	0	21,093	0	0	0	470	06/20/2018	1FE
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A		09/20/2015	Paydown		21,239	21,239	21,234	21,236	0	2	0	2	0	21,239	0	0	0	401	11/20/2028	1FE
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A 7.42		09/01/2015	Paydown		46,808	46,808	46,781	46,739	0	69	0	69	0	46,808	0	0	0	2,278	04/15/2030	1FE
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%		09/15/2015	Paydown		75,446	75,446	75,241	75,308	0	138	0	138	0	75,446	0	0	0	1,497	03/17/2025	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%		09/15/2015	Paydown		30,178	30,178	30,172	30,174	.0	.4	.0	.4	.0	30,178	.0	.0	.0	.888	03/17/2025	2AM
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18		07/01/2015	Redemption	100.0000	1,267,532	1,267,532	1,267,532	1,267,532	.0	.0	.0	.0	.0	1,267,532	.0	.0	.0	96,839	01/01/2018	2AM
846502 AA 0	SPARC EM SPC LEGAL SLIMNT HLDG 2015-1A A		08/01/2015	Paydown		87,936	87,936	87,936		.0	.0	.0	.0	.0	87,936	.0	.0	.0	557	08/01/2031	1FE
855244 AC 3	STARBUCKS CORP 6.250% 08/15/17		07/01/2015	Call	110.9363	5,546,815	5,000,000	5,175,600	5,058,102	.0	(10,384)	.0	(10,384)	.0	5,047,718	.0	499,097	499,097	274,307	08/15/2017	1FE
86359A X7 3	A2 STRUCTURED ASSET SECURITIES 2003-29		09/01/2015	Paydown		281,079	281,079	253,938	276,571	.0	4,508	.0	4,508	.0	281,079	.0	.0	.0	10,092	09/25/2033	1FM
86359B 3A 7	5A1 STRUCTURED ASSET SECURITIES 2004-		09/01/2015	Paydown		16,175	16,175	15,326	15,818	.0	357	.0	357	.0	16,175	.0	.0	.0	582	02/25/2020	1FM
86359B E3 1	19XS A5 STRUCTURED ASSET SECURITIES 2004-		09/01/2015	Paydown		336,719	336,719	335,838	335,758	.0	(42)	.0	(42)	.0	335,716	.0	1,003	1,003	11,351	09/25/2034	1FM
86359B J8 5	8A2 STRUCTURED ASSET SECURITIES 2005-10		09/01/2015	Paydown		57,492	57,492	55,819	56,913	.0	579	.0	579	.0	57,492	.0	.0	.0	2,081	11/25/2034	1FM
86359D GT 8	5A9 STRUCTURED ASSET SECURITIES 2005-14		09/01/2015	Paydown		40,635	40,635	39,770	39,990	.0	645	.0	645	.0	40,635	.0	.0	.0	1,486	12/25/2034	1FM
86359D JT 5	2A1 STRUCTURED RECEIVABLES FINANCE 2010-		09/01/2015	Paydown		249,589	249,589	241,511	244,165	.0	5,424	.0	5,424	.0	249,589	.0	.0	.0	9,414	07/25/2035	1FM
86365L AB 7	B B		09/15/2015	Paydown		45,768	45,768	47,226	47,095	.0	(1,328)	.0	(1,328)	.0	45,768	.0	.0	.0	2,446	08/15/2036	1FE
871829 AU 1	SYSCO CORPORATION 3.500% 10/02/24		07/14/2015	Call	101.0000	2,020,000	2,000,000	1,992,320	1,992,482	.0	347	.0	347	.0	1,992,828	.0	27,172	27,172	54,833	10/02/2024	1FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		09/20/2015	Paydown		62,500	62,500	62,473	62,474	.0	26	.0	26	.0	62,500	.0	.0	.0	1,479	11/20/2038	1FE
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		09/20/2015	Paydown		62,500	62,500	63,594	63,524	.0	(1,024)	.0	(1,024)	.0	62,500	.0	.0	.0	1,463	02/22/2039	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2015	Redemption	100.0000	97,500	97,500	102,369	100,531	.0	(86)	.0	(86)	.0	100,445	.0	(2,945)	(2,945)	9,263	02/01/2030	2FE
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%		09/30/2015	Redemption	100.0000	63,445	63,445	63,445	63,445	.0	.0	.0	.0	.0	63,445	.0	.0	.0	2,912	03/30/2024	2FE
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		09/30/2015	Various		156,834	156,834	157,475	157,147	.0	(31)	.0	(31)	.0	157,116	.0	(282)	(282)	7,205	03/30/2023	2
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		09/16/2015	Paydown		21,261	21,261	21,261	21,261	.0	.0	.0	.0	.0	21,261	.0	.0	.0	737	10/16/2040	1FE
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%		09/02/2015	Redemption	100.0000	41,200	41,200	10,830	16,480	.0	.0	5,650	(5,650)	.0	10,830	.0	30,370	30,370	13,472	05/31/2020	5
925524 BB 5	VIACOM INC 6.250% 04/30/16		09/29/2015	Call	103.3359	1,867,280	1,807,000	1,800,386	1,805,843	.0	635	.0	635	.0	1,806,477	.0	60,803	60,803	103,212	04/30/2016	2FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		09/15/2015	Paydown		109,371	109,371	109,356	109,368	.0	2	.0	2	.0	109,371	.0	.0	.0	2,260	03/15/2029	1FE
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2		09/20/2015	Redemption	100.0000	54,304	54,304	54,304	54,304	.0	.0	.0	.0	.0	54,304	.0	.0	.0	1,311	09/20/2024	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		09/16/2015	Redemption	100.0000	54,691	54,691	54,691	54,691	.0	.0	.0	.0	.0	54,691	.0	.0	.0	1,320	09/16/2024	2FE
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25		09/01/2015	Paydown		408,788	408,788	382,600	406,363	.0	1,482	.0	1,482	.0	407,845	.0	943	943	14,519	05/25/2034	1FM
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%		09/01/2015	Paydown		210,484	210,484	201,025	201,025	.0	.0	.0	.0	.0	201,025	.0	9,459	9,459	7,327	09/25/2035	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		09/01/2015	Paydown		202,164	202,164	191,992	199,710	.0	87	.0	87	.0	199,797	.0	2,367	2,367	7,372	10/25/2035	1FM
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/		09/01/2015	Paydown		145,659	155,980	137,023	149,403	.0	320	12,398	(12,078)	.0	137,325	.0	8,334	8,334	5,849	09/25/2036	1FM
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/2		09/01/2015	Paydown		118,502	118,502	118,502	118,502	.0	.0	.0	.0	.0	118,502	.0	.0	.0	2,391	01/20/2025	1FE
96328U AL 0	WHEELS SPV LLC 2012-1 B 2.300% 03/20/2		07/20/2015	Paydown		1,500,000	1,500,000	1,499,535	1,499,671	.0	329	.0	329	.0	1,500,000	.0	.0	.0	20,125	03/20/2021	1FE
96328U AM 8	WHEELS SPV LLC 2012-1 C 2.820% 03/20/2		07/20/2015	Paydown		3,965,000	3,965,000	3,964,949	3,964,960	.0	40	.0	40	.0	3,965,000	.0	.0	.0	65,224	03/20/2021	1FE
970648 AB 7	WILLIS GROUP 5.625% 07/15/15		07/15/2015	Various		2,000,000	2,000,000	2,012,808	2,000,883	.0	(883)	.0	(883)	.0	2,000,000	.0	.0	.0	112,500	07/15/2015	2FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		09/01/2015	Paydown		81,192	81,192	83,932	83,829	.0	(76)	.0	(76)	.0	83,753	.0	(2,561)	(2,561)	2,187	06/27/2044	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		09/15/2015	Redemption	100.0000	47,100	47,100	47,100		.0	.0	.0	.0	.0	47,100	.0	.0	.0	1,148	01/15/2031	1Z
30217V AC 1	EXPRESS PIPELINE LP LP 144A 7.390% 1	A	07/01/2015	Redemption	100.0000	(41,132)	(41,132)	(41,132)	(41,132)	.0	.0	.0	.0	.0	(41,132)	.0	.0	.0	6,961	12/31/2017	2FE
05257H AF 8	JEMENA LTD 144A 5.300% 09/25/15	F	09/25/2015	Maturity		8,875,000	8,875,000	8,855,475	8,873,434	.0	1,566	.0	1,566	.0	8,875,000	.0	.0	.0	470,375	09/25/2015	2FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	09/15/2015	Paydown		31,250	31,250	31,445		.0	(195)	.0	(195)	.0	31,250	.0	.0	.0	1,084	12/15/2039	3AM

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/15/15	F..	09/17/2015	Paydown.....		150,000	150,000	150,110	150,106	0	(8)	0	(8)	0	150,098	0	(98)	(98)	3,190	07/17/2029	1FE
48268E AB 1	KT CORP 144A 4.875% 07/15/15	R..	07/15/2015	Maturity.....		500,000	500,000	490,430	499,353	0	647	0	647	0	500,000	0	0	0	24,375	07/15/2015	1FE
59146Q A# 0	MEICASH TRADING LIMITED SERIES C 4.990	F..	07/09/2015	Redemption 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	140,566	09/11/2023	3
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R..	07/12/2015	Redemption 100.0000.....		7,983	7,983	7,983	7,983	0	0	0	0	0	7,983	0	0	0	358	07/12/2016	1
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R..	09/20/2015	Paydown.....		25,000	25,000	24,872	24,888	0	112	0	112	0	25,000	0	0	0	650	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A RISE 2014-1 A ASSET BACKED SECURED	F..	09/20/2015	Paydown.....		62,500	62,500	62,479	62,479	0	21	0	21	0	62,500	0	0	0	1,362	10/20/2039	1FE
G7572L AB 5	TERM	F..	09/15/2015	Redemption 100.0000.....		48,875	48,875	49,914	49,826	0	(85)	0	(85)	0	49,741	0	(866)	(866)	1,542	02/15/2021	1FE
N3386# AG 4	FUGRO N.V. SERIES C 4.880% 08/17/23	F..	09/29/2015	Redemption 100.0000.....		124,307	124,307	124,307	124,307	0	0	0	0	0	124,307	0	0	0	6,429	08/17/2023	3
N8783# AD 9	04 TRAFIGURA BEHEER BV SERIES A 5.800%	F..	09/29/2015	Tax Free Exchange.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,000	04/07/2016	2Z
N8783# AE 7	04 TRAFIGURA BEHEER BV SERIES B 6.500%	F..	09/29/2015	Tax Free Exchange.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	65,000	04/07/2018	2Z
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F..	09/30/2015	Redemption 100.0000.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	788	11/30/2033	2FE
3899999 Total Bonds - Industrial and Miscellaneous						68,668,209	67,991,862	67,243,312	65,342,468	0	32,447	22,431	10,016	0	66,869,693	0	1,798,515	1,798,515	3,329,436	XXX	XXX
8399997 Total Bonds - Part 4						75,964,643	75,288,296	74,600,868	72,493,502	0	(34,904)	22,431	(57,335)	0	74,166,324	0	1,798,318	1,798,318	3,617,119	XXX	XXX
8399999 Total Bonds						75,964,643	75,288,296	74,600,868	72,493,502	0	(34,904)	22,431	(57,335)	0	74,166,324	0	1,798,318	1,798,318	3,617,119	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%.....		09/22/2015	Goldman Sachs & Co.....	10,000.000	248,995	0.00	250,000	250,000	0	0	0	0	0	250,000	0	(1,005)	(1,005)	9,750	XXX	P2LFE
8499999 Total Preferred Stocks - Industrial and Miscellaneous						248,995	XXX	250,000	250,000	0	0	0	0	0	250,000	0	(1,005)	(1,005)	9,750	XXX	XXX
8999997 Total Preferred Stocks - Part 4						248,995	XXX	250,000	250,000	0	0	0	0	0	250,000	0	(1,005)	(1,005)	9,750	XXX	XXX
8999999 Total Preferred Stocks						248,995	XXX	250,000	250,000	0	0	0	0	0	250,000	0	(1,005)	(1,005)	9,750	XXX	XXX
9899999 Total Preferred and Common Stocks						248,995	XXX	250,000	250,000	0	0	0	0	0	250,000	0	(1,005)	(1,005)	9,750	XXX	XXX
9999999 Total Bonds, Preferred and Common Stocks						76,213,638	XXX	74,850,868	72,743,502	0	(34,904)	22,431	(57,335)	0	74,416,324	0	1,797,313	1,797,313	3,626,869	XXX	XXX

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

**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt D-Sn 1  
NONE**

**Sch. DB-Pt D-Sn 2  
NONE**

**OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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
<b>Common Stocks - Money Market Mutual Funds</b>						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO.....		U.....	.....70,374,787	.....70,374,787	.....
7499999	Total - Common Stocks - Money Market Mutual Funds.....			.....70,374,787	.....70,374,787	XXX
7599999	Total - Common Stock.....			.....70,374,787	.....70,374,787	XXX
7699999	Total - Preferred and Common Stock.....			.....70,374,787	.....70,374,787	XXX
9999999	Totals.....			.....70,374,787	.....70,374,787	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....70,374,787 Book/Adjusted Carrying Value \$.....70,374,787
- Average balance for the year: Fair Value \$.....87,560,328 Book/Adjusted Carrying Value \$.....87,560,328
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....70,374,787 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

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

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
US Bank NA..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....(10,658,513)	.....(4,439,013)	.....(5,362,476)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(10,658,513)	.....(4,439,013)	.....(5,362,476)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(10,658,513)	.....(4,439,013)	.....(5,362,476)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(10,658,513)	.....(4,439,013)	.....(5,362,476)	XXX

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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**NONE**