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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton
SS:

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

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	10,647,099,235	0	10,647,099,235	10,820,475,721
2. Stocks:				
2.1 Preferred stocks	12,121,638	0	12,121,638	2,121,638
2.2 Common stocks	323,983,698	67,481,801	256,501,897	249,304,618
3. Mortgage loans on real estate:				
3.1 First liens	713,541,099	0	713,541,099	698,557,218
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)			0	
5. Cash ($ 44,286,791), cash equivalents ($ 108,031,761) and short-term investments ($ 38,580,791)	190,899,343	0	190,899,343	108,542,672
6. Contract loans (including $ .... premium notes)	38,101,335	0	38,101,335	39,678,981
7. Derivatives	5,718,536	0	5,718,536	33,278,746
8. Other invested assets	208,155,767	0	208,155,767	216,847,520
9. Receivables for securities	3,184,484	0	3,184,484	2,290,119
10. Securities lending reinvested collateral assets	11,409,984	0	11,409,984	2,455,180
11. Aggregate write-ins for invested assets	22,079,195	0	22,079,195	129,084,940
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,176,294,314	67,481,801	12,108,812,513	12,302,637,353
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	108,032,381	0	108,032,381	103,996,383
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	830,793	0	830,793	828,012
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,725,639		19,725,639	19,696,186
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	795,940	0	795,940	1,526,435
16.2 Funds held by or deposited with reinsured companies	631,032,821	0	631,032,821	639,421,886
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	8,477,610	0	8,477,610	
18.2 Net deferred tax asset	35,539,720	0	35,539,720	33,890,954
19. Guaranty funds receivable or on deposit	1,382,684	0	1,382,684	1,548,996
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	98,674	98,674	0	0
25. Aggregate write-ins for other than invested assets	8,609,795	0	8,609,795	9,234,254
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,990,820,371	67,580,475	12,923,239,896	13,112,780,459
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	25,638,116	0	25,638,116	34,171,946
28. Total (Lines 26 and 27)	13,016,458,487	67,580,475	12,948,878,012	13,146,952,405
DETAILS OF WRITE-INS				
1101. Receivables for Collateral on Derivatives	22,079,195	0	22,079,195	129,084,940
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	22,079,195	0	22,079,195	129,084,940
2501. CSV of Company Owned Life Insurance	8,609,795	0	8,609,795	9,234,254
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,609,795	0	8,609,795	9,234,254

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,669,886,349 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	9,669,886,349	9,888,684,235
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,510,981,722	1,623,602,678
4.	Contract claims:		
	4.1 Life	23,501,043	22,970,188
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	615,331	566,507
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 126,563 assumed and $ 1,285,296 ceded	1,411,859	1,423,094
	9.4 Interest Maintenance Reserve	7,761,643	8,429,960
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,321,019 , accident and health $ .... and deposit-type contract funds $	1,321,019	1,092,436
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		0
13.	Transfers to Separate Accounts due or accrued (net) (including $ (116,345) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(381,878)	(2,796,921)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,822,256	2,719,200
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		15,164,975
15.2	Net deferred tax liability		
16.	Unearned investment income	977,726	1,048,368
17.	Amounts withheld or retained by company as agent or trustee	650,290	
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	7,747,821	8,746,465
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	156,116,767	152,504,051
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	14,320,343	11,892,694
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	20,886,689	83,202,854
	24.09 Payable for securities	10,436,110	31,689,336
	24.10 Payable for securities lending	353,331,338	199,129,059
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	5,192,181	11,367,354
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,787,578,609	12,061,436,533
27.	From Separate Accounts Statement	25,638,116	34,171,946
28.	Total liabilities (Lines 26 and 27)	11,813,216,725	12,095,608,479
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	341,853,223	257,535,862
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	1,133,161,287	1,048,843,926
38.	Totals of Lines 29, 30 and 37	1,135,661,287	1,051,343,926
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,948,878,012	13,146,952,405
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Tax Credit Property	3,632,588	9,569,090
2502.	Payable for Collateral on Derivatives	1,095,597	1,207,924
2503.	Uncashed drafts and checks pending escheatment to the state	463,996	590,340
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,192,181	11,367,354
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	433,120,430	642,328,656	801,532,527
2.	Considerations for supplementary contracts with life contingencies	3,797,138	1,634,074	2,857,236
3.	Net investment income	391,319,429	405,743,719	540,883,713
4.	Amortization of Interest Maintenance Reserve (IMR)	3,968,554	5,782,221	7,465,157
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	263,139	127,097	401,830
	8.2 Charges and fees for deposit-type contracts	1,996	2,176	3,209
	8.3 Aggregate write-ins for miscellaneous income	25,189,270	26,627,552	34,932,100
9.	Totals (Lines 1 to 8.3)	857,659,956	1,082,245,495	1,388,075,772
10.	Death benefits	139,883,831	154,189,777	180,129,309
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,253,468	1,141,911	1,650,074
12.	Annuity benefits	203,864,838	193,446,718	258,373,485
13.	Disability benefits and benefits under accident and health contracts	1,983,061	2,079,535	2,744,123
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	475,760,528	439,847,539	649,133,730
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	33,459,392	17,253,892	20,628,730
18.	Payments on supplementary contracts with life contingencies	2,485,837	2,345,253	3,150,158
19.	Increase in aggregate reserves for life and accident and health contracts	(218,797,886)	25,135,989	(84,755,131)
20.	Totals (Lines 10 to 19)	639,893,069	835,440,614	1,031,054,478
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	21,942,306	33,063,013	41,666,385
22.	Commissions and expense allowances on reinsurance assumed	1,825,270	2,214,451	2,961,554
23.	General insurance expenses	66,688,147	74,881,774	99,529,043
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,606,624	6,519,127	7,939,507
25.	Increase in loading on deferred and uncollected premiums	(173,686)	98,781	(354,843)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,051,503)	(4,478,068)	(6,091,869)
27.	Aggregate write-ins for deductions	3,400,390	2,803,614	3,695,112
28.	Totals (Lines 20 to 27)	735,130,617	950,543,306	1,180,399,367
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	122,529,339	131,702,189	207,676,405
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	122,529,339	131,702,189	207,676,405
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	46,414,932	46,199,531	62,243,000
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	76,114,407	85,502,658	145,433,405
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (16,090,069) (excluding taxes of $ 1,777,051 transferred to the IMR)	(27,092,796)	36,724,542	34,147,139
35.	Net income (Line 33 plus Line 34)	49,021,611	122,227,200	179,580,544
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,051,343,926	1,176,680,504	1,176,680,488
37.	Net income (Line 35)	49,021,611	122,227,200	179,580,544
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 13,055,600	38,713,141	(43,851,284)	(48,918,768)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	14,704,367	11,888,325	4,497,756
41.	Change in nonadmitted assets	(14,509,042)	(10,918,177)	(11,931,863)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		1,052,000	0
44.	Change in asset valuation reserve	(3,612,716)	(2,180,224)	1,435,769
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(250,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	84,317,361	78,217,840	(125,336,562)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,135,661,287	1,254,898,344	1,051,343,926
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	25,799,522	26,147,372	34,254,510
08.302.	Miscellaneous Income	14,157	13,561	17,370
08.303.	Company Owned Life insurance	(624,409)	466,619	660,220
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	25,189,270	26,627,552	34,932,100
2701.	Pension Expense	2,393,200	2,073,613	2,720,392
2702.	Securities Lending Interest Expense	1,007,190	730,001	974,720
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,400,390	2,803,614	3,695,112
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	437,107,844	644,262,979	804,635,990
2. Net investment income	418,526,469	428,749,550	582,587,464
3. Miscellaneous income	34,467,879	29,678,352	37,501,242
4. Total (Lines 1 to 3)	890,102,192	1,102,690,881	1,424,724,696
5. Benefit and loss related payments	857,440,840	812,375,378	1,141,198,187
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,466,546)	(4,388,326)	(5,969,008)
7. Commissions, expenses paid and aggregate write-ins for deductions	99,964,806	119,398,884	155,506,508
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ (17,270,802) tax on capital gains (losses)	55,744,498	54,730,965	93,489,327
10. Total (Lines 5 through 9)	1,005,683,598	982,116,901	1,384,225,014
11. Net cash from operations (Line 4 minus Line 10)	(115,581,406)	120,573,980	40,499,682
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,821,285,965	1,744,155,220	2,330,174,376
12.2 Stocks	0	37,177,574	48,643,236
12.3 Mortgage loans	69,437,374	54,149,784	58,029,068
12.4 Real estate	0	0	0
12.5 Other invested assets	3,683,603	2,168,814	2,201,562
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(24,219)	28,754	4,437
12.7 Miscellaneous proceeds	156,984,755	73,122,969	47,300,093
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,051,367,478	1,910,803,115	2,486,352,772
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,661,128,396	1,977,613,454	2,472,602,505
13.2 Stocks	12,338,325	27,891,846	41,562,187
13.3 Mortgage loans	84,433,138	16,122,065	36,251,546
13.4 Real estate	0	0	0
13.5 Other invested assets	7,421,357	32,326,312	35,648,814
13.6 Miscellaneous applications	31,102,395	28,678,478	129,259,707
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,796,423,611	2,082,632,155	2,715,324,759
14. Net increase (or decrease) in contract loans and premium notes	(1,577,646)	(1,004,968)	(1,831,886)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	256,521,513	(170,824,072)	(227,140,101)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(112,620,956)	126,177,871	272,800,013
16.5 Dividends to stockholders	0	0	65,926,075
16.6 Other cash provided (applied)	54,037,519	429,560	(132,563,397)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(58,583,437)	126,607,431	74,310,541
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	82,356,671	76,357,339	(112,329,878)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	108,542,672	220,872,550	220,872,550
19.2 End of period (Line 18 plus Line 19.1)	190,899,343	297,229,889	108,542,672

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	167,719,004	147,899,632	200,235,463
3.	Ordinary individual annuities	206,389,238	405,454,866	480,604,931
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	374,108,242	553,354,498	680,840,394
12.	Deposit-type contracts	1,472,846,401	1,374,736,349	1,985,993,213
13.	Total	1,846,954,643	1,928,090,847	2,666,833,607
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2015	2014
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	49,021,611	179,580,544
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	49,021,611	179,580,544
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	1,135,661,287	1,051,343,926
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	1,135,661,287	1,051,343,926

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

C. Accounting Policy. No changes.

2. Accounting Changes and Correction of Errors

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

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

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

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12628L-AJ-9	5,192,191	5,040,992	151,199	5,040,992	4,598,501	06/30/2015
059469-AF-3	2,034,611	1,964,997	69,614	1,964,997	1,704,836	06/30/2015
32051G-RV-9	2,329,678	2,255,769	73,909	2,255,769	2,237,104	06/30/2015
32051G-SD-8	1,888,370	1,809,264	79,106	1,809,264	1,792,025	06/30/2015
93935W-AD-6	8,028,941	7,678,845	350,096	7,678,845	6,831,066	06/30/2015
61752R-AL-6	1,973,153	1,932,096	41,057	1,932,096	1,920,785	09/30/2015
759950-GY-8	1,722,684	1,700,825	21,859	1,700,825	1,629,910	09/30/2015
93935W-AD-6	7,435,989	7,034,792	401,197	7,034,792	6,450,489	09/30/2015
05949C-NH-5	5,094,788	4,959,483	135,305	4,959,483	4,958,575	09/30/2015
76114A-AB-6	13,798,684	13,596,005	202,679	13,596,005	12,979,744	09/30/2015
45660L-3T-4	4,774,289	4,725,537	48,752	4,725,537	4,598,974	09/30/2015
61749W-AK-3	2,499,589	2,447,509	52,080	2,447,509	2,415,632	09/30/2015
93935B-AH-3	2,795,578	2,666,684	128,894	2,666,684	2,567,981	09/30/2015
Total	XXX	XXX	1,755,747	XXX	XXX	XXX

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 3,465,764
2. 12 Months or Longer 18,974,643

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

1. Less than 12 Months 498,390,740
2. 12 Months or Longer 269,860,259

NOTES TO FINANCIAL STATEMENTS

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

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $352.3 million.

F. Real Estate. No Change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	5,718,540	0	5,718,540

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(20,886,689)	0	(20,886,689)

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

K. Structured Notes. No Change.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

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

2. Prior Year-end

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,850,417,297	1,719,139,735	1,509,957,000

NOTES TO FINANCIAL STATEMENTS

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,850,417,297	1,719,139,735	1,509,957,000

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

4. Prior Year-end Total General and Separate Accounts

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

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

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

2. Current Year General Account

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

3. Current Year Separate Accounts

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

4. Prior Year-end Total General and Separate Accounts

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	1,509,957,000	1,509,957,000		1,462,060,699
Other	0			XXX
Aggregate Total	1,509,957,000	1,509,957,000	0	1,462,060,699

2. Prior Year-end

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

b. Maximum Amount During Reporting Period (Current Year)

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	0	13,454,655	0	13,454,655
Bonds: RMBS	0	3,688,011	0	3,688,011
Common stock: Industrial & miscellaneous	202,125,510	0	0	202,125,510
Derivative assets: Interest rate contracts	0	1,705,949	0	1,705,949
Derivative assets: Options, purchased	0	2,414,678	0	2,414,678
Derivative assets: Credit default swaps	0	1,597,913	0	1,597,913
Separate account assets*	22,264,773	0	0	22,264,773
Total assets at fair value	224,390,283	22,861,206	0	247,251,489

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Interest rate contracts	0	(20,355,292)	0	(20,355,292)
Derivative liabilities: Credit default swaps	0	(531,397)	0	(531,397)
Total liabilities at fair value	0	(20,886,689)	0	(20,886,689)

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

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

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

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

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

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	10,920,921,313	10,647,099,235	66,033,840	10,379,170,672	475,716,802	
Common stock: Unaffiliated**	255,265,610	255,265,610	255,265,610	0	0	
Preferred stock	12,355,349	12,121,638	0	0	12,355,349	
Mortgage loans	756,663,782	713,541,099	0	0	756,663,782	
Cash, cash equivalents, & short-term investments	190,899,584	190,899,343	190,899,584	0	0	
Other invested assets: Surplus notes	15,941,988	14,608,925	0	15,941,988	0	
Securities lending reinvested collateral assets	11,409,984	11,409,984	11,409,984	0	0	
Derivative assets	5,718,540	5,718,540	0	5,718,540	0	
Separate account assets	25,739,914	25,638,117	24,027,195	1,712,719	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(9,290,167,946)	(9,000,831,000)	0	0	(9,290,167,946)	
Derivative liabilities	(24,227,117)	(20,886,689)	0	(20,886,689)	(3,340,428)	
Separate account liability*	(3,185,438)	(3,108,000)	0	0	(3,185,438)	
Securities lending liability	(353,331,338)	(353,331,338)	0	(353,331,338)	0	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 45,702,263

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 54,239,067	$ 68,718,088
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 149,981,576	$ 147,815,522
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 204,220,643	$ 216,533,610
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 352,320,347

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 352,302,419

16.3 Total payable for securities lending reported on the liability page. $ 353,331,338

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 697,359,160
	1.14 Total Mortgages in Good Standing	$ 697,359,160
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 16,181,939
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 713,541,099
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	1,119,605	1,033,581			2,153,186	0
2. Alaska AK	N	31,198	690			31,888	0
3. Arizona AZ	L	842,642	1,109,049			1,951,691	0
4. Arkansas AR	L	139,849	5,409,945			5,549,794	0
5. California CA	L	4,593,593	796,685			5,390,278	72,000
6. Colorado CO	L	778,188	1,833,756			2,611,944	0
7. Connecticut CT	L	1,483,247	5,045,942			6,529,189	0
8. Delaware DE	L	263,143	142,380			405,523	0
9. District of Columbia DC	L	90,278	51,370			141,648	0
10. Florida FL	L	8,600,630	3,692,266			12,292,896	25,000
11. Georgia GA	L	1,204,980	551,232			1,756,212	0
12. Hawaii HI	L	441,920	8,676,431			9,118,351	0
13. Idaho ID	L	37,730	44,460			82,190	0
14. Illinois IL	L	9,370,417	15,488,434			24,858,851	24,884
15. Indiana IN	L	12,542,160	13,009,306			25,551,466	395,656
16. Iowa IA	L	286,919	4,565,925			4,852,844	0
17. Kansas KS	L	695,473	1,806,965			2,502,438	0
18. Kentucky KY	L	7,665,495	4,234,710			11,900,205	197,411
19. Louisiana LA	L	3,603,527	6,436,283			10,039,810	0
20. Maine ME	N	11,696	900			12,596	0
21. Maryland MD	L	2,351,432	2,765,922			5,117,354	0
22. Massachusetts MA	L	197,143	972,938			1,170,081	0
23. Michigan MI	L	8,817,561	19,222,732			28,040,293	0
24. Minnesota MN	L	1,688,678	677,139			2,365,817	0
25. Mississippi MS	L	1,630,218	3,559,318			5,189,536	0
26. Missouri MO	L	2,766,173	11,207,979			13,974,152	29,236
27. Montana MT	L	22,452	832,882			855,334	0
28. Nebraska NE	L	57,874	431,369			489,243	0
29. Nevada NV	L	215,665	31,147			246,812	0
30. New Hampshire NH	N	5,778	225			6,003	0
31. New Jersey NJ	L	2,146,379	605,224			2,751,603	0
32. New Mexico NM	L	93,199	3,596,398			3,689,597	0
33. New York NY	N	269,310	785			270,095	0
34. North Carolina NC	L	12,272,948	5,124,705			17,397,653	64,611
35. North Dakota ND	L	15,652	0			15,652	0
36. Ohio OH	L	48,231,465	39,792,952			88,024,417	1,471,605,185
37. Oklahoma OK	L	551,351	7,055,703			7,607,054	0
38. Oregon OR	L	134,912	553,000			687,912	0
39. Pennsylvania PA	L	16,540,052	6,269,639			22,809,691	240,095
40. Rhode Island RI	N	10,802	0			10,802	0
41. South Carolina SC	L	1,556,538	1,576,484			3,133,022	85,830
42. South Dakota SD	L	25,639	172,000			197,639	0
43. Tennessee TN	L	1,695,075	2,992,754			4,687,829	0
44. Texas TX	L	3,783,108	9,487,380			13,270,488	175,000
45. Utah UT	L	474,326	0			474,326	0
46. Vermont VT	L	35,087	0			35,087	0
47. Virginia VA	L	878,457	1,093,432			1,971,889	0
48. Washington WA	L	260,631	203,006			463,637	0
49. West Virginia WV	L	2,878,010	3,498,833			6,376,843	(68,508)
50. Wisconsin WI	L	2,172,337	9,212,703			11,385,040	0
51. Wyoming WY	L	58,478	0			58,478	0
52. American Samoa AS	N	0	0			0	0
53. Guam GU	L	5,495	1,522,279			1,527,774	0
54. Puerto Rico PR	N	5,824	0			5,824	0
55. U.S. Virgin Islands VI	N	253	0			253	0
56. Northern Mariana Islands MP	N	0	0			0	0
57. Canada CAN	N	598	0			598	
58. Aggregate Other Aliens OT	XXX	50,362	0	0	0	50,362	0
59. Subtotal	(a) 47	165,701,952	206,389,238	0	0	372,091,190	1,472,846,401
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,017,052				2,017,052	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	167,719,004	206,389,238	0	0	374,108,242	1,472,846,401
96. Plus Reinsurance Assumed	XXX	77,590,597	(6,872,497)			70,718,100	
97 Totals (All Business)	XXX	245,309,601	199,516,741	0	0	444,826,342	1,472,846,401
98. Less Reinsurance Ceded	XXX	11,449,214	1,479			11,450,693	
99. Totals (All Business) less Reinsurance Ceded	XXX	233,860,387	199,515,262	0	0	433,375,649	1,472,846,401
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	44,195				44,195	
58002. MEX Mexico	XXX	6,167				6,167	
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	50,362	0	0	0	50,362	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.270	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.600	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	15.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.640	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	

SCHEDULE Y

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	698,557,220	720,752,455
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	53,332,840	23,043,711
	2.2 Additional investment made after acquisition	31,100,298	13,207,835
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		(400,000)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	69,437,374	58,029,068
8.	Deduct amortization of premium and mortgage interest points and commitment fees	11,883	17,713
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	713,541,101	698,557,220
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	713,541,101	698,557,220
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	713,541,101	698,557,220

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	216,847,521	187,338,812
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	999,070
	2.2 Additional investment made after acquisition	1,484,855	31,327,242
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(6,484,077)	(605,492)
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	3,683,603	2,201,562
8.	Deduct amortization of premium and depreciation	8,928	10,549
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)	208,155,768	216,847,521
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	208,155,768	216,847,521

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,124,938,828	11,142,019,657
2.	Cost of bonds and stocks acquired	1,673,466,721	2,514,164,692
3.	Accrual of discount	7,598,653	9,874,644
4.	Unrealized valuation increase (decrease)	18,635,956	(1,720,431)
5.	Total gain (loss) on disposals	32,199,735	73,167,332
6.	Deduct consideration for bonds and stocks disposed of	1,821,285,965	2,562,891,537
7.	Deduct amortization of premium	35,814,014	48,672,274
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	16,535,362	1,003,255
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,983,204,552	11,124,938,828
11.	Deduct total nonadmitted amounts	67,481,801	53,036,851
12.	Statement value at end of current period (Line 10 minus Line 11)	10,915,722,751	11,071,901,977

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,095,710,568	1,205,492,353	1,443,698,255	(6,861,437)	7,206,004,814	7,095,710,568	6,850,643,229	7,131,629,454
2. NAIC 2 (a)	2,896,488,807	1,786,689,684	1,719,111,135	(23,931,759)	2,822,533,899	2,896,488,807	2,940,135,597	2,779,984,189
3. NAIC 3 (a)	531,028,430	15,131,309	12,534,224	22,987,942	518,688,251	531,028,430	556,613,457	466,415,878
4. NAIC 4 (a)	426,523,519	3,467,071	16,989,104	(35,614,442)	483,390,740	426,523,519	377,387,044	481,623,083
5. NAIC 5 (a)	35,243,946	146,090	391,352	30,141,410	22,337,915	35,243,946	65,140,094	23,164,390
6. NAIC 6 (a)	14,444,885	2,150,000	110,096	(12,692,420)	14,674,808	14,444,885	3,792,369	13,491,547
7. Total Bonds	10,999,440,155	3,013,076,507	3,192,834,166	(25,970,706)	11,067,630,427	10,999,440,155	10,793,711,790	10,896,308,541
PREFERRED STOCK								
8. NAIC 1	10,000,000				10,000,000	10,000,000	10,000,000	
9. NAIC 2	0				0	0	0	
10. NAIC 3	0			2,121,638	0	0	2,121,638	
11. NAIC 4	2,121,638			(2,121,638)	2,121,638	2,121,638	(1)	2,121,638
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	12,121,638	0	0	0	12,121,638	12,121,638	12,121,638	2,121,638
15. Total Bonds and Preferred Stock	11,011,561,793	3,013,076,507	3,192,834,166	(25,970,706)	11,079,752,065	11,011,561,793	10,805,833,428	10,898,430,179

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 143,412,552 ; NAIC 2 $ 3,200,000 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	38,580,791	XXX	38,639,601	40,654	62,258

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	75,832,823	166,139,894
2.	Cost of short-term investments acquired	1,396,410,126	1,764,526,886
3.	Accrual of discount	355	45
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(290)	1,376
6.	Deduct consideration received on disposals	1,433,223,006	1,854,538,930
7.	Deduct amortization of premium	439,217	296,448
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,580,791	75,832,823
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	38,580,791	75,832,823

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(49,924,102)
2.	Cost Paid/(Consideration Received) on additions	1,616,111
3.	Unrealized Valuation increase/(decrease)	36,539,353
4.	Total gain (loss) on termination recognized	(53,745,731)
5.	Considerations received/(paid) on terminations	(51,037,893)
6.	Amortization	(691,672)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(15,168,148)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(15,168,148)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1	8,000,000	9,946,109	10,298,370	05/17/2007	06/20/2017	Deutsche Bank	(16,500)	(16,500)	20047E-AE-2	COMM 2006-C8 A4	1FM	9,962,609	10,314,870
742718G*4	Procter&Gamble 742718EE5	1	25,000,000	25,268,318	26,523,380	06/22/2011	09/20/2016	Bank of America	228,855	228,855	3137A7-JU-5	FHMS K701 A2	1	25,039,463	26,294,525
166751C*6	Chevron Corporation 166751AJ6	1	10,000,000	10,211,394	11,034,366	06/07/2011	09/20/2016	Deutsche Bank	88,726	88,726	31398J-ZS-5	FHR K004 A2	1	10,122,668	10,945,640
911308C@1	United Parcel 911308AB0	1	15,000,000	15,236,089	16,684,154	06/07/2011	09/20/2016	Deutsche Bank	142,229	142,229	31398W-D3-5	FHR K005 A2	1	15,093,860	16,541,925
911308C#9	United Parcel 911308AB0	1	25,000,000	25,298,679	26,253,148	06/22/2011	09/20/2016	Deutsche Bank	237,048	237,048	3137AB-FV-8	FHLMC SERICL	1	25,061,631	26,016,100
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,719,365	16,101,722	10/27/2014	12/20/2019	Deutsche Bank	349,787	349,787	50185V-AA-1	LCCM 2014-909 A	1FM	15,369,578	15,751,935
88579YB*1	Exxon 607059AT9	1	5,000,000	5,125,599	5,533,531	08/30/2011	09/20/2016	Deutsche Bank	46,716	46,716	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,078,883	5,486,815
88579YB*1	Exxon 607059AT9	1	4,000,000	4,049,560	4,308,901	08/30/2011	09/20/2016	Deutsche Bank	37,373	37,373	233050-AB-9	DBUBS 2011-LC1A A2	1FM	4,012,187	4,271,528
88579YB*1	Exxon 607059AT9	1	11,000,000	11,129,852	11,498,358	08/30/2011	09/20/2016	Deutsche Bank	102,776	102,776	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,027,076	11,395,582
244199C*4	Deere & Co 244199BC8	1	18,000,000	18,384,206	18,908,882	08/08/2011	09/20/2016	Morgan Stanley	160,013	160,013	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,224,193	18,748,870
244199C*4	Deere & Co 244199BC8	1	2,000,000	2,034,271	2,174,487	08/08/2011	09/20/2016	Morgan Stanley	17,779	17,779	46640U-AC-6	JPMBB 2013-C17 A3	1FM	2,016,492	2,156,708
30231GA*3	3M 604059AE5	1	7,000,000	7,919,761	8,260,172	08/30/2011	09/20/2016	Morgan Stanley	65,314	65,314	12622D-AB-0	COMM 2010-C1 A2	1FM	7,854,447	8,194,858
30231GA*3	3M 604059AE5	1	12,000,000	12,141,504	12,543,510	08/30/2011	09/20/2016	Morgan Stanley	111,966	111,966	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,029,538	12,431,544
30231GA*3	3M 604059AE5	1	1,000,000	1,009,898	1,053,262	08/30/2011	09/20/2016	Morgan Stanley	9,331	9,331	12622D-AB-0	COMM 2010-C1 A2	1FM	1,000,567	1,043,931
251799A*3	Devon Energy 251799AA0	2	15,000,000	14,695,958	15,038,777	10/23/2014	12/20/2019	Morgan Stanley	(308,938)	(308,938)	05544B-AA-5	BHMS 2014-ATLS	1FM	15,004,896	15,347,715
251799A*3	Devon Energy 251799AA0	2	10,000,000	10,020,793	10,495,491	10/23/2014	12/20/2019	Morgan Stanley	(205,959)	(205,959)	91830M-AA-4	VNDO 2013-PENN A	1FM	10,226,752	10,701,450
9999999 - Totals				188,191,356	196,710,512	XXX	XXX	XXX	1,066,516	1,066,516	XXX	XXX	XXX	187,124,840	195,643,996

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	16	189,896,473	17	217,522,016	16	189,367,421			16	189,896,473
2. Add: Opened or Acquired Transactions	1	27,745,873	0	0					1	27,745,873
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions		0	1	27,745,873					1	27,745,873
5. Less: Positions Disposed of for Failing Effectiveness Criteria		0	0	0					0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	120,330	XXX	408,722	XXX	1,176,065	XXX		XXX	1,705,117
7. Ending Inventory	17	217,522,016	16	189,367,421	16	188,191,356	0	0	16	188,191,356

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(15,168,149)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(15,168,149)
4.	Part D, Section 1, Column 5	5,718,540	
5.	Part D, Section 1, Column 6	(20,886,689)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(18,508,577)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(18,508,577)
10.	Part D, Section 1, Column 8	5,718,540	
11.	Part D, Section 1, Column 9	(24,227,117)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	191,925,644	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	191,925,644	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	37,196,229
2.	Cost of cash equivalents acquired	6,142,100,128	7,628,333,266
3.	Accrual of discount	443	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	6,807	33,881
6.	Deduct consideration received on disposals	6,034,075,615	7,665,563,376
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	108,031,763	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	108,031,763	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001179	Houston	TX		10/10/2013	5.220	0	2,728,725	24,200,000
0001182	Raleigh	NC		11/14/2014	5.375	0	6,593,628	37,575,000
0001187	Newport	KY		03/17/2015	4.750	0	5,664,433	62,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	14,986,786	123,975,000
0899999. Total Mortgages in good standing						0	14,986,786	123,975,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	14,986,786	123,975,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001103	Plano	TX		07/09/2002	08/17/2015	8,961,881	0	0	0	0	0	0	8,755,426	8,755,426	0	0	0
0001104	Plantation	FL		07/19/2002	08/17/2015	4,610,768	0	0	0	0	0	0	4,504,550	4,504,550	0	0	0
0001119	Las Cruces	NM		08/01/2003	07/05/2015	9,407,624	0	0	0	0	0	0	9,293,051	9,293,051	0	0	0
0001134	Las Cruces	NM		01/10/2007	07/05/2015	1,985,085	0	0	0	0	0	0	1,960,913	1,960,913	0	0	0
0199999. Mortgages closed by repayment						24,965,358	0	0	0	0	0	0	24,513,940	24,513,940	0	0	0
0001094	Fremont	CA		08/17/2001		5,631,360	0	0	0	0	0	0	0	179,123	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,316,522	0	0	0	0	0	0	0	40,490	0	0	0
0001103	Plano	TX		07/09/2002		8,961,881	0	0	0	0	0	0	0	30,029	0	0	0
0001104	Plantation	FL		07/19/2002		4,610,768	0	0	0	0	0	0	0	15,450	0	0	0
0001106	Germantown	TN		09/06/2002		8,521,906	0	0	0	0	0	0	0	67,626	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,908,938	0	0	0	0	0	0	0	29,586	0	0	0
0001110	Cincinnati	OH		12/19/2002		357,576	0	0	0	0	0	0	0	57,760	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,013,545	0	0	0	0	0	0	0	39,815	0	0	0
0001115	Las Vegas	NV		04/04/2003		7,753,902	0	0	0	0	0	0	0	87,887	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,225,608	0	0	0	0	0	0	0	31,982	0	0	0
0001126	Austin	TX		09/24/2004		9,146,083	0	0	0	0	0	0	0	47,592	0	0	0
0001131	Austin	TX		10/25/2005		2,053,967	0	0	0	0	0	0	0	27,647	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,387,256	0	0	0	0	0	0	0	31,909	0	0	0
0001135	Bloomington	IN		03/22/2007		38,470,257	0	0	0	0	0	0	0	192,775	0	0	0
0001141	San Antonio	TX		04/09/2008		32,662,133	0	0	0	0	0	0	0	138,101	0	0	0
0001144	Owasso	OK		09/23/2008		7,842,492	0	0	0	0	0	0	0	49,108	0	0	0
0001149	Raleigh	NC		08/06/2009		25,664,582	0	0	0	0	0	0	0	94,428	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,396,797	0	0	0	0	0	0	0	69,429	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001151	Lorton	VA		09/28/2009		21,933,090	0	0	0	0	0	0	0	314,654	0	0	0
0001152	Aurora	CO		09/29/2009		11,414,603	0	0	0	0	0	0	0	63,768	0	0	0
0001155	Melbourne	FL		07/08/2010		16,644,498	0	0	0	0	0	0	0	362,675	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,724,720	0	0	0	0	0	0	0	32,403	0	0	0
0001157	Auburn	AL		10/27/2010		8,278,828	0	0	0	0	0	0	0	35,409	0	0	0
0001158	Orlando	FL		01/31/2011		7,663,590	0	0	0	0	0	0	0	71,386	0	0	0
0001160	West Valley	UT		04/28/2011		33,259,704	0	0	0	0	0	0	0	92,595	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,186,000	0	0	0	0	0	0	0	69,217	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,810,764	0	0	0	0	0	0	0	46,787	0	0	0
0001166	Puyallup	WA		02/24/2012		18,325,829	0	0	0	0	0	0	0	168,864	0	0	0
0001167	Chatsworth	CA		02/28/2012		655,563	0	0	0	0	0	0	0	122,953	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,367,246	0	0	0	0	0	0	0	18,923	0	0	0
0001170	Austin	TX		03/29/2012		13,371,686	0	0	0	0	0	0	0	44,217	0	0	0
0001171	McCalla	AL		05/01/2012		27,627,620	0	0	0	0	0	0	0	124,405	0	0	0
0001172	Humble	TX		09/24/2012		15,425,913	0	0	0	0	0	0	0	67,990	0	0	0
0001173	American Canyon	CA		11/14/2012		38,074,922	0	0	0	0	0	0	0	239,771	0	0	0
0001174	Norcross	GA		12/20/2012		35,900,816	0	0	0	0	0	0	0	185,232	0	0	0
0001175	Destin	FL		01/03/2013		38,251,418	0	0	0	0	0	0	0	155,029	0	0	0
0001176	National City	CA		02/27/2013		10,388,678	0	0	0	0	0	0	0	63,073	0	0	0
0001177	South Attleboro	MA		07/22/2013		48,271,889	0	0	0	0	0	0	0	223,264	0	0	0
0001178	Lorton	VA		09/18/2013		7,364,516	0	0	0	0	0	0	0	42,645	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,990,253	0	0	0	0	0	0	0	10,138	0	0	0
0001181	Melbourne	FL		09/02/2014		1,987,772	0	0	0	0	0	0	0	12,842	0	0	0
0001183	Roseville	CA		11/20/2014		3,000,000	0	0	0	0	0	0	0	22,791	0	0	0
0001184	Greenville	SC		12/11/2014		14,650,000	0	0	0	0	0	0	0	66,282	0	0	0
0001186	Rocky River	OH		02/10/2015		0	0	0	0	0	0	0	0	125,765	0	0	0
0001187	Newport	KY		03/17/2015		0	0	0	0	0	0	0	0	1,200,000	0	0	0
0299999. Mortgages with partial repayments						599,495,491	0	0	0	0	0	0	0	5,213,815	0	0	0
0599999 - Totals						624,460,849	0	0	0	0	0	0	24,513,940	29,727,755	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Boston Capital Intermediate Term Income Fund	Boston	MA	BOSTON CAPITAL SECURITIES	0000000	06/30/2011		0	718,337		8,743,442	33.300
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	718,337	0	8,743,442	XXX
4499999. Total - Unaffiliated								0	718,337	0	8,743,442	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	718,337	0	8,743,442	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	07/23/2015	9,614,141	0				0		34,641	34,641			0	144,019
000000-00-0	Boston Capital Intermediate Term Income Fund	Boston	MA	Cash Return	06/30/2011	07/24/2015	5,010,125					0		5,044	5,044			0	37,483
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							14,624,266	0	0	0	0	0	0	39,685	39,685	0	0	0	181,502
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	09/30/2015	1,818					0		1,818	1,818			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,818	0	0	0	0	0	0	1,818	1,818	0	0	0	0
4499999. Total - Unaffiliated							14,626,084	0	0	0	0	0	0	41,503	41,503	0	0	0	181,502
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							14,626,084	0	0	0	0	0	0	41,503	41,503	0	0	0	181,502

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		07/01/2015	Interest Capitalization		1,067	1,067	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		08/01/2015	Interest Capitalization		89,945	89,945	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		08/01/2015	Interest Capitalization		32,923	32,923	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		07/01/2015	Interest Capitalization		97,625	97,625	0	1
36230U-YF-0	G2 4.684% 09/01/46		07/01/2015	Interest Capitalization		4,181	4,181	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		08/01/2015	Interest Capitalization		38,035	38,035	0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		07/01/2015	Interest Capitalization		104,950	104,950	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2015	Interest Capitalization		36,931	36,931	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		09/01/2015	Interest Capitalization		10,507	10,507	0	1
690353-H9-1	OPIC US Agency Floating Rate 0.043% 09/15/22		08/25/2015	MELLON CAPITAL MKT		4,100,000	4,100,000	0	1
690353-XQ-5	OPIC VRDN 0.150% 07/15/25		08/04/2015	WELLS FARGO		4,000,000	4,000,000	248	1
0599999. Subtotal - Bonds - U.S. Governments						8,516,164	8,516,164	248	XXX
136069-DS-7	CANADIAN IMPERIAL BANK 2.350% 12/11/15	A	08/26/2015	MARKET AXESS		754,043	750,000	3,721	1FE
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN 5.100% 06/18/50	F	07/29/2015	J P MORGAN SEC FIXED INC		3,820,000	4,000,000	25,500	2FE
91086Q-BB-3	UNITED MEXICAN STATES 4.750% 03/08/44	F	07/29/2015	BANK of AMERICA SEC		958,750	1,000,000	19,132	2FE
1099999. Subtotal - Bonds - All Other Governments						5,532,793	5,750,000	48,353	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		07/24/2015	ROSS SINCLAIR		6,526,975	6,500,000	0	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,526,975	6,500,000	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		07/31/2015	MERRILL LYNCH-NY--FX INC		7,200,000	7,200,000	0	2AM
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.670% 12/01/15		08/03/2015	CITIGROUP GLOBAL MKTS		2,322,655	2,300,000	15,241	1FE
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2015	Interest Capitalization		11,695	11,695	0	1
485429-X9-0	KANSAS ST DEV FIN AUTH REVENUE GENERAL 1.877% 04/15/18		08/13/2015	BANK of AMERICA SEC		1,000,000	1,000,000	0	1FE
65819W-AD-5	NORTH CAROLINA PWR 2.578% 07/01/19		07/16/2015	BANK of AMERICA SEC		12,500,000	12,500,000	0	1FE
65819W-AF-0	NORTH CAROLINA PWR POWER 3.308% 07/01/21		07/16/2015	BANK of AMERICA SEC		4,600,000	4,600,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						27,634,350	27,611,695	15,241	XXX
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/25/2015	Interest Capitalization		1,168	1,168	0	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		08/11/2015	J P MORGAN SEC FIXED INC		10,175,000	10,000,000	25,278	1FE
00912X-AQ-7	AIR LEASE CORP 3.750% 02/01/22		07/24/2015	SUSQUEHANNA		753,215	757,000	15,377	2FE
02006A-AF-4	ALLYA 2012-2 C 2.260% 07/16/18		07/29/2015	J P MORGAN SEC FIXED INC		425,166	425,000	480	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/25/2015	Interest Capitalization		0	0	0	1FM
02529B-AA-1	American Credit 20153 ce Rec SER 20153 CL A 1.950% 09/12/19		09/30/2015	WELLS FARGO		324,978	325,000	0	1FE
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		08/24/2015	US BANCORP		2,277,457	2,275,000	28,153	1FE
0258M0-DV-8	AMERICAN EXPRESS 1.800% 07/31/18		07/28/2015	WELLS FARGO		249,673	250,000	0	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/25/2015	Interest Capitalization		77,478	77,478	0	1FM
02665W-AW-1	AMERICAN HONDA FINANCE 1.600% 07/13/18		07/09/2015	CITIGROUP GLOBAL MKTS		249,818	250,000	0	1FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		07/01/2015	MORGAN STANLEY FIXED INC		8,774,010	9,000,000	16,885	1FE
03063W-AF-4	AMCAR 2012-2 D 3.380% 04/09/18		08/13/2015	Various		6,690,220	6,570,000	6,056	1FE
03064P-AG-6	AMCAR 2011-3 E 5.760% 12/10/18		07/31/2015	WELLS FARGO		85,943	85,000	367	1FE
03064T-AE-3	AMCAR 2011-5 C 3.440% 10/08/17		08/12/2015	NOMURA SECURITIES INTERNATIONA		387,851	385,802	332	1FE
03064U-AF-7	AMCAR 2012-1 D 4.720% 03/08/18		07/08/2015	HONG KONG SHANGHAI BK		292,793	285,000	187	1FE
05348E-AR-0	AVALONBAY COMMUNITIES 2.850% 03/15/23		08/13/2015	FTN FINANCIAL SECURITIES		2,416,300	2,500,000	30,281	2FE
05348E-AT-6	AVALONBAY COMMUNITIES 4.200% 12/15/23		07/28/2015	FTN FINANCIAL SECURITIES		3,851,006	3,650,000	19,588	2FE
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/24/2015	Various		4,647,436	4,600,000	63,209	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/25/2015	Interest Capitalization		0	0	0	4FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		09/25/2015	Interest Capitalization		3	3	0	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.951% 09/20/46		09/20/2015	Interest Capitalization		10	10	0	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/25/2015	Interest Capitalization		10,745	10,745	0	1FM
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		09/20/2015	Interest Capitalization		0	0	0	1FM
06051G-EG-0	BANK OF AMERICA CORP 3.625% 03/17/16		08/31/2015	GOLDMAN SACHS		202,904	200,000	3,343	1FE
06051G-ER-6	BANK OF AMERICA CORP 1.500% 10/09/15		08/26/2015	BROWNSTONE INV GROUP,LLC		50,042	50,000	296	1FE
06606T-AK-7	BAHM 1998-2 B1 18.270% 12/10/25		07/24/2015	CREDIT SUISSE FIRST BOSTON		2,150,000	2,000,000	8,371	6FE
073247-BL-1	BAYV 2004-C M1 1.169% 05/28/44		08/05/2015	ROBERT W. BAIRD		201,714	202,030	61	1FE
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		09/25/2015	CREDIT SUISSE FIRST BOSTON		510,515	500,000	10,512	2FE
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		09/03/2015	ROBERT W. BAIRD		1,640,816	1,600,000	7,333	1FE
12593J-BC-9	COMM 2015-CR24 3.445% 08/10/55		07/24/2015	DEUTSCHE BANK		10,299,894	10,000,000	4,785	1FE
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/25/2015	Interest Capitalization		52,155	52,155	0	2FM
126650-CH-1	CVS CORP 1.900% 07/20/18		07/13/2015	BARCLAYS		199,860	200,000	0	2FE
126650-CN-8	CVS CORP 5.125% 07/20/45		07/13/2015	BARCLAYS		996,350	1,000,000	0	2FE
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/25/2015	Interest Capitalization		27,053	27,053	0	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/25/2015	Interest Capitalization		121,606	121,606	0	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/25/2015	Interest Capitalization		0	0	0	1FM

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/25/2015	Interest Capitalization		36,749	36,749	0	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/25/2015	Interest Capitalization		0	0	0	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/25/2015	Interest Capitalization		56,396	56,396	0	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/25/2015	Interest Capitalization		0	0	0	3FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		09/25/2015	Interest Capitalization		15,109	15,109	0	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/25/2015	Interest Capitalization		4,904	4,904	0	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/25/2015	Interest Capitalization		4,334	4,334	0	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/25/2015	Interest Capitalization		349	349	0	1FM
14040H-AN-5	CAPITAL ONE FINANCIAL CORP 6.150% 09/01/16		09/14/2015	SUSQUEHANNA		208,748	200,000	547	2FE
140420-ND-8	CAPITAL ONE BANK USA NA 1.150% 11/21/16		09/23/2015	ROBERT W. BAIRD		199,508	200,000	811	2FE
14042E-5V-8	CAPITAL ONE NA 2.350% 08/17/18		08/13/2015	MORGAN STANLEY FIXED INC		249,728	250,000	0	2FE
14366X-AA-4	CNART 2015-1A A 1.690% 01/15/20		09/11/2015	DEUTSCHE BANK		300,000	300,000	0	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		07/01/2015	GUGGENHEIM CAPITAL MARKETS		269,876	270,000	0	1FE
151020-AQ-7	CELGENE CORP 2.875% 08/15/20		08/03/2015	BANK of AMERICA SEC		11,978,280	12,000,000	0	2FE
161175-AP-9	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		07/09/2015	GOLDMAN SACHS		4,000,000	4,000,000	0	3FE
172967-HG-9	CITIGROUP 1.300% 11/15/16		09/25/2015	BROWNSTONE INV GROUP,LLC		4,001,320	4,000,000	19,500	1FE
172967-JW-2	CITIGROUP 2.150% 07/30/18		07/23/2015	CITIGROUP GLOBAL MKTS		299,922	300,000	0	1FE
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.150% 12/15/15		07/22/2015	MORGAN STANLEY FIXED INC		6,422,850	6,300,000	40,898	2FE
22533N-AA-7	CAALT 2013-2A A 1.500% 04/15/21		09/15/2015	GOLDMAN SACHS		3,820,895	3,820,000	478	1FE
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/25/2015	Interest Capitalization		0	0	0	2FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/25/2015	Interest Capitalization		270,145	270,145	0	1FM
233851-BY-9	DAIMLER FINANCE NA LLC 1.600% 08/03/17		07/28/2015	DEUTSCHE BANK		249,903	250,000	0	1FE
233851-BZ-6	DAIMLER FINANCE NA LLC 2.000% 08/03/18		07/28/2015	DEUTSCHE BANK		249,493	250,000	0	1FE
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		07/28/2015	DEUTSCHE BANK		14,970,750	15,000,000	0	1FE
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		09/17/2015	Various		301,238	300,000	96	2FE
24422E-SX-8	JOHN DEERE CAPITAL 1.600% 07/13/18		07/09/2015	GOLDMAN SACHS		199,924	200,000	0	1FE
24422E-TA-7	JOHN DEERE CAPITAL 1.750% 08/10/18		09/08/2015	CITIGROUP GLOBAL MKTS		274,731	275,000	0	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/25/2015	Interest Capitalization		33,686	33,686	0	3FM
25179M-AQ-6	DEVON ENERGY CORPORATION 0.784% 12/15/15		09/23/2015	BROWNSTONE INV GROUP,LLC		299,928	300,000	85	2FE
25468P-DD-5	DISNEY 1.500% 09/17/18		09/14/2015	GOLDMAN SACHS		249,788	250,000	0	1FE
26817R-AP-3	DYNEGY INC 7.625% 11/01/24		08/19/2015	MORGAN STANLEY HI-YLD		502,500	500,000	11,967	4FE
316773-CK-4	FIFTH THIRD BANCORP 3.625% 01/25/16		08/31/2015	GOLDMAN SACHS		202,200	200,000	765	2FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/25/2015	Interest Capitalization		62,551	62,551	0	1FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		09/25/2015	Interest Capitalization		13,375	13,375	0	1FM
33843C-AC-9	FCAT 2013-1 B 2.760% 09/17/18		09/17/2015	J P MORGAN SEC FIXED INC		201,344	200,000	107	1FE
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/25/2015	Interest Capitalization		130,980	130,980	0	5FM
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		07/29/2015	MORGAN STANLEY FIXED INC		2,861,400	3,000,000	40,667	2FE
37045X-AW-6	GENERAL MOTORS FINL CO 3.450% 04/10/22		07/15/2015	BANK of AMERICA SEC		9,663,900	10,000,000	95,833	2FE
373334-JZ-5	GEORGIA POWER CO 0.625% 11/15/15		09/23/2015	BROWNSTONE INV GROUP,LLC		329,977	330,000	762	1FE
423074-AV-5	HJ HEINZ CO. 5.200% 07/15/45		08/18/2015	JEFFERIES & CO		1,051,370	1,000,000	7,078	2FE
423457-AB-6	HELMERICH & PAYNE INTL 4.650% 03/15/25		08/06/2015	Tax Free Exchange		994,391	1,000,000	18,729	2FE
446438-RF-2	HUNTINGTON NATIONAL BANK 1.300% 11/20/16		09/18/2015	CITIGROUP GLOBAL MKTS		200,004	200,000	888	1FE
446438-RQ-8	HUNTINGTON NATIONAL BANK 2.875% 08/20/20		08/18/2015	KEY BANC-MCDONALD		997,600	1,000,000	80	1FE
44890G-AG-0	HART 2012-A D 2.610% 05/15/18		09/11/2015	WELLS FARGO		201,570	200,000	15	1FE
44923Q-AB-0	HYUNDAI CAPITAL AMERICA 4.000% 06/08/17		09/29/2015	BROWNSTONE INV GROUP,LLC		206,534	200,000	2,533	2FE
458140-AQ-3	INTEL CORPORATION 2.450% 07/29/20		07/22/2015	WELLS FARGO		4,995,300	5,000,000	0	1FE
458140-AR-1	INTEL CORPORATION 3.100% 07/29/22		07/23/2015	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
46645C-AG-2	JPMCC 2015-SGP B 2.957% 07/15/36		09/28/2015	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	0	1FE
49427F-AA-6	KILROY REALTY CORP 5.000% 11/03/15		09/22/2015	BROWNSTONE INV GROUP,LLC		236,432	235,000	4,024	2FE
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		09/02/2015	BARCLAYS		4,210,500	4,200,000	28,015	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/25/2015	Interest Capitalization		825	825	0	3FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		09/25/2015	Interest Capitalization		0	0	0	3FM
52524M-AV-1	LXS 2007-9 WF3 5.604% 05/25/37		09/25/2015	Interest Capitalization		2	2	0	4FM
556227-AG-1	MAD 2015-11MD C 3.555% 09/10/33		09/15/2015	DEUTSCHE BANK		4,846,889	5,000,000	13,824	1FE
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		09/15/2015	US BANCORP		2,399,856	2,400,000	8,220	2FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/25/2015	Interest Capitalization		0	0	0	1FM
577081-AV-4	MATTEL INC 2.500% 11/01/16		09/09/2015	CITIGROUP GLOBAL MKTS		202,284	200,000	1,847	2FE
580645-AJ-8	MCGRAW-HILL COMPANIES INC 2.500% 08/15/18		08/13/2015	GOLDMAN SACHS		5,243,858	5,250,000	0	2FE
580645-AK-5	MCGRAW-HILL COMPANIES INC 3.300% 08/14/20		08/13/2015	GOLDMAN SACHS		17,978,760	18,000,000	0	2FE
580645-AL-3	MCGRAW-HILL COMPANIES INC 4.400% 02/15/26		08/18/2015	STIFEL NICHOLAS		1,999,160	2,000,000	733	2FE
594918-BC-7	MICROSOFT CORP 3.500% 02/12/35		08/18/2015	CITIGROUP GLOBAL MKTS		936,020	1,000,000	875	1FE
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		07/01/2015	WILLIAM BLAIR & COMPANY		2,150,000	2,000,000	41,689	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
61747Y-CT-0	MORGAN STANLEY 3.450% 11/02/15		09/23/2015	Various		10,247,532	10,200,000	113,965	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/25/2015	Interest Capitalization		0	0	0	1FM
63946B-AF-7	NBC UNIVERSAL 6.400% 04/30/40		08/26/2015	SUNTRUST		1,299,708	1,045,000	22,293	1FE
64072T-AE-5	NEPTUNE FINCO CORP 10.125% 01/15/23		09/25/2015	J P MORGAN SEC HI-YIELD		1,000,000	1,000,000	0	4FE
655044-AM-7	NOBLE ENERGY INC. 5.875% 06/01/24		09/23/2015	MORGAN STANLEY FIXED INC		7,070,000	7,000,000	133,656	2FE
68557N-AB-9	ORBITAL ATK 5.500% 10/01/23		09/22/2015	WELLS FARGO		11,500,000	11,500,000	0	3FE
69371R-M6-0	PACCAR FINANCIAL CORP 1.750% 08/14/18		08/10/2015	J P MORGAN SEC FIXED INC		299,772	300,000	0	1FE
713448-CW-6	PEPSICO INC 1.125% 07/17/17		07/14/2015	J P MORGAN SEC FIXED INC		399,872	400,000	0	1FE
713448-CX-4	PEPSICO INC 3.100% 07/17/22		07/14/2015	J P MORGAN SEC FIXED INC		9,998,100	10,000,000	0	1FE
713448-CZ-9	PEPSICO INC 4.600% 07/17/45		08/26/2015	JEFFERIES & CO		6,169,440	6,000,000	33,733	1FE
718172-BP-3	PHILIP MORRIS INTERNAT-W/I 1.250% 08/11/17		08/04/2015	SOCIETE GENERALE		299,244	300,000	0	1FE
737446-AH-7	POST HOLDINGS INC 7.750% 03/15/24		08/19/2015	GOLDMAN SACHS		512,050	500,000	646	4FE
74913G-AX-3	QWEST CORP 6.750% 12/01/21		09/01/2015	CREDIT SUISSE FIRST BOSTON		6,751,750	6,200,000	107,663	2FE
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/25/2015	Interest Capitalization		0	0	0	1FM
759187-BL-0	REGIONS FINANCIAL CORP 2.250% 09/14/18		07/28/2015	DEUTSCHE BANK		249,703	250,000	0	2FE
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/25/2015	Interest Capitalization		3,063	3,063	0	2FM
78012K-FU-6	ROYAL BANK OF CANADA 1.800% 07/30/18	G	07/23/2015	RBC/DAIN		499,940	500,000	0	1FE
80281A-AF-6	SDART 2012-1 D 4.560% 11/15/17		09/02/2015	WELLS FARGO		280,650	275,000	801	1FE
80282U-AE-4	SDART 2012-5 C 2.700% 08/15/18		09/02/2015	NOMURA SECURITIES INTERNATIONA		277,020	275,000	474	1FE
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		07/20/2015	CREDIT AGRICOLE SECURITIES		243,472	241,622	158	1FE
80283B-AF-2	SDART 2012-AA D 2.460% 12/17/18		08/13/2015	WELLS FARGO		8,765,359	8,690,000	1,781	1FE
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		08/13/2015	J P MORGAN SEC FIXED INC		1,390,359	1,372,983	3,599	1FE
842808-AF-4	SOUTHERN ELECTRIC GEN CO 2.200% 12/01/18		09/23/2015	BROWNSTONE INV GROUP,LLC		200,506	200,000	1,430	1FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/25/2015	Interest Capitalization		0	0	0	1FM
88579Y-AP-6	3M CO. 1.375% 08/07/18		08/04/2015	GOLDMAN SACHS		274,511	275,000	0	1FE
887317-AV-7	TIME WARNER INC 3.550% 06/01/24		08/18/2015	CITIGROUP GLOBAL MKTS		1,956,760	2,000,000	15,778	2FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		07/23/2015	BANK of AMERICA SEC		5,001,648	5,000,000	12,083	1FE
89236T-CP-8	TOYOTA 1.550% 07/13/18		07/08/2015	J P MORGAN SEC FIXED INC		14,987,250	15,000,000	0	1FE
89417E-AK-5	TRAVELERS COS INC 4.300% 08/25/45		08/18/2015	WELLS FARGO		992,160	1,000,000	0	1FE
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		6,997,014	7,000,000	87,772	1FE
90117P-AQ-8	AOTA 2015-1211 E 4.280% 08/10/35		08/07/2015	J P MORGAN SEC FIXED INC		3,544,636	4,000,000	12,365	1AM
90268T-AE-4	UBSC 2011-C1 XA 2.641% 01/10/45		08/27/2015	GOLDMAN SACHS		199,752	0	0	1FE
90521A-PJ-1	UNION BANK NA 2.625% 09/26/18		08/28/2015	BROWNSTONE INV GROUP,LLC		202,926	200,000	2,275	1FE
91324P-CN-0	UNITEDHEALTH GROUP INC 3.350% 07/15/22		07/20/2015	J P MORGAN SEC FIXED INC		1,997,540	2,000,000	0	1FE
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/25/2015	Interest Capitalization		1	1	0	3FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/25/2015	Interest Capitalization		2	2	0	3FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		09/25/2015	Interest Capitalization		0	0	0	6FM
955278-BH-8	WEST PENN POWER 5.950% 12/15/17		09/16/2015	BROWNSTONE INV GROUP,LLC		217,206	200,000	3,173	2FE
06366R-U7-8	BANK OF MONTREAL 1.800% 07/31/18	A	07/28/2015	BMO CAPITAL MARKETS CORP		249,658	250,000	0	1FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	08/03/2015	BANK of AMERICA SEC		1,452,519	1,385,000	30,398	4FE
05530Q-AL-4	BAT INTL FINANCE PLC 3.500% 06/15/22	F	07/15/2015	BNP SECURITIES		5,052,850	5,000,000	17,014	1FE
292467-AA-5	UNITED ARAB SHIP PP 5.170% 06/30/27	F	07/08/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2FE
3622MQ-AC-0	GSC 2007-8A A2 0.672% 04/17/21	F	08/11/2015	BANK of AMERICA SEC		200,912	201,700	105	1FE
48601M-AA-1	KATO 2007-10A A1A 0.554% 04/17/20	F	09/15/2015	BANK of AMERICA SEC		199,590	200,151	64	1FE
69343M-AA-0	PFP III 2015-2 A 1.659% 07/14/34	F	07/28/2015	WELLS FARGO		200,000	200,000	0	1FE
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	F	07/15/2015	Tax Free Exchange		5,000,000	5,000,000	9,236	2FE
81882E-AJ-1	SHACK 2015-8A A2 3.100% 10/20/27	F	08/21/2015	J P MORGAN SEC FIXED INC		23,000,000	23,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						321,115,790	319,773,977	1,192,422	XXX
302570-AW-6	NEXTERA ENERGY 6.350% 10/01/66		08/04/2015	SEAPORT GROUP LLC		1,610,000	2,000,000	44,450	2FE
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		08/12/2015	Various		15,316,050	17,052,000	197,126	2FE
25746U-AY-5	DOMINION RESOURCES 7.500% 06/30/66		07/13/2015	IMPERIAL CAPITAL LLC		1,829,005	2,021,000	6,737	2FE
69352P-AC-7	PPL CAPITAL FUNDING 6.700% 03/30/67		08/11/2015	Various		5,228,500	5,950,000	123,392	2FE
92931B-AC-0	INTEGRYS ENERGY 6.110% 12/01/66		07/31/2015	IMPERIAL CAPITAL LLC		9,505,923	10,773,000	117,019	2FE
4899999. Subtotal - Bonds - Hybrid Securities						33,489,478	37,796,000	488,724	XXX
8399997. Total - Bonds - Part 3						402,815,550	405,947,836	1,744,988	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						402,815,550	405,947,836	1,744,988	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		07/07/2015	BNY CONVERG-SOFT	15,351.000	500,836		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						500,836	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						500,836	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						500,836	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						500,836	XXX	0	XXX
9999999 - Totals						403,316,386	XXX	1,744,988	XXX

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

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2015	Paydown		17,125	17,125	18,585	17,889	0	(768)	0	(768)	0	17,125	0	0	0	423	03/01/2022	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		09/01/2015	Paydown		244,122	244,122	270,166	259,094	0	(15,213)	0	(15,213)	0	244,122	0	0	0	4,183	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2015	Paydown		126,225	126,225	136,009	130,416	0	(4,546)	0	(4,546)	0	126,225	0	0	0	3,158	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2015	Paydown		400,572	400,572	429,066	414,013	0	(13,441)	0	(13,441)	0	400,572	0	0	0	7,035	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2015	Paydown		59,192	59,192	59,266	59,253	0	(61)	0	(61)	0	59,192	0	0	0	977	01/15/2033	1
36179N-RP-5	G2 MA1394 1.713% 10/20/43		09/01/2015	Paydown		29,512	29,512	30,073	30,069	0	(557)	0	(557)	0	29,512	0	0	0	383	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 1.713% 12/20/44		09/01/2015	Paydown		17,631	17,631	17,909	17,907	0	(277)	0	(277)	0	17,631	0	0	0	247	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2015	Paydown		176,562	176,562	168,630	169,207	0	7,355	0	7,355	0	176,562	0	0	0	3,238	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		09/01/2015	Paydown		435	435	461	458	0	(23)	0	(23)	0	435	0	0	0	19	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		09/01/2015	Paydown		189	189	194	180	0	10	0	10	0	189	0	0	0	2	12/20/2021	1
36202K-5J-0	G2 # 8949 1.625% 08/20/26		09/01/2015	Paydown		231	231	237	216	0	15	0	15	0	231	0	0	0	3	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		09/01/2015	Paydown		2,676	2,676	2,779	2,599	0	76	0	76	0	2,676	0	0	0	71	03/20/2016	1
36202K-DB-8	G2 # 8198 1.750% 05/20/23		09/01/2015	Paydown		3,830	3,830	3,909	3,547	0	282	0	282	0	3,830	0	0	0	40	05/20/2023	1
36202K-DW-2	G2 # 8217 1.750% 06/20/23		09/01/2015	Paydown		3,338	3,338	3,424	3,105	0	233	0	233	0	3,338	0	0	0	36	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		09/01/2015	Paydown		192	192	197	185	0	7	0	7	0	192	0	0	0	3	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		09/01/2015	Paydown		1,131	1,131	1,155	1,087	0	43	0	43	0	1,131	0	0	0	19	09/20/2017	1
36202K-NU-5	G2 # 8503 1.625% 09/20/24		09/01/2015	Paydown		4,609	4,609	4,742	4,341	0	269	0	269	0	4,609	0	0	0	50	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		09/01/2015	Paydown		1,861	1,861	1,910	1,758	0	103	0	103	0	1,861	0	0	0	21	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		09/01/2015	Paydown		799	799	816	743	0	56	0	56	0	799	0	0	0	17	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		09/01/2015	Paydown		1,788	1,788	1,799	1,664	0	124	0	124	0	1,788	0	0	0	30	01/20/2021	1
36202K-XR-1	G2 # 8788 1.750% 01/20/26		09/01/2015	Paydown		268	268	274	249	0	19	0	19	0	268	0	0	0	3	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		09/01/2015	Paydown		2,431	2,431	2,516	2,317	0	114	0	114	0	2,431	0	0	0	26	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		09/01/2015	Paydown		183	183	168	172	0	11	0	11	0	183	0	0	0	9	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		09/01/2015	Paydown		574	574	550	557	0	17	0	17	0	574	0	0	0	29	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2015	Paydown		10,553	10,553	10,139	10,254	0	299	0	299	0	10,553	0	0	0	572	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		09/01/2015	Paydown		377	377	346	355	0	23	0	23	0	377	0	0	0	19	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		09/01/2015	Paydown		156	156	156	156	0	0	0	0	0	156	0	0	0	8	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		09/01/2015	Paydown		66	66	60	62	0	4	0	4	0	66	0	0	0	3	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		09/01/2015	Paydown		213	213	218	217	0	(4)	0	(4)	0	213	0	0	0	11	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		09/01/2015	Paydown		288	288	290	289	0	(1)	0	(1)	0	288	0	0	0	15	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		09/01/2015	Paydown		921	921	912	913	0	7	0	7	0	921	0	0	0	49	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		09/01/2015	Paydown		435	435	415	421	0	15	0	15	0	435	0	0	0	23	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		09/01/2015	Paydown		547	547	542	543	0	4	0	4	0	547	0	0	0	29	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		09/01/2015	Paydown		654	654	647	649	0	5	0	5	0	654	0	0	0	35	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		09/01/2015	Paydown		382	382	382	382	0	0	0	0	0	382	0	0	0	19	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		08/01/2015	Paydown		10,961	10,961	11,031	11,011	0	(50)	0	(50)	0	10,961	0	0	0	548	03/15/2027	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		09/01/2015	Paydown		167	167	171	170	0	(3)	0	(3)	0	167	0	0	0	8	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		09/01/2015	Paydown		194	194	188	189	0	4	0	4	0	194	0	0	0	10	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		09/01/2015	Paydown		101	101	101	101	0	0	0	0	0	101	0	0	0	5	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		09/01/2015	Paydown		184	184	185	184	0	0	0	0	0	184	0	0	0	9	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		09/01/2015	Paydown		11,184	11,184	11,159	11,157	0	26	0	26	0	11,184	0	0	0	618	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		09/01/2015	Paydown		1,239	1,239	1,258	1,255	0	(16)	0	(16)	0	1,239	0	0	0	58	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		09/01/2015	Paydown		200	200	200	200	0	0	0	0	0	200	0	0	0	10	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		09/01/2015	Paydown		367	367	361	362	0	5	0	5	0	367	0	0	0	18	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		09/01/2015	Paydown		679	679	683	682	0	(3)	0	(3)	0	679	0	0	0	34	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		09/01/2015	Paydown		350	350	351	350	0	(1)	0	(1)	0	350	0	0	0	18	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		09/01/2015	Paydown		602	602	592	594	0	8	0	8	0	602	0	0	0	30	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		09/01/2015	Paydown		2,140	2,140	2,112	2,117	0	23	0	23	0	2,140	0	0	0	107	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		09/01/2015	Paydown		758	758	761	760	0	(2)	0	(2)	0	758	0	0	0	38	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		09/01/2015	Paydown		758	758	769	767	0	(9)	0	(9)	0	758	0	0	0	33	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		09/01/2015	Paydown		354	354	359	358	0	(4)	0	(4)	0	354	0	0	0	18	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		09/01/2015	Paydown		485	485	476	477	0	8	0	8	0	485	0	0	0	27	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		09/01/2015	Paydown		649	649	655	653	0	(5)	0	(5)	0	649	0	0	0	33	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		09/01/2015	Paydown		1,256	1,256	1,259	1,258	0	(2)	0	(2)	0	1,256	0	0	0	63	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		09/01/2015	Paydown		234	234	235	235	0	0	0	0	0	234	0	0	0	12	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		09/01/2015	Paydown		145	145	146	146	0	(1)	0	(1)	0	145	0	0	0	7	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		09/01/2015	Paydown		1,028	1,028	1,032	1,030	0	(2)	0	(2)	0	1,028	0	0	0	51	05/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		09/01/2015	Paydown		200	200	200	200	0	0	0	0	0	200	0	0	0	10	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		09/01/2015	Paydown		441	441	440	440	0	1	0	1	0	441	0	0	0	22	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		09/01/2015	Paydown		335	335	328	329	0	6	0	6	0	335	0	0	0	16	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		09/01/2015	Paydown		801	801	805	804	0	(3)	0	(3)	0	801	0	0	0	40	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		09/01/2015	Paydown		592	592	596	595	0	(2)	0	(2)	0	592	0	0	0	30	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		09/01/2015	Paydown		321	321	329	327	0	(6)	0	(6)	0	321	0	0	0	16	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		09/01/2015	Paydown		1,080	1,080	1,096	1,093	0	(13)	0	(13)	0	1,080	0	0	0	47	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2015	Paydown		2,835	2,835	2,875	2,867	0	(32)	0	(32)	0	2,835	0	0	0	123	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		09/01/2015	Paydown		910	910	923	921	0	(11)	0	(11)	0	910	0	0	0	42	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		09/01/2015	Paydown		350	350	348	348	0	2	0	2	0	350	0	0	0	17	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		09/01/2015	Paydown		1,117	1,117	1,133	1,130	0	(13)	0	(13)	0	1,117	0	0	0	48	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		09/01/2015	Paydown		384	384	377	378	0	6	0	6	0	384	0	0	0	18	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		09/01/2015	Paydown		718	718	718	718	0	0	0	0	0	718	0	0	0	31	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		09/01/2015	Paydown		607	607	604	604	0	3	0	3	0	607	0	0	0	30	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		09/01/2015	Paydown		652	652	652	652	0	0	0	0	0	652	0	0	0	30	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2015	Paydown		1,117	1,117	1,132	1,129	0	(13)	0	(13)	0	1,117	0	0	0	48	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		09/01/2015	Paydown		622	622	622	621	0	0	0	0	0	622	0	0	0	26	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		09/01/2015	Paydown		22,824	22,824	22,821	22,813	0	11	0	11	0	22,824	0	0	0	988	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		09/01/2015	Paydown		3,380	3,380	3,379	3,378	0	2	0	2	0	3,380	0	0	0	146	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		09/01/2015	Paydown		401	401	401	401	0	0	0	0	0	401	0	0	0	17	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		09/01/2015	Paydown		662	662	661	661	0	0	0	0	0	662	0	0	0	29	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2015	Paydown		854	854	850	850	0	5	0	5	0	854	0	0	0	43	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		09/01/2015	Paydown		1,360	1,360	1,365	1,363	0	(3)	0	(3)	0	1,360	0	0	0	70	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2015	Paydown		1,428	1,428	1,450	1,446	0	(18)	0	(18)	0	1,428	0	0	0	70	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2015	Paydown		2,532	2,532	2,533	2,532	0	0	0	0	0	2,532	0	0	0	136	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.750% 01/20/27		09/01/2015	Paydown		1,006	1,006	1,021	928	0	77	0	77	0	1,006	0	0	0	11	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		09/01/2015	Paydown		1,027	1,027	1,038	957	0	70	0	70	0	1,027	0	0	0	11	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.750% 05/20/27		09/01/2015	Paydown		281	281	287	259	0	22	0	22	0	281	0	0	0	3	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		09/01/2015	Paydown		757	757	777	709	0	48	0	48	0	757	0	0	0	9	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.750% 01/20/28		09/01/2015	Paydown		1,905	1,905	1,937	1,758	0	147	0	147	0	1,905	0	0	0	21	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		09/01/2015	Paydown		285	285	293	268	0	17	0	17	0	285	0	0	0	3	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.750% 02/20/28		09/01/2015	Paydown		94	94	96	87	0	7	0	7	0	94	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.750% 03/20/28		09/01/2015	Paydown		1,789	1,789	1,806	1,646	0	144	0	144	0	1,789	0	0	0	19	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.750% 05/20/28		09/01/2015	Paydown		2,469	2,469	2,518	2,268	0	201	0	201	0	2,469	0	0	0	26	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.253% 04/20/35		09/01/2015	Paydown		490	490	485	486	0	4	0	4	0	490	0	0	0	7	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		09/01/2015	Paydown		173,679	173,679	186,526	179,208	0	(6,147)	0	(6,147)	0	173,679	0	0	0	3,981	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2015	Paydown		236,505	236,505	255,020	245,292	0	(8,886)	0	(8,886)	0	236,505	0	0	0	6,619	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2015	Paydown		590,383	590,383	636,563	611,089	0	(21,069)	0	(21,069)	0	590,383	0	0	0	7,628	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		09/01/2015	Paydown		719,029	719,029	748,879	728,159	0	(11,791)	0	(11,791)	0	719,029	0	0	0	14,909	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2015	Paydown		383,438	383,438	392,125	387,566	0	(4,127)	0	(4,127)	0	383,438	0	0	0	7,431	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2015	Paydown		65,821	65,821	67,652	66,001	0	(179)	0	(179)	0	65,821	0	0	0	2,678	05/16/2032	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2015	Paydown		206,665	206,665	238,829	229,305	0	(22,640)	0	(22,640)	0	206,665	0	0	0	6,908	05/16/2039	1
38376G-FV-7	GNR 2010-28 IO 1.590% 01/16/52		09/01/2015	Paydown		0	0	422	540	0	394	934	(540)	0	0	0	0	0	891	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2015	Paydown		418,191	418,191	466,365	453,622	0	(35,431)	0	(35,431)	0	418,191	0	0	0	12,523	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.354% 02/16/44		09/01/2015	Paydown		0	0	74,645	112,049	0	(28,438)	83,612	(112,050)	0	0	0	0	0	113,464	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2015	Paydown		102,889	102,889	107,310	105,824	0	(2,935)	0	(2,935)	0	102,889	0	0	0	3,088	08/20/2026	1
38378B-DY-2	GNR 2012-22 IO 1.209% 02/01/27		09/01/2015	Paydown		0	0	608,744	427,027	0	(644,165)	(217,138)	(427,027)	0	0	0	0	0	146,868	02/01/2027	1
38378B-DY-2	GNR 2012-22 IO 1.209% 02/01/27		07/01/2015	Capital Distribution		(12,420)	0	(12,420)	0	0	0	0	0	0	(12,420)	0	0	0	0	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.346% 11/16/43		09/01/2015	Paydown		180,762	180,762	205,744	221,034	0	(40,272)	0	(40,272)	0	180,762	0	0	0	13,115	11/16/2043	1
38378B-RJ-0	GNR 2012-35 B 3.346% 11/16/43		07/01/2015	Capital Distribution		(2,705)	0	(2,705)	0	0	0	0	0	0	(2,705)	0	0	0	0	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 1.020% 03/16/47		09/01/2015	Paydown		0	0	91,843	61,268	0	(61,268)	0	(61,268)	0	0	0	0	0	6,707	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.140% 09/16/43		09/01/2015	Paydown		0	0	20,460	18,001	0	(18,001)	0	(18,001)	0	0	0	0	0	1,732	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.648% 10/16/44		09/01/2015	Paydown		0	0	40,299	49,578	0	(31,290)	18,288	(49,578)	0	0	0	0	0	25,512	10/16/2044	1
38378K-U2-3	GNR 2013-121 IO 0.648% 10/16/44		07/01/2015	Capital Distribution		(2,603)	0	(2,603)	0	0	0	0	0	0	(2,603)	0	0	0	0	10/16/2044	1
0599999. Subtotal - Bonds - U.S. Governments						4,260,363	4,278,091	5,383,620	5,120,852	0	(961,410)	(114,304)	(847,106)	0	4,260,363	0	0	0	398,818	XXX	XXX
136069-DM-0	CANADIAN IMPERIAL BANK 2.600% 07/02/15	A	07/02/2015	Maturity		5,000,000	5,000,000	4,996,050	4,999,577	0	423	0	423	0	5,000,000	0	0	0	130,000	07/02/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
731011-AS-1	REPUBLIC OF POLAND SOVEREIGN 3.875% 07/16/15	F	07/16/2015	Maturity		10,000,000	10,000,000	10,550,000	10,145,039	0	(145,039)	0	(145,039)	0	10,000,000	0	0	0	387,500	07/16/2015	1FE
1099999. Subtotal - Bonds - All Other Governments						15,000,000	15,000,000	15,546,050	15,144,616	0	(144,616)	0	(144,616)	0	15,000,000	0	0	0	517,500	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2015	Redemption 100.0000		59,862	59,862	59,862	59,862	0	0	0	0	0	59,862	0	0	0	1,051	07/01/2043	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		08/03/2015	Redemption 100.0000		8,000,000	8,000,000	8,000,000	0	0	0	0	0	0	8,000,000	0	0	0	10,301	08/01/2023	2AM
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		08/21/2015	Redemption 100.0000		40,000	40,000	41,404	41,307	0	(1,307)	0	(1,307)	0	40,000	0	0	0	843	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2015	Paydown		183,721	183,721	184,869	184,682	0	(961)	0	(961)	0	183,721	0	0	0	2,504	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		09/01/2015	Paydown		963	963	969	967	0	(4)	0	(4)	0	963	0	0	0	45	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		09/01/2015	Paydown		8,700	8,700	9,369	9,221	0	(521)	0	(521)	0	8,700	0	0	0	291	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		09/01/2015	Paydown		7,681	7,681	8,320	8,178	0	(497)	0	(497)	0	7,681	0	0	0	253	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		09/01/2015	Paydown		25,567	25,567	25,168	25,197	0	371	0	371	0	25,567	0	0	0	902	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		09/01/2015	Paydown		196	196	196	196	0	0	0	0	0	196	0	0	0	10	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		09/01/2015	Paydown		1,275	1,275	1,298	1,291	0	(16)	0	(16)	0	1,275	0	0	0	68	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		09/01/2015	Paydown		629	629	636	634	0	(5)	0	(5)	0	629	0	0	0	29	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		09/01/2015	Paydown		447	447	450	449	0	(2)	0	(2)	0	447	0	0	0	21	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		09/01/2015	Paydown		129	129	130	129	0	(1)	0	(1)	0	129	0	0	0	6	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		09/01/2015	Paydown		416	416	415	415	0	1	0	1	0	416	0	0	0	19	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		09/01/2015	Paydown		741	741	738	738	0	2	0	2	0	741	0	0	0	35	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		09/01/2015	Paydown		932	932	926	926	0	5	0	5	0	932	0	0	0	45	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2015	Paydown		388,740	388,740	403,986	402,962	0	(14,222)	0	(14,222)	0	388,740	0	0	0	7,849	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		09/01/2015	Paydown		216,277	216,277	219,994	219,203	0	(2,927)	0	(2,927)	0	216,277	0	0	0	6,575	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		09/01/2015	Paydown		89,414	89,414	91,747	91,262	0	(1,848)	0	(1,848)	0	89,414	0	0	0	2,709	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2015	Paydown		1,516	1,516	1,520	1,520	0	(4)	0	(4)	0	1,516	0	0	0	57	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		09/01/2015	Paydown		414,553	414,553	414,618	414,567	0	(14)	0	(14)	0	414,553	0	0	0	17,100	08/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		09/01/2015	Paydown		657,736	657,736	657,222	657,211	0	525	0	525	0	657,736	0	0	0	13,256	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		09/01/2015	Paydown		675,963	675,963	703,424	701,203	0	(25,240)	0	(25,240)	0	675,963	0	0	0	20,198	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2015	Paydown		147,361	147,361	150,216	149,641	0	(2,280)	0	(2,280)	0	147,361	0	0	0	4,360	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2015	Paydown		27,900	27,900	28,525	28,408	0	(508)	0	(508)	0	27,900	0	0	0	538	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2015	Paydown		178,046	178,046	182,066	181,264	0	(3,218)	0	(3,218)	0	178,046	0	0	0	4,669	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2015	Paydown		133,173	133,173	138,250	137,410	0	(4,237)	0	(4,237)	0	133,173	0	0	0	3,909	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2015	Paydown		65,162	65,162	69,071	68,567	0	(3,405)	0	(3,405)	0	65,162	0	0	0	1,987	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		09/01/2015	Paydown		66,699	66,699	70,722	70,202	0	(3,503)	0	(3,503)	0	66,699	0	0	0	2,041	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2015	Paydown		153,102	153,102	162,766	161,530	0	(8,428)	0	(8,428)	0	153,102	0	0	0	4,537	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2015	Paydown		123,671	123,671	131,477	130,490	0	(6,819)	0	(6,819)	0	123,671	0	0	0	3,995	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		09/01/2015	Paydown		433,470	433,470	419,517	421,495	0	11,974	0	11,974	0	433,470	0	0	0	8,618	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.503% 06/01/35		09/01/2015	Paydown		5,501	5,501	5,800	5,777	0	(276)	0	(276)	0	5,501	0	0	0	78	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.503% 07/01/35		09/01/2015	Paydown		6,267	6,267	6,610	6,585	0	(318)	0	(318)	0	6,267	0	0	0	92	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.214% 01/01/37		09/01/2015	Paydown		5,961	5,961	6,285	6,264	0	(303)	0	(303)	0	5,961	0	0	0	86	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.198% 03/01/36		09/01/2015	Paydown		4,091	4,091	4,285	4,274	0	(184)	0	(184)	0	4,091	0	0	0	78	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.678% 09/01/36		09/01/2015	Paydown		6,388	6,388	6,739	6,682	0	(294)	0	(294)	0	6,388	0	0	0	138	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2015	Paydown		700	700	702	700	0	0	0	0	0	700	0	0	0	47	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 1.094% 04/25/23		09/25/2015	Paydown		5,765	5,765	5,884	5,756	0	9	0	9	0	5,765	0	0	0	40	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		09/01/2015	Paydown		2,799	2,799	2,957	2,936	0	(137)	0	(137)	0	2,799	0	0	0	117	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		09/01/2015	Paydown		65	65	66	65	0	0	0	0	0	65	0	0	0	4	03/01/2021	1
31300L-CF-0	FHARM 848170 2.429% 12/01/39		09/01/2015	Paydown		687	687	716	733	0	(47)	0	(47)	0	687	0	0	0	84	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		09/01/2015	Paydown		175,191	175,191	184,635	184,131	0	(8,940)	0	(8,940)	0	175,191	0	0	0	4,093	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		09/01/2015	Paydown		264,492	264,492	278,750	278,003	0	(13,511)	0	(13,511)	0	264,492	0	0	0	6,513	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		09/01/2015	Paydown		385,067	385,067	405,825	404,751	0	(19,683)	0	(19,683)	0	385,067	0	0	0	9,800	05/01/2033	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		09/01/2015	Paydown		490,857	490,857	516,013	515,731	0	(24,874)	0	(24,874)	0	490,857	0	0	0	13,127	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2015	Paydown		876,408	876,408	860,523	861,104	0	15,304	0	15,304	0	876,408	0	0	0	17,474	07/01/2033	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		09/01/2015	Paydown		802	802	805	804	0	(1)	0	(1)	0	802	0	0	0	40	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		09/01/2015	Paydown		1,534	1,534	1,515	1,518	0	15	0	15	0	1,534	0	0	0	74	08/01/2025	1

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		09/01/2015	Paydown		892	892	903	900	0	(8)	0	(8)	0	892	0	0	0	46	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		09/01/2015	Paydown		1,064	1,064	1,012	1,021	0	43	0	43	0	1,064	0	0	0	52	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		09/01/2015	Paydown		25,480	25,480	27,574	26,495	0	(1,015)	0	(1,015)	0	25,480	0	0	0	1,224	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		09/01/2015	Paydown		4,971	4,971	4,922	4,938	0	33	0	33	0	4,971	0	0	0	61	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		09/01/2015	Paydown		2,380	2,380	2,400	2,402	0	(21)	0	(21)	0	2,380	0	0	0	103	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		09/01/2015	Paydown		157	157	158	155	0	1	0	1	0	157	0	0	0	10	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2015	Paydown		285	285	288	285	0	0	0	0	0	285	0	0	0	20	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2015	Paydown		76	76	77	76	0	0	0	0	0	76	0	0	0	6	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		09/15/2015	Paydown		6,564	6,564	6,673	6,558	0	7	0	7	0	6,564	0	0	0	446	10/15/2019	1
31349U-B5-6	FHARM 782760 2.503% 11/01/36		09/01/2015	Paydown		1,232	1,232	1,319	1,314	0	(82)	0	(82)	0	1,232	0	0	0	19	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		09/01/2015	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	2	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		09/01/2015	Paydown		38	38	37	37	0	0	0	0	0	38	0	0	0	2	06/01/2021	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2015	Paydown		878,823	878,823	876,591	876,555	0	2,268	0	2,268	0	878,823	0	0	0	56,361	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2015	Paydown		266,365	266,365	263,035	263,316	0	3,048	0	3,048	0	266,365	0	0	0	4,446	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		09/01/2015	Paydown		171,421	171,421	164,243	165,212	0	6,209	0	6,209	0	171,421	0	0	0	2,550	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		09/01/2015	Paydown		871,939	871,939	891,694	889,703	0	(17,764)	0	(17,764)	0	871,939	0	0	0	20,031	03/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		09/01/2015	Paydown		1,199	1,199	1,204	1,196	0	3	0	3	0	1,199	0	0	0	60	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2015	Paydown		19,780	19,780	20,122	20,097	0	(317)	0	(317)	0	19,780	0	0	0	888	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		09/01/2015	Paydown		155,362	155,362	162,062	160,534	0	(5,171)	0	(5,171)	0	155,362	0	0	0	5,068	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		09/01/2015	Paydown		323	323	327	325	0	(2)	0	(2)	0	323	0	0	0	18	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		09/01/2015	Paydown		75	75	76	76	0	(1)	0	(1)	0	75	0	0	0	4	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		09/01/2015	Paydown		267	267	270	269	0	(1)	0	(1)	0	267	0	0	0	14	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		09/01/2015	Paydown		915	915	924	921	0	(5)	0	(5)	0	915	0	0	0	46	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		09/01/2015	Paydown		414	414	412	412	0	2	0	2	0	414	0	0	0	21	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		09/01/2015	Paydown		506	506	503	503	0	2	0	2	0	506	0	0	0	25	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		09/01/2015	Paydown		676	676	697	689	0	(14)	0	(14)	0	676	0	0	0	27	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.615% 08/25/20		09/01/2015	Paydown		0	0	183,716	156,684	0	(156,684)	0	(156,684)	0	0	0	0	0	22,861	08/25/2020	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		09/01/2015	Paydown		152,221	152,221	153,742	152,806	0	(585)	0	(585)	0	152,221	0	0	0	3,467	02/25/2018	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2015	Paydown		693,315	693,315	734,914	752,046	0	(58,731)	0	(58,731)	0	693,315	0	0	0	20,483	12/15/2040	1
3137AK-KD-2	FHMS K705 X1 1.879% 09/25/18		09/01/2015	Paydown		0	0	16,129	9,384	0	(9,384)	0	(9,384)	0	0	0	0	0	2,068	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.710% 10/25/18		09/01/2015	Paydown		0	0	35,262	20,740	0	(20,740)	0	(20,740)	0	0	0	0	0	4,378	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.678% 01/25/47		09/01/2015	Paydown		0	0	12,754	7,585	0	(7,585)	0	(7,585)	0	0	0	0	0	1,584	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2015	Paydown		244,471	244,471	265,671	261,756	0	(17,285)	0	(17,285)	0	244,471	0	0	0	6,103	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.576% 01/25/22		09/01/2015	Paydown		0	0	12,815	9,468	0	(9,468)	0	(9,468)	0	0	0	0	0	1,236	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.661% 03/25/19		09/01/2015	Paydown		0	0	37,336	23,612	0	(23,612)	0	(23,612)	0	0	0	0	0	4,687	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.863% 03/25/22		09/01/2015	Paydown		0	0	21,470	16,485	0	(16,485)	0	(16,485)	0	0	0	0	0	2,061	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.417% 07/25/22		09/01/2015	Paydown		0	0	4,253	3,354	0	(3,354)	0	(3,354)	0	0	0	0	0	391	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2015	Paydown		201,108	201,108	187,329	189,279	0	11,828	0	11,828	0	201,108	0	0	0	1,954	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2015	Paydown		571,293	571,293	564,688	565,768	0	5,526	0	5,526	0	571,293	0	0	0	10,970	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2015	Paydown		2,885	2,885	2,862	2,863	0	21	0	21	0	2,885	0	0	0	67	05/15/2044	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		09/01/2015	Paydown		1,024	1,024	1,083	1,074	0	(50)	0	(50)	0	1,024	0	0	0	48	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		09/01/2015	Paydown		450	450	453	452	0	(2)	0	(2)	0	450	0	0	0	19	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		09/01/2015	Paydown		781	781	786	785	0	(4)	0	(4)	0	781	0	0	0	34	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		09/01/2015	Paydown		46,891	46,891	46,943	46,865	0	26	0	26	0	46,891	0	0	0	966	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		09/01/2015	Paydown		11,977	11,977	11,828	11,840	0	136	0	136	0	11,977	0	0	0	456	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		09/01/2015	Paydown		2,809	2,809	2,808	2,806	0	3	0	3	0	2,809	0	0	0	140	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		09/01/2015	Paydown		1,901	1,901	1,884	1,747	0	154	0	154	0	1,901	0	0	0	30	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		09/01/2015	Paydown		678	678	681	680	0	(2)	0	(2)	0	678	0	0	0	37	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		09/01/2015	Paydown		166	166	164	164	0	2	0	2	0	166	0	0	0	8	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		09/01/2015	Paydown		259	259	257	257	0	2	0	2	0	259	0	0	0	13	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		09/01/2015	Paydown		37,727	37,727	37,753	37,736	0	(8)	0	(8)	0	37,727	0	0	0	1,645	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		09/01/2015	Paydown		19,838	19,838	19,843	19,835	0	3	0	3	0	19,838	0	0	0	930	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		09/01/2015	Paydown		9,490	9,490	9,509	9,504	0	(14)	0	(14)	0	9,490	0	0	0	372	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		09/01/2015	Paydown		3,139	3,139	3,397	3,303	0	(165)	0	(165)	0	3,139	0	0	0	144	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		09/01/2015	Paydown		11,359	11,359	11,410	11,400	0	(41)	0	(41)	0	11,359	0	0	0	531	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		09/01/2015	Paydown		500	500	497	497	0	3	0	3	0	500	0	0	0	22	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		09/01/2015	Paydown		1,168	1,168	1,160	1,161	0	7	0	7	0	1,168	0	0	0	51	09/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		09/01/2015	Paydown		4,159	4,159	4,314	4,297	0	(138)	0	(138)	0	4,159	0	0	0	194	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2015	Paydown		88,499	88,499	85,638	85,945	0	2,554	0	2,554	0	88,499	0	0	0	1,778	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2015	Paydown		263,086	263,086	263,281	263,184	0	(98)	0	(98)	0	263,086	0	0	0	5,329	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		09/01/2015	Paydown		574,639	574,639	582,091	581,754	0	(7,115)	0	(7,115)	0	574,639	0	0	0	13,157	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2015	Paydown		559,258	559,258	574,375	573,831	0	(14,573)	0	(14,573)	0	559,258	0	0	0	13,152	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2015	Paydown		349,615	349,615	367,096	366,819	0	(17,204)	0	(17,204)	0	349,615	0	0	0	9,898	09/01/2043	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		09/01/2015	Paydown		131,747	131,747	123,451	124,561	0	7,185	0	7,185	0	131,747	0	0	0	2,173	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2015	Paydown		33,091	33,091	31,777	31,936	0	1,156	0	1,156	0	33,091	0	0	0	615	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		09/01/2015	Paydown		61,073	61,073	65,310	65,080	0	(4,007)	0	(4,007)	0	61,073	0	0	0	1,422	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		09/01/2015	Paydown		335,223	335,223	334,909	334,895	0	328	0	328	0	335,223	0	0	0	6,574	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2015	Paydown		98,013	98,013	104,813	104,449	0	(6,436)	0	(6,436)	0	98,013	0	0	0	2,275	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		09/01/2015	Paydown		588,338	588,338	629,154	626,994	0	(38,655)	0	(38,655)	0	588,338	0	0	0	13,375	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2015	Paydown		239,983	239,983	239,721	239,712	0	271	0	271	0	239,983	0	0	0	4,976	08/01/2033	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		09/01/2015	Paydown		812	812	812	812	0	0	0	0	0	812	0	0	0	38	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.804% 01/01/40		09/01/2015	Paydown		647	647	664	663	0	(16)	0	(16)	0	647	0	0	0	12	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		09/01/2015	Paydown		885	885	895	889	0	(4)	0	(4)	0	885	0	0	0	39	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2015	Paydown		66,081	66,081	59,865	63,158	0	2,922	0	2,922	0	66,081	0	0	0	2,477	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.416% 04/25/33		09/25/2015	Paydown		2,897	2,897	2,897	2,897	0	0	0	0	0	2,897	0	0	0	8	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2015	Paydown		77,706	77,706	88,002	85,925	0	(8,219)	0	(8,219)	0	77,706	0	0	0	3,172	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2015	Paydown		24,781	24,781	23,941	24,314	0	467	0	467	0	24,781	0	0	0	815	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2015	Paydown		152,258	152,258	141,435	147,402	0	4,855	0	4,855	0	152,258	0	0	0	5,674	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2015	Paydown		129,285	129,285	139,073	134,237	0	(4,951)	0	(4,951)	0	129,285	0	0	0	4,818	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2015	Paydown		425,449	425,449	473,511	479,751	0	(54,302)	0	(54,302)	0	425,449	0	0	0	15,217	01/25/2035	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2015	Paydown		180,698	180,698	175,395	178,353	0	2,345	0	2,345	0	180,698	0	0	0	6,908	04/15/2033	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2015	Paydown		828,062	828,062	899,999	926,386	0	(98,324)	0	(98,324)	0	828,062	0	0	0	26,741	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2015	Paydown		93,933	93,933	98,057	96,347	0	(2,415)	0	(2,415)	0	93,933	0	0	0	2,499	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		09/01/2015	Paydown		230,258	230,258	261,233	262,552	0	(32,294)	0	(32,294)	0	230,258	0	0	0	9,130	05/15/2036	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		09/01/2015	Paydown		987,192	987,192	1,033,466	994,652	0	(7,460)	0	(7,460)	0	987,192	0	0	0	32,456	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2015	Paydown		250,577	250,577	277,357	264,075	0	(13,498)	0	(13,498)	0	250,577	0	0	0	8,310	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2015	Paydown		367,926	367,926	373,330	370,505	0	(2,579)	0	(2,579)	0	367,926	0	0	0	6,585	03/25/2037	1
31397U-PE-3	FNA 2011-M1 A2 3.607% 06/25/21		09/01/2015	Paydown		562,555	562,555	559,742	560,343	0	2,213	0	2,213	0	562,555	0	0	0	16,025	06/25/2021	1
31398E-2J-2	FHMS K003 AX1 0.440% 05/25/19		07/01/2015	GOLDMAN SACHS		(6,609)	0	(8,352)	(6,306)	0	0	0	0	0	(6,306)	0	(302)	(302)	755,028	05/25/2019	1
31398E-2J-2	FHMS K003 AX1 0.440% 05/25/19		06/01/2015	Paydown		0	0	8,352	6,306	0	(6,306)	0	(6,306)	0	0	0	0	0	937	05/25/2019	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		09/01/2015	Paydown		5,472	5,472	5,681	5,587	0	(114)	0	(114)	0	5,472	0	0	0	173	07/25/2019	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2015	Paydown		109,863	109,863	105,091	107,627	0	2,236	0	2,236	0	109,863	0	0	0	2,881	11/25/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		09/01/2015	Paydown		160,154	160,154	159,804	159,845	0	309	0	309	0	160,154	0	0	0	4,822	10/15/2029	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2015	Paydown		546,253	546,253	574,760	559,421	0	(13,168)	0	(13,168)	0	546,253	0	0	0	14,491	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2015	Paydown		316,577	316,577	302,925	310,496	0	6,081	0	6,081	0	316,577	0	0	0	8,382	02/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		09/01/2015	Paydown		1,214,377	1,214,377	1,199,197	1,206,336	0	8,041	0	8,041	0	1,214,377	0	0	0	31,239	03/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2015	Paydown		411,598	411,598	390,504	402,364	0	9,234	0	9,234	0	411,598	0	0	0	10,763	02/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		09/01/2015	Paydown		118,852	118,852	117,032	117,144	0	1,708	0	1,708	0	118,852	0	0	0	4,477	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2015	Paydown		3,812	3,812	3,773	3,775	0	37	0	37	0	3,812	0	0	0	139	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		09/01/2015	Paydown		17,274	17,274	18,738	18,316	0	(1,042)	0	(1,042)	0	17,274	0	0	0	687	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		09/01/2015	Paydown		1,970	1,970	1,986	1,984	0	(14)	0	(14)	0	1,970	0	0	0	72	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.524% 07/01/34		09/01/2015	Paydown		4,760	4,760	4,808	4,802	0	(42)	0	(42)	0	4,760	0	0	0	76	07/01/2034	1
31404V-AB-4	FNMA #779502 2.082% 06/01/34		09/01/2015	Paydown		19,240	19,240	19,409	19,391	0	(151)	0	(151)	0	19,240	0	0	0	275	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		09/01/2015	Paydown		5,104	5,104	5,202	5,147	0	(42)	0	(42)	0	5,104	0	0	0	187	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		09/01/2015	Paydown		129,375	129,375	131,630	131,430	0	(2,056)	0	(2,056)	0	129,375	0	0	0	4,742	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		09/01/2015	Paydown		3,260	3,260	3,317	3,313	0	(52)	0	(52)	0	3,260	0	0	0	75	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2015	Paydown		25,038	25,038	25,474	25,441	0	(403)	0	(403)	0	25,038	0	0	0	573	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		09/01/2015	Paydown		15,728	15,728	16,002	15,978	0	(250)	0	(250)	0	15,728	0	0	0	577	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2015	Paydown		48,714	48,714	49,563	49,498	0	(784)	0	(784)	0	48,714	0	0	0	956	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.336% 01/01/35		09/01/2015	Paydown		586	586	588	587	0	(2)	0	(2)	0	586	0	0	0	9	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.588% 09/01/35		09/01/2015	Paydown		7,534	7,534	7,982	7,950	0	(416)	0	(416)	0	7,534	0	0	0	130	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.421% 01/01/37		09/01/2015	Paydown		139	139	138	126	0	13	0	13	0	139	0	0	0	2	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.526% 04/01/36		09/01/2015	Paydown		2,936	2,936	3,080	3,071	0	(135)	0	(135)	0	2,936	0	0	0	47	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		09/01/2015	Paydown		19,450	19,450	19,555	19,547	0	(98)	0	(98)	0	19,450	0	0	0	677	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2015	Paydown		49,836	49,836	52,016	51,552	0	(1,716)	0	(1,716)	0	49,836	0	0	0	1,771	11/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		09/01/2015	Paydown		109,996	109,996	114,809	113,698	0	(3,701)	0	(3,701)	0	109,996	0	0	0	3,510	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2015	Paydown		121,076	121,076	123,392	123,271	0	(2,194)	0	(2,194)	0	121,076	0	0	0	3,912	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		09/01/2015	Paydown		49,045	49,045	51,190	50,724	0	(1,680)	0	(1,680)	0	49,045	0	0	0	1,190	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2015	Paydown		12,337	12,337	13,063	12,935	0	(598)	0	(598)	0	12,337	0	0	0	318	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2015	Paydown		271,758	271,758	276,089	275,309	0	(3,551)	0	(3,551)	0	271,758	0	0	0	6,290	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2015	Paydown		203,485	203,485	206,950	206,201	0	(2,716)	0	(2,716)	0	203,485	0	0	0	6,198	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2015	Paydown		524,372	524,372	520,931	521,034	0	3,338	0	3,338	0	524,372	0	0	0	10,563	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		09/01/2015	Paydown		2,381,706	2,381,706	2,380,300	2,380,146	0	1,561	0	1,561	0	2,381,706	0	0	0	47,100	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2015	Paydown		445,227	445,227	444,392	444,389	0	838	0	838	0	445,227	0	0	0	9,357	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		09/01/2015	Paydown		85,813	85,813	91,766	91,449	0	(5,636)	0	(5,636)	0	85,813	0	0	0	2,002	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2015	Paydown		161,859	161,859	161,707	161,700	0	159	0	159	0	161,859	0	0	0	3,158	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2015	Paydown		284,298	284,298	290,428	289,199	0	(4,901)	0	(4,901)	0	284,298	0	0	0	7,677	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2015	Paydown		480,815	480,815	484,872	483,916	0	(3,101)	0	(3,101)	0	480,815	0	0	0	11,920	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		09/01/2015	Paydown		175,964	175,964	178,163	177,646	0	(1,682)	0	(1,682)	0	175,964	0	0	0	5,412	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2015	Paydown		151,145	151,145	155,490	154,613	0	(3,468)	0	(3,468)	0	151,145	0	0	0	4,586	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2015	Paydown		376,906	376,906	387,507	387,163	0	(10,256)	0	(10,256)	0	376,906	0	0	0	8,721	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		09/01/2015	Paydown		974,805	974,805	972,673	972,677	0	2,128	0	2,128	0	974,805	0	0	0	19,772	10/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2015	Paydown		290,334	290,334	306,575	301,756	0	(11,422)	0	(11,422)	0	290,334	0	0	0	10,610	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		09/01/2015	Paydown		9,605	9,605	10,031	9,904	0	(299)	0	(299)	0	9,605	0	0	0	258	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2015	Paydown		106,363	106,363	108,191	107,862	0	(1,500)	0	(1,500)	0	106,363	0	0	0	2,541	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2015	Redemption 100.0000		269,734	269,734	269,734	269,734	0	0	0	0	0	269,734	0	0	0	5,074	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/04/2015	Redemption 100.0000		134,467	134,467	134,467	134,467	0	0	0	0	0	134,467	0	0	0	27,459	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/04/2015	Redemption 100.0000		109,925	109,925	109,925	109,925	0	0	0	0	0	109,925	0	0	0	1,722	01/01/2036	1FE
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		09/09/2015	Redemption 100.0000		220,014	220,014	220,014	0	0	0	0	0	0	220,014	0	0	0	863	12/01/2034	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		09/01/2015	Redemption 100.0000		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	8,250	12/01/2018	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2015	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,969	06/01/2027	1FE
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		09/01/2015	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,392	06/01/2022	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		09/01/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,161	06/01/2027	1FE
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		09/01/2015	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,812	06/01/2018	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		09/01/2015	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	722	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/01/2015	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,675	09/01/2019	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2015	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,126	09/01/2041	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		09/01/2015	Redemption 100.0000		160,733	160,733	160,733	160,733	0	0	0	0	0	160,733	0	0	0	3,550	09/01/2035	1FE
730146-AM-9	PMA LEVY & AID TRANS WI REV 1.000% 09/25/15		09/25/2015	Maturity		3,400,000	3,400,000	3,414,790	3,412,371	0	(12,371)	0	(12,371)	0	3,400,000	0	0	0	30,978	09/25/2015	1FE
880591-DX-7	TENNESSEE VALLEY AUTH 4.650% 06/15/35		08/11/2015	FTN FINANCIAL SECURITIES		1,841,874	1,588,000	1,975,837	1,946,515	0	(7,802)	0	(7,802)	0	1,938,714	0	(96,840)	(96,840)	48,613	06/15/2035	1
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		09/25/2015	Redemption 100.0000		67,917	67,917	67,917	67,917	0	0	0	0	0	67,917	0	0	0	1,958	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2015	Redemption 100.0000		160,449	160,449	160,449	160,449	0	0	0	0	0	160,449	0	0	0	4,641	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		09/25/2015	Redemption 100.0000		655,823	655,823	655,823	655,823	0	0	0	0	0	655,823	0	0	0	15,211	10/25/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2015	Redemption 100.0000		219,945	219,945	219,945	219,945	0	0	0	0	0	219,945	0	0	0	4,939	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						44,961,104	44,713,839	45,980,937	37,633,807	0	(795,580)	0	(795,580)	0	45,058,247	0	(97,142)	(97,142)	1,745,252	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2015	Paydown		256,402	256,402	221,147	225,130	0	31,272	0	31,272	0	256,402	0	0	0	9,806	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2015	Paydown		3,546	3,546	2,839	2,580	0	966	0	966	0	3,546	0	0	0	178	12/25/2031	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		09/01/2015	Paydown		297,610	297,610	301,516	0	0	(3,906)	0	(3,906)	0	297,610	0	0	0	3,579	03/25/2045	1FE
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		09/01/2015	Paydown		353,476	353,476	360,435	0	0	(6,959)	0	(6,959)	0	353,476	0	0	0	3,798	04/25/2045	1FE
00842A-AD-1	ABMT 2015-4 A4 3.500% 06/25/45		09/01/2015	Paydown		349,893	349,893	350,385	0	0	(492)	0	(492)	0	349,893	0	0	0	1,837	06/25/2045	1FE
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		09/01/2015	Paydown		61,421	61,421	62,496	0	0	(1,075)	0	(1,075)	0	61,421	0	0	0	179	07/25/2045	1FE
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		09/08/2015	TENDER OFFER		1,100,000	1,100,000	1,124,811	1,110,921	0	(3,343)	0	(3,343)	0	1,107,579	0	(7,579)	(7,579)	89,234	02/15/2018	4FE
02006A-AF-4	ALLYA 2012-2 C 2.260% 07/16/18		09/15/2015	Paydown		625,000	625,000	627,916	202,206	0	(2,372)	0	(2,372)	0	625,000	0	0	0	4,991	07/16/2018	1FE
02006K-AC-9	ALLYL 2013-SN1 A3 0.720% 05/20/16		07/20/2015	Paydown		17,712	17,712	17,730	17,723	0	(11)	0	(11)	0	17,712	0	0	0	74	05/20/2016	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2015	Paydown		93,738	108,668	91,948	92,424	0	1,314	0	1,314	0	93,738	0	0	0	4,951	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/25/2015	Paydown		103,615	120,604	109,583	107,363	0	(3,748)	0	(3,748)	0	103,615	0	0	0	5,467	09/25/2037	1FM
02361D-AE-0	AMEREN ILLINOIS CO 6.125% 11/15/17		07/09/2015	MIZUHO SECURITIES USA INC		222,212	200,000	223,438	0	0	(1,126)	0	(1,126)	0	222,312	0	(100)	(100)	2,008	11/15/2017	1FE
02528A-AA-4	ACAR 2014-3 A 0.990% 08/10/18		09/10/2015	Paydown		70,040	70,040	69,996	0	0	44	0	44	0	70,040	0	0	0	231	08/10/2018	1FE
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		09/10/2015	Paydown		57,535	57,535	57,535	36,528	0	0	0	0	0	57,535	0	0	0	459	07/10/2018	1FE
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		08/05/2015	CITIGROUP GLOBAL MKTS		8,019,680	8,000,000	7,953,280	7,993,352	0	5,291	0	5,291	0	7,998,643	0	21,037	21,037	196,167	09/15/2015	1FE
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		09/15/2015	Maturity		2,275,000	2,275,000	2,277,457	0	0	(2,457)	0	(2,457)	0	2,275,000	0	0	0	31,281	09/15/2015	1FE
0258M0-DC-0	AMERICAN EXPRESS 2.800% 09/19/16		08/13/2015	GOLDMAN SACHS		6,648,608	6,524,000	6,823,713	6,721,288	0	(72,064)	0	(72,064)	0	6,649,224	0	(615)	(615)	166,942	09/19/2016	1FE
0258M0-DV-8	AMERICAN EXPRESS 1.800% 07/31/18		08/03/2015	Various		249,856	250,000	249,673	0	0	1	0	1	0	249,673	0	183	183	30	07/31/2018	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2015	Paydown		281,934	281,934	281,097	280,488	0	1,446	0	1,446	0	281,934	0	0	0	8,765	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2015	Paydown		20,437	20,437	20,435	20,433	0	3	0	3	0	20,437	0	0	0	516	10/17/2036	1FE
02665W-AW-1	AMERICAN HONDA FINANCE 1.600% 07/13/18		07/09/2015	SUSQUEHANNA		249,890	250,000	249,818	0	0	0	0	0	0	249,818	0	73	73	0	07/13/2018	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		09/01/2015	Paydown		26,924	26,924	26,922	0	0	1	0	1	0	26,924	0	0	0	376	04/17/2045	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		08/06/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
03061U-AD-5	AMCAR 2012-3 B 1.590% 07/10/17		09/08/2015	Paydown		4,347,804	4,347,804	4,346,876	4,348,093	0	(288)	0	(288)	0	4,347,804	0	0	0	45,904	07/10/2017	1FE
03063X-AE-5	AMCAR 2012-4 B 1.310% 11/08/17		09/08/2015	Paydown		2,656,253	2,656,253	2,655,748	2,656,122	0	130	0	130	0	2,656,253	0	0	0	26,098	11/08/2017	1FE
03064M-AG-3	AMCAR 2011-1 E 6.230% 07/09/18		07/08/2015	Paydown		450,000	450,000	458,051	0	0	(8,051)	0	(8,051)	0	450,000	0	0	0	14,018	07/09/2018	1FE
03064N-AA-4	AMCAR 2011-2 E 5.480% 09/10/18		08/08/2015	Paydown		400,000	400,000	408,047	0	0	(8,047)	0	(8,047)	0	400,000	0	0	0	10,960	09/10/2018	1FE
03064N-AG-1	AMCAR 2011-2 D 4.000% 05/08/17		08/08/2015	Paydown		182,591	182,591	185,159	0	0	(2,568)	0	(2,568)	0	182,591	0	0	0	3,599	05/08/2017	1FE
03064P-AE-1	AMCAR 2011-3 C 2.860% 01/09/17		09/08/2015	Paydown		1,403,450	1,403,450	1,438,974	1,408,385	0	(4,936)	0	(4,936)	0	1,403,450	0	0	0	25,654	01/09/2017	1FE
03064T-AE-3	AMCAR 2011-5 C 3.440% 10/08/17		09/08/2015	Paydown		72,404	72,404	72,789	0	0	(385)	0	(385)	0	72,404	0	0	0	208	10/08/2017	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		08/01/2015	Paydown		356	356	363	315	0	41	0	41	0	356	0	0	0	15	12/25/2027	1FM
04364B-AB-3	ACER 2014-1A A2 1.040% 01/10/17		09/10/2015	Paydown		59,685	59,685	59,678	59,682	0	3	0	3	0	59,685	0	0	0	415	01/10/2017	1FE
05464F-AB-0	AXIS 2013-1A A 1.750% 03/20/17		09/20/2015	Paydown		491,266	491,266	491,244	491,311	0	(45)	0	(45)	0	491,266	0	0	0	5,718	03/20/2017	1FE
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/25/2015	BROWNSTONE INV GROUP,LLC		556,171	550,000	556,126	0	0	(294)	0	(294)	0	555,832	0	339	339	7,395	12/23/2015	1FE
05531F-AN-3	BB&T CORPORATION 2.050% 06/19/18		08/13/2015	ROBERT W. BAIRD		5,031,800	5,000,000	4,992,700	4,994,842	0	866	0	866	0	4,995,708	0	36,092	36,092	68,049	06/19/2018	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2015	Paydown		75,872	75,872	56,679	60,237	0	17,643	2,008	15,635	0	75,872	0	0	0	2,186	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2015	Paydown		108,704	108,704	108,347	108,650	0	54	0	54	0	108,704	0	0	0	3,996	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2015	Paydown		152,076	152,076	143,569	146,837	0	5,239	0	5,239	0	152,076	0	0	0	5,143	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2015	Paydown		378,396	378,396	370,503	373,900	0	4,497	0	4,497	0	378,396	0	0	0	14,232	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2015	Paydown		31,460	31,460	29,936	30,666	0	794	0	794	0	31,460	0	0	0	689	08/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.158% 09/10/47		09/01/2015	Paydown		13,568,055	13,568,055	13,989,698	13,617,479	0	(49,424)	0	(49,424)	0	13,568,055	0	0	0	489,380	09/10/2047	1FM
05947U-RM-2	BACM 2004-2 F 4.992% 11/10/38		09/01/2015	Paydown		308,000	308,000	319,005	311,548	0	(3,548)	0	(3,548)	0	308,000	0	0	0	11,532	11/10/2038	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2015	Paydown		144,555	144,555	138,106	140,736	0	3,819	0	3,819	0	144,555	0	0	0	5,143	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		09/01/2015	Paydown		244,791	244,791	237,543	241,641	0	3,150	0	3,150	0	244,791	0	0	0	7,694	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		09/25/2015	Paydown		48,885	54,379	44,590	47,058	0	1,827	0	1,827	0	48,885	0	0	0	2,199	03/25/2035	2FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2015	Paydown		79,762	86,049	79,415	80,478	0	(715)	0	(715)	0	79,762	0	0	0	3,471	03/25/2035	4FM
05948K-ZB-8	BOAA 2005-4 CB2 0.694% 05/25/35		09/25/2015	Paydown		96,040	109,672	84,447	0	0	11,593	0	11,593	0	96,040	0	0	0	448	03/25/2035	6FE
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		09/01/2015	Paydown		126,049	126,049	121,903	123,512	0	2,537	0	2,537	0	126,049	0	0	0	4,681	06/25/2033	2FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		09/01/2015	Paydown		121,110	121,110	98,250	104,824	0	16,286	0	16,286	0	121,110	0	0	0	4,070	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/25/2015	Paydown		596,181	619,133	610,449	598,568	0	2,172	4,560	(2,388)	0	596,181	0	0	0	26,581	12/25/2035	4FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		09/01/2015	Paydown		87,210	101,870	96,317	95,343	0	(8,133)	0	(8,133)	0	87,210	0	0	0	2,197	01/25/2036	3FM

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05950P-AJ-2	BAFC 2006-H 3A2 2.951% 09/20/46		09/01/2015	Paydown		440,199	623,420	528,745	548,267	0	(108,068)	0	(108,068)	0	440,199	0	0	0	12,867	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2015	Paydown		310,889	310,889	260,279	283,322	0	27,566	0	27,566	0	310,889	0	0	0	10,803	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2015	Paydown		131,024	216,891	198,016	205,199	0	(74,176)	0	(74,176)	0	131,024	0	0	0	9,860	01/25/2037	4FM
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		09/20/2015	Paydown		12,879	338,738	84,420	25,958	0	(13,080)	0	(13,080)	0	12,879	0	0	0	13,298	05/20/2036	1FM
06846N-AC-8	BILL BARRETT CORP 7.625% 10/01/19		09/15/2015	Various		3,296,843	4,179,000	4,536,958	4,438,112	0	(94,386)	0	(94,386)	0	4,343,727	0	(1,046,884)	(1,046,884)	305,594	10/01/2019	4FE
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		09/18/2015	Various		1,560,670	2,282,000	2,282,000	2,282,000	0	0	0	0	0	2,282,000	0	(721,330)	(721,330)	149,411	10/15/2022	4FE
073247-BL-1	BAYV 2004-C M1 1.169% 05/28/44		09/28/2015	Paydown		13,593	13,593	13,571	0	0	21	0	21	0	13,593	0	0	0	17	05/28/2044	1FE
07325N-AC-6	BAYV 2004-D M1 0.823% 08/28/44		09/29/2015	Paydown		46,357	46,357	46,386	46,384	0	(27)	0	(27)	0	46,357	0	0	0	249	08/28/2044	1FM
07384M-TM-4	BSARM 2003-1 5A1 2.249% 04/25/33		09/01/2015	Paydown		2,610	2,610	2,606	0	0	3	0	3	0	2,610	0	0	0	24	04/25/2033	2AM
07387B-CL-5	BSCMS 2005-T20 A4A 5.129% 10/12/42		09/01/2015	Paydown		2,881,355	2,881,355	3,003,688	2,893,567	0	(12,213)	0	(12,213)	0	2,881,355	0	0	0	93,838	10/12/2042	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		09/01/2015	Paydown		357,318	357,318	384,436	366,793	0	(9,475)	0	(9,475)	0	357,318	0	0	0	12,636	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		09/01/2015	Paydown		20,181	20,181	22,485	21,094	0	(913)	0	(913)	0	20,181	0	0	0	787	01/12/2045	1FM
088611-AA-6	BI-LO LLC/BI-LO FIN CORP 9.250% 02/15/19		08/28/2015	JEFFERIES & CO		3,831,120	3,756,000	3,778,170	3,764,995	0	(2,633)	0	(2,633)	0	3,762,362	0	68,758	68,758	363,836	02/15/2019	4FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23	G	08/12/2015	CITIGROUP GLOBAL MKTS		1,163,250	1,551,000	1,629,649	1,618,367	0	(4,348)	0	(4,348)	0	1,614,018	0	(450,768)	(450,768)	103,443	01/15/2023	4FE
120568-AQ-3	BUNGE LTD FINANCE CORP 5.100% 07/15/15		07/15/2015	Maturity		200,000	200,000	203,616	0	0	(3,616)	0	(3,616)	0	200,000	0	0	0	5,100	07/15/2015	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		09/01/2015	Paydown		182,506	182,506	182,501	178,285	0	4,221	0	4,221	0	182,506	0	0	0	4,923	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		09/01/2015	Paydown		184,713	184,713	151,465	163,994	0	20,719	0	20,719	0	184,713	0	0	0	5,141	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		09/01/2015	Paydown		805	805	501	430	0	375	0	375	0	805	0	0	0	14	01/25/2037	1FM
12513E-AG-9	CD CD 2005-CD1 A4 5.225% 07/15/44		08/01/2015	Paydown		5,181,256	5,181,256	4,948,099	5,149,214	0	32,041	0	32,041	0	5,181,256	0	0	0	165,259	07/15/2044	1FM
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		09/01/2015	Paydown		2,870,087	2,870,087	2,913,136	2,879,340	0	(9,253)	0	(9,253)	0	2,870,087	0	0	0	82,825	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2015	Paydown		14,711	46,511	22,131	16,971	0	(2,260)	0	(2,260)	0	14,711	0	0	0	2,148	02/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		08/15/2015	Paydown		95,647	95,647	95,593	95,787	0	(140)	0	(140)	0	95,647	0	0	0	4,571	11/15/2019	4AM
12592A-AA-4	COMM 2014-SAVA A 1.357% 06/15/34		08/15/2015	Paydown		1,923,941	1,923,941	1,923,941	1,923,941	0	0	0	0	0	1,923,941	0	0	0	16,909	06/15/2034	1FM
12592A-AE-6	COMM 2014-SAVA C 2.607% 06/15/34		09/22/2015	KGS-ALPHA CAPITAL MARKETS		3,980,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(20,000)	(20,000)	81,425	06/15/2034	1FM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		07/01/2015	Paydown		1,440,419	1,440,419	1,413,339	1,436,526	0	3,894	0	3,894	0	1,440,419	0	0	0	42,987	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2015	Paydown		367,878	367,878	248,775	230,842	0	137,036	0	137,036	0	367,878	0	0	0	11,508	11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2015	Paydown		192,583	192,583	132,579	140,986	0	55,574	3,977	51,597	0	192,583	0	0	0	6,584	12/25/2036	3FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2015	Paydown		212,539	212,539	212,057	0	0	482	0	482	0	212,539	0	0	0	3,075	08/25/2043	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2015	Paydown		251,099	251,099	251,354	0	0	(255)	0	(255)	0	251,099	0	0	0	4,230	12/25/2044	1FE
126650-CH-1	CVS CORP 1.900% 07/20/18		07/13/2015	BNP SECURITIES		200,284	200,000	199,860	0	0	0	0	0	0	199,860	0	424	424	0	07/20/2018	2FE
126673-W2-4	CWL 2005-6 M1 0.684% 12/25/35		09/25/2015	Paydown		13,266	13,266	13,071	12,169	0	1,097	0	1,097	0	13,266	0	0	0	89	12/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2015	Paydown		195,146	195,146	185,068	189,305	0	5,841	0	5,841	0	195,146	0	0	0	7,022	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2015	Paydown		124,192	124,192	109,599	111,921	0	12,271	0	12,271	0	124,192	0	0	0	4,210	04/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		09/01/2015	Paydown		755	755	762	751	0	4	0	4	0	755	0	0	0	26	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2015	Paydown		114,084	114,084	111,981	113,028	0	1,056	0	1,056	0	114,084	0	0	0	4,176	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2015	Paydown		398,003	398,003	400,988	399,137	0	(1,134)	0	(1,134)	0	398,003	0	0	0	13,353	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2015	Paydown		216,087	247,657	231,176	228,985	0	(12,898)	0	(12,898)	0	216,087	0	0	0	10,258	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2015	Paydown		268,786	268,786	258,120	257,220	0	11,567	0	11,567	0	268,786	0	0	0	10,081	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2015	Paydown		245,760	245,760	238,176	241,630	0	4,130	0	4,130	0	245,760	0	0	0	8,885	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2015	Paydown		165,570	181,392	164,081	160,729	0	4,841	0	4,841	0	165,570	0	0	0	7,644	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2015	Paydown		82,750	82,750	77,556	76,702	0	6,049	0	6,049	0	82,750	0	0	0	3,267	08/25/2035	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2015	Paydown		266,823	298,490	271,956	267,944	0	(1,121)	0	(1,121)	0	266,823	0	0	0	12,321	10/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2015	Paydown		279,322	279,322	258,373	268,221	0	11,101	0	11,101	0	279,322	0	0	0	9,784	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2015	Paydown		280,277	312,638	292,786	289,743	0	(9,466)	0	(9,466)	0	280,277	0	0	0	13,117	10/25/2035	3FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2015	Paydown		51,328	83,085	67,473	66,589	0	(15,261)	0	(15,261)	0	51,328	0	0	0	3,803	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		09/01/2015	Paydown		67,686	67,686	62,085	64,018	0	3,668	0	3,668	0	67,686	0	0	0	2,442	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2015	Paydown		14,989	14,989	10,376	9,897	0	5,093	0	5,093	0	14,989	0	0	0	574	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2015	Paydown		254,878	254,878	245,826	248,076	0	6,802	0	6,802	0	254,878	0	0	0	9,549	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2015	Paydown		61,248	67,024	62,974	62,549	0	(1,300)	0	(1,300)	0	61,248	0	0	0	2,503	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2015	Paydown		37,267	40,781	38,361	38,101	0	(834)	0	(834)	0	37,267	0	0	0	1,523	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2015	Paydown		10,008	10,008	9,963	9,965	0	43	0	43	0	10,008	0	0	0	354	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2015	Paydown		78,835	78,835	74,013	76,385	0	2,451	0	2,451	0	78,835	0	0	0	2,615	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2015	Paydown		347,098	371,602	358,931	353,402	0	(6,304)	0	(6,304)	0	347,098	0	0	0	13,330	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2015	Paydown		137,058	137,058	84,771	47,119	0	89,939	0	89,939	0	137,058	0	0	0	6,000	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/01/2015	Paydown		11,937	11,937	8,899	7,519	0	4,418	0	4,418	0	11,937	0	0	0	512	05/25/2037	1FM
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		09/15/2015	Paydown		14,457	14,457	14,455	14,456	0	0	0	0	0	14,457	0	0	0	113	08/15/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14040H-AN-5	CAPITAL ONE FINANCIAL CORP 6.150% 09/01/16		09/29/2015	BROWNSTONE INV GROUP,LLC		208,932	200,000	208,748	0	0	(380)	0	(380)	0	208,368	0	564	564	1,059	09/01/2016	2FE
14042E-5V-8	CAPITAL ONE NA 2.350% 08/17/18		08/17/2015	MIZUHO SECURITIES USA INC		249,908	250,000	249,728	0	0	0	0	0	0	249,728	0	180	180	33	08/17/2018	2FE
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.460% 12/17/18		09/15/2015	Paydown		27,238	27,238	27,235	27,234	0	5	0	5	0	27,238	0	0	0	264	12/17/2018	1FE
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		07/15/2015	Paydown		2,480	2,480	2,480	2,480	0	0	0	0	0	2,480	0	0	0	24	07/17/2017	1FE
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		09/15/2015	Paydown		544,410	544,410	544,439	544,438	0	(28)	0	(28)	0	544,410	0	0	0	6,335	11/15/2017	1FE
14366W-AA-6	CNART 2014-1A A 0.960% 01/17/17		09/15/2015	Paydown		35,213	35,213	35,212	35,212	0	1	0	1	0	35,213	0	0	0	224	01/17/2017	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		09/10/2015	Paydown		34,260	34,260	34,245	0	0	16	0	16	0	34,260	0	0	0	68	12/10/2023	1FE
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		09/01/2015	Paydown		23,048	23,048	23,034	22,803	0	245	0	245	0	23,048	0	0	0	817	02/18/2035	1FM
152314-MV-9	CXHE 2005-B AF5 5.310% 03/25/35		09/01/2015	Paydown		899,240	899,240	770,536	868,891	0	30,349	0	30,349	0	899,240	0	0	0	34,767	03/25/2035	1FM
172967-JW-2	CITIGROUP 2.150% 07/30/18		07/23/2015	SUSQUEHANNA		300,009	300,000	299,922	0	0	0	0	0	0	299,922	0	87	87	0	07/30/2018	1FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2015	Paydown		5	8,227	4,355	2,399	2,057	(4,451)	0	(2,394)	0	5	0	0	0	161	11/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		09/01/2015	Paydown		175,438	175,438	175,431	172,141	0	3,297	0	3,297	0	175,438	0	0	0	6,594	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2015	Paydown		309,805	309,805	303,488	303,742	0	6,064	0	6,064	0	309,805	0	0	0	7,046	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2015	Paydown		476,918	476,918	482,134	482,154	0	(5,236)	0	(5,236)	0	476,918	0	0	0	8,594	06/25/2044	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		09/01/2015	Paydown		572,218	572,218	579,917	0	0	(7,699)	0	(7,699)	0	572,218	0	0	0	8,823	04/01/2033	1FE
198280-AC-3	COLUMBIA PIPELINE GROUP 3.300% 06/01/20		09/23/2015	MORGAN STANLEY FIXED INC		5,516,885	5,500,000	5,490,100	0	0	477	0	477	0	5,490,577	0	26,308	26,308	63,525	06/01/2020	2FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		09/01/2015	Paydown		278,950	278,950	294,217	284,055	0	(5,105)	0	(5,105)	0	278,950	0	0	0	12,215	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		09/01/2015	Paydown		75,457	75,457	73,991	75,052	0	406	0	406	0	75,457	0	0	0	2,691	12/10/2046	1FM
201730-AE-1	GCCFC 2007-GG9 A4 5.444% 03/10/39		09/01/2015	Paydown		911,749	911,749	914,420	911,476	0	273	0	273	0	911,749	0	0	0	33,038	03/10/2039	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		09/15/2015	Paydown		69,223	69,223	69,219	69,413	0	(190)	0	(190)	0	69,223	0	0	0	3,413	05/15/2033	1FM
21684B-ZN-7	ROBOBANK NEDERLAND 0.291% 07/17/15		07/17/2015	Maturity		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	8,757	07/17/2015	1FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.190% 02/02/43		07/01/2015	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	170	02/02/2043	1FE
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2015	Paydown		82,621	82,621	79,506	80,225	0	2,395	0	2,395	0	82,621	0	0	0	3,001	06/25/2033	1FM
225410-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2015	Paydown		144,037	144,037	143,430	143,704	0	333	0	333	0	144,037	0	0	0	5,466	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2015	Paydown		357,924	357,924	357,084	356,499	0	1,425	0	1,425	0	357,924	0	0	0	11,076	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2015	Paydown		365,054	365,054	353,418	358,220	0	6,834	0	6,834	0	365,054	0	0	0	14,008	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2015	Paydown		574,388	574,388	583,767	576,307	0	(1,919)	0	(1,919)	0	574,388	0	0	0	20,554	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2015	Paydown		262,182	293,280	275,523	269,740	0	(7,558)	0	(7,558)	0	262,182	0	0	0	12,117	06/25/2035	2FM
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		09/01/2015	Paydown		293,813	293,813	304,831	293,307	0	506	0	506	0	293,813	0	0	0	13,797	09/15/2040	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		09/25/2015	Paydown		261,221	261,221	241,456	244,670	0	16,550	0	16,550	0	261,221	0	0	0	9,578	04/25/2036	2FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2015	Paydown		5,254,779	5,254,779	5,295,330	5,251,802	0	2,977	0	2,977	0	5,254,779	0	0	0	176,148	12/15/2040	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/01/2015	Paydown		423,460	423,460	325,511	308,537	0	114,923	0	114,923	0	423,460	0	0	0	8,261	06/25/2036	1FM
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		08/20/2015	Paydown		26,250	26,250	26,250	0	0	0	0	0	0	26,250	0	0	0	485	02/20/2045	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		08/20/2015	Paydown		6,500	6,500	6,500	0	0	0	0	0	0	6,500	0	0	0	147	02/20/2045	2AM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		09/01/2015	Paydown		5,490,206	5,490,206	5,544,941	5,499,360	0	(9,154)	0	(9,154)	0	5,490,206	0	0	0	155,786	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.557% 07/12/44		09/12/2015	Paydown		4,114	4,114	4,234	4,200	0	(86)	0	(86)	0	4,114	0	0	0	42	07/12/2044	1FM
23305Y-BB-4	DBUBS 2011-LC3A A2 3.642% 09/10/16		09/01/2015	Paydown		78,812	78,812	79,598	79,013	0	(201)	0	(201)	0	78,812	0	0	0	2,365	09/10/2016	1FM
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		09/18/2015	Paydown		51,386	51,386	51,482	0	0	(96)	0	(96)	0	51,386	0	0	0	139	12/18/2049	1FE
23340F-AA-5	DTAOT 2015-2A A 1.240% 09/17/18		09/15/2015	Paydown		63,005	63,005	63,002	0	0	3	0	3	0	63,005	0	0	0	125	09/17/2018	1FE
233851-AQ-7	DAIMLER FINANCE NA LLC 1.300% 07/31/15		07/31/2015	Maturity		26,335,000	26,335,000	26,289,291	25,490,795	0	8,504	0	8,504	0	26,335,000	0	0	0	336,928	07/31/2015	1FE
233851-BY-9	DAIMLER FINANCE NA LLC 1.600% 08/03/17		07/31/2015	Various		250,162	250,000	249,903	0	0	0	0	0	0	249,903	0	259	259	13	08/03/2017	1FE
233851-BZ-6	DAIMLER FINANCE NA LLC 2.000% 08/03/18		08/03/2015	Various		249,861	250,000	249,493	0	0	1	0	1	0	249,493	0	367	367	25	08/03/2018	1FE
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		07/28/2015	CREDIT SUISSE FIRST BOSTON		2,498,725	2,500,000	2,495,125	0	0	0	0	0	0	2,495,125	0	3,600	3,600	0	08/03/2020	1FE
24422E-SX-8	JOHN DEERE CAPITAL 1.600% 07/13/18		07/09/2015	C.L. KING & ASSOCIATES		200,088	200,000	199,924	0	0	0	0	0	0	199,924	0	164	164	0	07/13/2018	1FE
24422E-TA-7	JOHN DEERE CAPITAL 1.750% 08/10/18		09/17/2015	Various		275,117	275,000	274,731	0	0	1	0	1	0	274,732	0	385	385	94	08/10/2018	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2015	Paydown		743,489	743,489	704,572	734,700	0	8,790	0	8,790	0	743,489	0	0	0	25,730	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2015	Paydown		217,063	249,934	227,729	227,679	0	(10,616)	0	(10,616)	0	217,063	0	0	0	9,650	09/25/2035	3FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2015	Paydown		39,787	39,787	36,385	36,241	0	3,546	0	3,546	0	39,787	0	0	0	1,529	02/25/2036	2FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2015	Paydown		966	1,522	1,288	1,396	0	(429)	0	(429)	0	966	0	0	0	57	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2015	Paydown		184,553	184,553	159,180	147,682	0	36,871	0	36,871	0	184,553	0	0	0	8,194	07/25/2036	1FM
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		09/20/2015	Paydown		66,722	66,722	66,784	0	0	(63)	0	(63)	0	66,722	0	0	0	574	08/20/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
25468P-CT-1	DISNEY 2.550% 02/15/22		07/15/2015	FTN FINANCIAL SECURITIES		6,908,440	7,000,000	6,613,460	6,657,498	0	23,836	0	23,836	0	6,681,335	0	227,105	227,105	166,104	02/15/2022	1FE
25468P-DD-5	DISNEY 1.500% 09/17/18		09/14/2015	SUSQUEHANNA		249,863	250,000	249,788	0	0	0	0	0	0	249,788	0	75	75	0	09/17/2018	1FE
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		08/20/2015	Call 100.0000		859,000	859,000	1,110,893	1,004,836	0	(37,306)	0	(37,306)	0	967,530	0	(108,530)	(108,530)	210,490	06/01/2017	2FE
26875P-AE-1	EOG RESOURCES 4.400% 06/01/20		07/01/2015	FTN FINANCIAL SECURITIES		5,431,350	5,000,000	5,646,150	5,449,781	0	(40,254)	0	(40,254)	0	5,409,527	0	21,823	21,823	132,000	06/01/2020	1FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		09/25/2015	Paydown		1,056,332	1,056,332	1,056,309	1,056,385	0	(53)	0	(53)	0	1,056,332	0	0	0	18,061	02/25/2027	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2015	Redemption 100.0000		15,844	15,844	15,844	15,844	0	0	0	0	0	15,844	0	0	0	20,692	01/19/2031	1FE
29266R-AC-2	ENERGIZER HOLDINGS INC 4.700% 05/24/22		07/29/2015	STIFEL NICHOLAS		3,045,000	3,000,000	2,991,480	2,993,195	0	390	0	390	0	2,993,585	0	51,415	51,415	97,525	05/24/2022	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2015	Paydown		283,740	283,740	281,430	281,537	0	2,203	0	2,203	0	283,740	0	0	0	5,741	06/25/2043	1FM
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		09/15/2015	Paydown		803,549	803,549	803,516	803,540	0	9	0	9	0	803,549	0	0	0	6,911	10/16/2017	1FE
30165P-AA-0	EART 2013-2A A 1.490% 11/15/17		09/15/2015	Paydown		21,607	21,607	21,606	21,604	0	3	0	3	0	21,607	0	0	0	214	11/15/2017	1FE
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		09/15/2015	Paydown		22,627	22,627	22,626	22,626	0	1	0	1	0	22,627	0	0	0	139	08/15/2018	1FE
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		09/15/2015	Paydown		54,900	54,900	54,897	0	0	3	0	3	0	54,900	0	0	0	396	06/17/2019	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/25/2015	Paydown		132,916	142,614	124,215	125,325	0	11,661	4,070	7,591	0	132,916	0	0	0	5,957	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2015	Paydown		280,694	280,694	245,551	255,892	0	32,784	7,982	24,802	0	280,694	0	0	0	10,456	08/25/2035	1FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		09/01/2015	Paydown		32,110	32,110	29,220	30,416	0	1,694	0	1,694	0	32,110	0	0	0	1,297	08/25/2036	1FM
32058B-AB-5	FIAOT 2013-3A A2 0.890% 09/15/17		07/15/2015	Paydown		15,383	15,383	15,382	15,380	0	3	0	3	0	15,383	0	0	0	80	09/15/2017	1FE
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		09/01/2015	Paydown		497,339	497,339	513,192	496,720	0	620	0	620	0	497,339	0	0	0	17,741	10/15/2035	1FM
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		07/15/2015	Maturity		9,800,000	9,800,000	9,899,971	9,382,070	0	(87,955)	0	(87,955)	0	9,800,000	0	0	0	382,000	07/15/2015	2FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2015	Paydown		53	53	54	52	0	1	0	1	0	53	0	0	0	2	06/25/2028	2FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2015	Paydown		140,211	140,211	155,938	147,557	0	(7,346)	0	(7,346)	0	140,211	0	0	0	5,585	05/12/2035	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		09/01/2015	Paydown		704,153	704,153	709,984	704,950	0	(797)	0	(797)	0	704,153	0	0	0	23,848	02/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2015	Paydown		309,745	317,952	304,731	298,521	0	11,224	0	11,224	0	309,745	0	0	0	13,349	07/25/2037	5FM
36197X-AM-6	GSMS 2013-GC12 XA 1.883% 06/10/46		09/01/2015	Paydown		0	0	18,248	0	0	(18,248)	0	(18,248)	0	0	0	0	0	943	06/10/2046	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/25/2015	Paydown		109,823	162,965	58,834	56,401	0	53,422	0	53,422	0	109,823	0	0	0	6,785	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2015	Paydown		303,567	303,567	289,195	294,878	0	8,689	0	8,689	0	303,567	0	0	0	12,087	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2015	Paydown		216,532	216,532	177,015	201,934	0	14,597	0	14,597	0	216,532	0	0	0	7,245	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2015	Paydown		72,055	72,055	72,089	71,851	0	204	0	204	0	72,055	0	0	0	2,632	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2015	Paydown		23,269	23,269	22,149	22,788	0	482	0	482	0	23,269	0	0	0	439	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		09/01/2015	Paydown		540,336	540,336	546,745	541,989	0	(1,653)	0	(1,653)	0	540,336	0	0	0	16,617	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2015	Paydown		197,405	197,405	203,323	199,919	0	(2,514)	0	(2,514)	0	197,405	0	0	0	4,835	08/10/2043	1FM
36828Q-QE-9	GECMC 2005-C4 A4 5.543% 11/10/45		09/01/2015	Paydown		14,168,218	14,168,218	14,616,236	14,219,394	0	(51,176)	0	(51,176)	0	14,168,218	0	0	0	506,982	11/10/2045	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.464% 03/10/44		09/01/2015	Paydown		1,821,527	1,821,527	1,810,214	1,817,773	0	3,754	0	3,754	0	1,821,527	0	0	0	65,803	03/10/2044	1FM
39153V-BJ-2	GALC 2013-1 A3 0.780% 06/15/16		09/15/2015	Paydown		44,118	44,118	44,125	0	0	(7)	0	(7)	0	44,118	0	0	0	114	06/15/2016	1FE
40414L-AC-3	HCP INC 3.750% 02/01/16		09/08/2015	US BANCORP		4,040,760	4,000,000	3,984,040	3,996,201	0	2,206	0	2,206	0	3,998,406	0	42,354	42,354	166,667	02/01/2016	2FE
423074-AS-2	HJ HEINZ CO. 4.875% 02/15/25		07/06/2015	Call 104.8750		1,069,725	1,020,000	1,020,000	0	0	0	0	0	0	1,020,000	0	49,725	49,725	21,548	02/15/2025	3FE
423457-AA-8	HELMERICH & PAYNE INTL 4.650% 03/15/25		08/06/2015	Tax Free Exchange		994,391	1,000,000	994,250	0	0	141	0	141	0	994,391	0	0	0	18,729	03/15/2025	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2015	Paydown		138,369	138,369	22,443	6,845	0	131,524	0	131,524	0	138,369	0	0	0	2,411	05/25/2036	1FM
446149-AE-6	HUNT 2011-1A B 1.840% 01/17/17		07/15/2015	Paydown		200,000	200,000	200,453	0	0	(453)	0	(453)	0	200,000	0	0	0	920	01/17/2017	1FE
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		07/08/2015	STIFEL NICHOLAS		273,216	273,000	271,908	0	0	106	0	106	0	272,014	0	1,201	1,201	1,648	08/02/2016	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2015	Paydown		41,014	46,876	41,827	39,837	0	1,177	0	1,177	0	41,014	0	0	0	2,062	02/25/2036	2FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2015	Paydown		265,176	278,872	264,536	255,260	0	9,916	0	9,916	0	265,176	0	0	0	11,909	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/25/2015	Paydown		69,965	88,668	74,300	73,226	0	(3,090)	171	(3,261)	0	69,965	0	0	0	3,936	02/25/2036	3FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2015	Paydown		177,086	177,086	159,744	156,848	0	20,237	0	20,237	0	177,086	0	0	0	6,522	12/25/2035	1FM
459200-AS-0	IBM 6.500% 01/15/28		07/30/2015	FTN FINANCIAL SECURITIES		2,507,280	2,000,000	2,517,980	2,479,161	0	(11,162)	0	(11,162)	0	2,468,000	0	39,280	39,280	71,861	01/15/2028	1FE
462613-AE-0	IPALCO ENTERPRISES INC 7.250% 04/01/16		07/03/2015	TENDER OFFER		2,097,440	2,000,000	1,970,520	1,993,804	0	2,306	0	2,306	0	1,996,110	0	101,330	101,330	108,347	04/01/2016	3FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2015	Paydown		323,702	323,702	323,683	323,078	0	623	0	623	0	323,702	0	0	0	12,066	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2015	Paydown		520,442	520,442	508,287	492,987	0	27,454	0	27,454	0	520,442	0	0	0	21,174	02/25/2036	4FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2015	Paydown		18,446	18,446	18,436	18,436	0	10	0	10	0	18,446	0	0	0	496	03/15/2063	1FE
46625H-HW-3	JP MORGAN CHASE & CO 2.600% 01/15/16		08/24/2015	CREDIT SUISSE FIRST BOSTON		251,750	250,000	256,090	254,683	0	(2,952)	0	(2,952)	0	251,731	0	19	19	7,258	01/15/2016	1FE
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.408% 08/12/37		09/01/2015	Paydown		44,523	44,523	46,256	44,861	0	(338)	0	(338)	0	44,523	0	0	0	1,589	08/12/2037	1FM
46625Y-SG-9	JPMCC 2005-LDP3 A4A 4.936% 08/15/42		07/01/2015	Paydown		31,351	31,351	32,237	31,829	0	(478)	0	(478)	0	31,351	0	0	0	902	08/15/2042	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		08/01/2015	Paydown		2,394,360	2,394,360	2,388,876	2,147,341	0	4,081	0	4,081	0	2,394,360	0	0	0	65,203	10/15/2042	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2015	Paydown		73,983	73,983	47,558	45,192	0	28,791	0	28,791	0	73,983	0	0	0	1,880	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2015	Paydown		83,092	83,092	54,967	52,223	0	30,869	0	30,869	0	83,092	0	0	0	2,111	07/25/2036	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		09/01/2015	Paydown		37,495	37,495	37,338	37,396	0	99	0	99	0	37,495	0	0	0	1,368	01/15/2049	1FM
46630V-AC-6	JPMCC 2007-CB 19 A3 5.697% 02/12/49		08/01/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	117	02/12/2049	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		09/01/2015	Paydown		592,356	592,356	598,278	593,488	0	(1,132)	0	(1,132)	0	592,356	0	0	0	12,492	07/15/2046	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2015	Paydown		956,708	956,708	971,059	969,250	0	(12,542)	0	(12,542)	0	956,708	0	0	0	25,906	08/26/2036	1FE
478366-AR-8	JOHNSON CONTROLS 5.500% 01/15/16		09/11/2015	Various		3,047,820	3,000,000	2,994,090	2,999,143	0	112	0	112	0	2,999,255	0	48,565	48,565	191,125	01/15/2016	2FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		09/30/2015	Redemption 100.0000		178,750	178,750	178,777	178,757	0	(7)	0	(7)	0	178,750	0	0	0	5,831	04/30/2018	1FE
49326E-EC-3	KEYBANK NA 3.750% 08/13/15		08/13/2015	Maturity		2,700,000	2,700,000	2,725,407	0	0	(25,407)	0	(25,407)	0	2,700,000	0	0	0	50,625	08/13/2015	2FE
500255-AP-9	KOHLS CORP 6.250% 12/15/17		08/17/2015	Call 100.0000		5,000,000	5,000,000	5,022,350	5,008,461	0	(2,054)	0	(2,054)	0	5,006,407	0	(6,407)	(6,407)	791,690	12/15/2017	2FE
50075N-BB-9	KRAFT FOODS INC 4.125% 02/09/16		09/08/2015	KEY BANC-MCDONALD		5,064,550	5,000,000	4,982,900	4,996,346	0	2,030	0	2,030	0	4,998,376	0	66,174	66,174	224,583	02/09/2016	2FE
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		09/01/2015	Redemption 100.0000		48,896	48,896	48,510	48,856	0	40	0	40	0	48,896	0	0	0	2,384	04/01/2016	2
52108H-6Y-5	LBUBS 2005-C5 AM 5.017% 09/15/40		07/15/2015	Paydown		223,459	223,459	223,703	0	0	(244)	0	(244)	0	223,459	0	0	0	934	09/15/2040	1FE
52108H-Q7-2	LBUBS 2004-C7 H 4.775% 10/15/36		09/15/2015	Paydown		15,934	15,934	16,562	16,405	0	(471)	0	(471)	0	15,934	0	0	0	587	10/15/2036	1FM
52108H-TL-8	LBUBS 2003-C5 J 5.250% 04/15/37		07/11/2015	Paydown		132,873	132,873	133,787	132,872	0	1	0	1	0	132,873	0	0	0	4,069	04/15/2037	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2015	Paydown		234,977	260,101	221,577	219,861	0	15,116	0	15,116	0	234,977	0	0	0	11,885	11/25/2036	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2015	Paydown		133,220	133,220	133,220	133,220	0	0	0	0	0	133,220	0	0	0	4,575	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2015	Paydown		379,976	379,976	379,416	372,437	0	7,540	0	7,540	0	379,976	0	0	0	14,059	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		09/25/2015	Paydown		266,552	364,748	329,055	332,563	0	(66,011)	0	(66,011)	0	266,552	0	0	0	16,438	12/25/2035	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		09/01/2015	Paydown		614,387	634,229	597,367	584,340	0	30,047	0	30,047	0	614,387	0	0	0	24,519	06/25/2036	2FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2015	Paydown		3	105,475	82,872	86,020	0	(86,017)	0	(86,017)	0	3	0	0	0	3,926	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.604% 05/25/37		09/01/2015	Paydown		4	92,640	65,120	67,464	0	(67,460)	0	(67,460)	0	4	0	0	0	4,022	05/25/2037	4FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		09/01/2015	Paydown		346,793	382,884	303,916	320,225	0	26,568	0	26,568	0	346,793	0	0	0	7,654	05/25/2037	1FM
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		09/01/2015	Redemption 100.0000		51,502	51,502	51,688	51,519	0	(17)	0	(17)	0	51,502	0	0	0	2,576	02/01/2016	2
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		09/01/2015	Paydown		42,401	42,401	35,723	35,018	0	7,382	0	7,382	0	42,401	0	0	0	1,554	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		09/01/2015	Paydown		30,193	30,193	31,419	31,288	0	(1,095)	0	(1,095)	0	30,193	0	0	0	1,034	04/25/2033	1FM
55660A-AE-2	MAMHC 2002-A M2 2.444% 03/25/32		09/25/2015	Paydown		30,079	30,079	30,643	30,487	0	(408)	0	(408)	0	30,079	0	0	0	618	03/25/2032	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/25/2015	Paydown		298,388	298,388	298,364	297,734	0	653	0	653	0	298,388	0	0	0	9,654	11/25/2035	1FM
577081-AV-4	MATTEL INC 2.500% 11/01/16		09/10/2015	BROWNSTONE INV GROUP,LLC		202,702	200,000	202,284	0	0	(6)	0	(6)	0	202,278	0	424	424	1,861	11/01/2016	2FE
580645-AJ-8	MCGRAW-HILL COMPANIES INC 2.500% 08/15/18		08/19/2015	Various		250,749	250,000	249,708	0	0	1	0	1	0	249,708	0	1,041	1,041	90	08/15/2018	2FE
59022H-MU-3	MLMT 2005-CKI1 A6 5.460% 11/12/37		07/01/2015	Paydown		1,329,306	1,329,306	1,335,868	1,129,664	0	331	0	331	0	1,329,306	0	0	0	36,060	11/12/2037	1FM
593074-AA-5	MEYER COOKWARE INDUS 0.200% 05/01/27		08/05/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,822	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/05/2015	Redemption 100.0000		164,000	164,000	164,000	164,000	0	0	0	0	0	164,000	0	0	0	9,300	08/01/2025	1FE
60687U-AE-7	MLCFC 2006-2 A4 6.062% 06/12/46		09/01/2015	Paydown		3,741,015	3,741,015	4,307,428	3,923,316	0	(182,301)	0	(182,301)	0	3,741,015	0	0	0	157,865	06/12/2046	1FM
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		09/01/2015	Paydown		5,034,771	5,034,771	5,085,119	5,039,405	0	(4,633)	0	(4,633)	0	5,034,771	0	0	0	136,717	09/15/2047	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2015	Paydown		729,503	729,503	709,670	722,657	0	6,846	0	6,846	0	729,503	0	0	0	26,875	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2015	Paydown		208,454	208,454	141,179	135,272	0	73,182	0	73,182	0	208,454	0	0	0	4,196	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/25/2015	Paydown		121,852	121,852	68,656	71,562	0	51,346	1,056	50,290	0	121,852	0	0	0	2,365	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		08/01/2015	Paydown		49,709	49,709	31,584	29,684	0	20,025	0	20,025	0	49,709	0	0	0	1,741	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/25/2015	Paydown		56,267	56,267	37,177	39,395	0	17,882	1,010	16,872	0	56,267	0	0	0	1,532	01/25/2047	1FM
61755B-AC-8	MSC 2007-HQ12 A2 5.678% 04/12/49		08/01/2015	Paydown		57,565	57,565	58,807	57,921	0	(356)	0	(356)	0	57,565	0	0	0	2,194	04/12/2049	1FM
628530-AL-1	MYLAN LABORATORIES INC 7.875% 07/15/20		07/15/2015	Call 103.9380		21,782,287	20,957,000	24,279,820	22,448,277	0	(665,991)	0	(665,991)	0	21,782,287	0	0	0	1,650,364	07/15/2020	2FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2015	Paydown		151,676	151,676	147,884	147,910	0	3,766	0	3,766	0	151,676	0	0	0	3,060	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		09/01/2015	Paydown		433,359	433,359	439,318	438,826	0	(5,467)	0	(5,467)	0	433,359	0	0	0	8,742	07/25/2043	1FM
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		09/15/2015	Paydown		424,949	424,949	424,944	424,789	0	160	0	160	0	424,949	0	0	0	5,479	11/15/2016	1FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		09/01/2015	Paydown		110,885	110,885	103,539	104,006	0	6,879	0	6,879	0	110,885	0	0	0	3,579	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2015	Paydown		63,169	63,169	52,531	50,087	0	13,082	0	13,082	0	63,169	0	0	0	2,369	03/25/2047	1FM
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		09/10/2015	Paydown		17,654	17,654	18,168	18,150	0	(496)	0	(496)	0	17,654	0	0	0	406	03/10/2027	1FE
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		09/01/2015	Redemption 100.0000		62,486	62,486	61,795	62,441	0	44	0	44	0	62,486	0	0	0	3,022	10/01/2015	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
69371R-M6-0	PACCAR FINANCIAL CORP 1.750% 08/14/18		08/10/2015	Various		299,859	300,000	299,772	0	0	0	0	0	0	299,772	0	87	87	0	08/14/2018	1FE
69403W-AB-3	PACIFIC BEACON LLC 0.499% 07/15/26		07/15/2015	Redemption 100.0000		343,325	343,325	291,826	300,567	0	42,758	0	42,758	0	343,325	0	0	0	1,595	07/15/2026	1FE
71085P-BM-4	PCHLT 2005-1 M3 1.064% 01/25/35		09/25/2015	Paydown		29,190	29,190	29,221	25,251	0	255	0	255	0	29,190	0	0	0	233	01/25/2035	1FM
713448-CW-6	PEPSICO INC 1.125% 07/17/17		07/15/2015	Various		399,984	400,000	399,872	0	0	0	0	0	0	399,872	0	112	112	9	07/17/2017	1FE
718172-BP-3	PHILIP MORRIS INTERNAT-W/I 1.250% 08/11/17		08/04/2015	SUSQUEHANNA		299,304	300,000	299,244	0	0	0	0	0	0	299,244	0	60	60	0	08/11/2017	1FE
726505-AK-6	PLAINS E&P COMPANY 6.625% 05/01/21		09/18/2015	Various		139,065	152,000	167,200	163,530	0	(3,428)	0	(3,428)	0	160,102	0	(21,038)	(21,038)	8,829	05/01/2021	2FE
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		09/15/2015	Maturity		2,370,000	2,370,000	2,398,586	0	0	(28,586)	0	(28,586)	0	2,370,000	0	0	0	55,103	09/15/2015	2FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2015	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	3,015	09/13/2027	1
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		07/29/2015	ROBERT W. BAIRD		1,954,200	2,000,000	1,994,840	0	0	110	0	110	0	1,994,950	0	(40,750)	(40,750)	28,389	03/15/2025	2FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		09/01/2015	Paydown		873	873	804	184	0	689	0	689	0	873	0	0	0	105	04/28/2022	1FM
74432N-AA-0	PRUDENTIAL COVERED TRUST 2.997% 09/30/15		09/30/2015	Maturity		210,000	210,000	211,296	0	0	(1,296)	0	(1,296)	0	210,000	0	0	0	3,147	09/30/2015	1FE
747525-AE-3	QUALCOMM 3.000% 05/20/22		09/10/2015	CITIGROUP GLOBAL MKTS		4,879,450	5,000,000	4,998,100	0	0	(51)	0	(51)	0	4,998,049	0	(118,599)	(118,599)	47,917	05/20/2022	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2015	Paydown		134,672	203,404	170,169	171,360	0	(36,687)	0	(36,687)	0	134,672	0	0	0	9,637	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		08/26/2015	Paydown		175,341	175,341	177,533	176,217	0	(875)	0	(875)	0	175,341	0	0	0	5,420	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2015	Paydown		105,738	112,794	92,197	95,412	0	10,325	0	10,325	0	105,738	0	0	0	5,005	06/25/2036	1FM
74986@-AK-7	RREEF AMERICA II PP 4.180% 11/02/15		07/06/2015	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	200,040	11/02/2015	1
75884R-AP-8	REGENCY CENTERS LP 5.250% 08/01/15		08/01/2015	Maturity		2,000,000	2,000,000	1,867,040	1,987,604	0	12,397	0	12,397	0	2,000,000	0	0	0	105,000	08/01/2015	2FE
759187-BL-0	REGIONS FINANCIAL CORP 2.250% 09/14/18		07/28/2015	SUSQUEHANNA		249,778	250,000	249,703	0	0	0	0	0	0	249,703	0	75	75	0	09/14/2018	2FE
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		09/01/2015	Paydown		8,424	8,424	8,326	8,367	0	57	0	57	0	8,424	0	0	0	271	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/25/2015	Paydown		42,962	42,962	32,722	33,503	0	9,656	197	9,459	0	42,962	0	0	0	1,779	05/25/2036	3FM
760985-7E-5	RAMP 2004-RS7 AI5 5.624% 07/25/34		09/01/2015	Paydown		12,952	12,952	12,062	0	0	890	0	890	0	12,952	0	0	0	242	07/25/2034	5AM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2015	Paydown		40,923	40,923	41,434	41,493	0	(570)	0	(570)	0	40,923	0	0	0	1,473	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		09/01/2015	Paydown		302,206	302,206	300,198	302,996	0	(790)	0	(790)	0	302,206	0	0	0	10,635	09/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		09/01/2015	Paydown		37,403	37,403	27,117	29,418	0	7,984	0	7,984	0	37,403	0	0	0	1,515	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		09/01/2015	Paydown		120,179	120,179	120,108	121,853	0	(1,674)	0	(1,674)	0	120,179	0	0	0	4,356	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		09/01/2015	Paydown		814,557	814,557	814,464	820,134	0	(5,577)	0	(5,577)	0	814,557	0	0	0	30,060	09/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2015	Paydown		72,030	89,577	81,091	80,527	0	(8,496)	0	(8,496)	0	72,030	0	0	0	3,985	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2015	Paydown		135,034	181,467	149,538	151,031	0	(15,997)	0	(15,997)	0	135,034	0	0	0	8,222	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2015	Paydown		9,375	9,375	9,167	9,135	0	240	0	240	0	9,375	0	0	0	328	11/25/2035	3FM
76112B-TS-9	RAMP 2005-RS6 M1 0.694% 06/25/35		09/25/2015	Paydown		607,140	607,140	475,846	570,458	0	36,682	0	36,682	0	607,140	0	0	0	2,741	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/25/2015	Paydown		72,628	135,661	108,036	110,433	0	(34,969)	2,836	(37,805)	0	72,628	0	0	0	5,849	04/25/2036	3FM
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		07/15/2015	MIZUHO SECURITIES USA INC		5,038,700	5,000,000	4,999,150	0	0	(26)	0	(26)	0	4,999,124	0	39,576	39,576	12,139	06/12/2018	2FE
78012K-FU-6	ROYAL BANK OF CANADA 1.800% 07/30/18	G	07/23/2015	SUSQUEHANNA		500,085	500,000	499,940	0	0	0	0	0	0	499,940	0	145	145	0	07/30/2018	1FE
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		09/01/2015	Redemption 100.0000		42,483	42,483	42,790	42,513	0	(30)	0	(30)	0	42,483	0	0	0	2,142	03/01/2016	2
78442F-EP-9	SLM CORP 3.875% 09/10/15		09/10/2015	Maturity		7,000,000	7,000,000	7,237,650	7,064,197	0	(64,197)	0	(64,197)	0	7,000,000	0	0	0	271,250	09/10/2015	3FE
78459T-AE-8	SNAAC 2012-1A C 4.380% 06/15/17		08/15/2015	Paydown		30,803	30,803	31,448	31,042	0	(239)	0	(239)	0	30,803	0	0	0	828	06/15/2017	1FE
80281A-AE-9	SDART 2012-1 C 3.780% 11/15/17		09/15/2015	Paydown		103,633	103,633	104,813	61,808	0	(1,132)	0	(1,132)	0	103,633	0	0	0	2,340	11/15/2017	1FE
80282T-AE-7	SDART 2011-3 C 3.090% 05/15/17		07/15/2015	Paydown		11,695	11,695	12,030	11,722	0	(27)	0	(27)	0	11,695	0	0	0	211	05/15/2017	1FE
80282T-AF-4	SDART 2011-3 D 4.230% 05/15/17		09/15/2015	Paydown		34,135	34,135	34,695	0	0	(560)	0	(560)	0	34,135	0	0	0	527	05/15/2017	1FE
80282U-AD-6	SDART 2012-05 B 1.560% 08/15/18		09/15/2015	Paydown		5,751,874	5,751,874	5,751,433	5,751,826	0	48	0	48	0	5,751,874	0	0	0	59,528	08/15/2018	1FE
80282V-AE-2	SDART 2012-2 C 3.200% 02/15/18		09/15/2015	Paydown		79,416	79,416	79,937	0	0	(521)	0	(521)	0	79,416	0	0	0	420	02/15/2018	1FE
80282W-AE-0	SDART 2012-3 C 3.010% 04/16/18		09/15/2015	Paydown		97,592	97,592	98,885	55,649	0	(1,180)	0	(1,180)	0	97,592	0	0	0	1,632	04/16/2018	1FE
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		09/15/2015	Paydown		4,267,753	4,267,753	4,424,078	4,263,089	0	(42,872)	0	(42,872)	0	4,267,753	0	0	0	82,534	12/15/2017	1FE
80283B-AD-7	SDART 2012-AA B 1.210% 10/16/17		09/15/2015	Paydown		111,267	111,267	111,389	0	0	(122)	0	(122)	0	111,267	0	0	0	669	10/16/2017	1FE
80283C-AD-5	SDART 2012-6 B 1.330% 05/15/17		07/15/2015	Paydown		108,282	108,282	108,283	108,285	0	(3)	0	(3)	0	108,282	0	0	0	840	05/15/2017	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2015	Paydown		275,051	275,051	275,044	274,980	0	71	0	71	0	275,051	0	0	0	5,417	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		09/01/2015	Paydown		288,545	288,545	291,140	112,747	0	(2,434)	0	(2,434)	0	288,545	0	0	0	5,015	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2015	Paydown		376,627	376,627	370,095	370,144	0	6,483	0	6,483	0	376,627	0	0	0	8,591	07/25/2043	1FM
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		09/01/2015	Paydown		473,303	473,303	462,215	462,695	0	10,608	0	10,608	0	473,303	0	0	0	9,126	06/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2015	Paydown		374,713	374,713	379,836	0	0	(5,123)	0	(5,123)	0	374,713	0	0	0	2,734	07/25/2045	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2015	Paydown		476,736	476,736	466,290	466,299	0	10,437	0	10,437	0	476,736	0	0	0	10,022	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		09/20/2015	Paydown		38,328	38,328	38,471	9,483	0	(140)	0	(140)	0	38,328	0	0	0	431	08/20/2029	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		09/20/2015	Paydown		829,923	829,923	829,690	829,599	0	324	0	324	0	829,923	0	0	0	12,124	10/20/2030	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		09/20/2015	Paydown		9,143	9,143	9,394	9,362	0	(219)	0	(219)	0	9,143	0	0	0	197	05/20/2028	1FE
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		09/14/2015	WELLS FARGO		1,257,074	1,242,130	1,259,431	141,787	0	(473)	0	(473)	0	1,258,866	0	(1,791)	(1,791)	9,351	07/20/2028	1FE
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		09/20/2015	Paydown		82,628	82,628	83,813	12,529	0	(1,177)	0	(1,177)	0	82,628	0	0	0	480	07/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		09/20/2015	Paydown		10,640	10,640	10,690	10,690	0	(50)	0	(50)	0	10,640	0	0	0	113	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		09/20/2015	Paydown		9,557	9,557	9,802	9,851	0	(293)	0	(293)	0	9,557	0	0	0	229	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		09/20/2015	Paydown		631,838	631,838	631,817	631,768	0	70	0	70	0	631,838	0	0	0	9,577	11/20/2025	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		09/20/2015	Paydown		2,001,417	2,001,417	2,001,049	2,001,278	0	139	0	139	0	2,001,417	0	0	0	30,402	10/20/2031	1FE
828807-BP-1	SIMON PROPERTY GROUP INC 5.750% 12/01/15		09/02/2015	Call 100.0000		6,500,000	6,500,000	6,492,846	6,498,774	0	(339)	0	(339)	0	6,498,435	0	1,565	1,565	281,351	12/01/2015	1FE
833034-AE-1	SNAP-ON INC 5.500% 01/15/17		09/30/2015	BROWNSTONE INV GROUP,LLC		105,750	100,000	107,663	0	0	(1,929)	0	(1,929)	0	105,734	0	16	16	3,972	01/15/2017	1FE
84265V-AB-1	SOUTHERN COPPER CORP 6.375% 07/27/15		07/27/2015	Maturity		3,020,000	3,020,000	2,987,441	3,017,234	0	2,766	0	2,766	0	3,020,000	0	0	0	192,525	07/27/2015	2FE
843646-AF-7	SOUTHERN POWER 4.875% 07/15/15		07/15/2015	Maturity		9,625,000	9,625,000	9,080,780	9,590,810	0	34,190	0	34,190	0	9,625,000	0	0	0	469,219	07/15/2015	2FE
845437-BG-6	SOUTHWESTERN ELEC POWER 4.900% 07/01/15		07/01/2015	Maturity		4,535,000	4,535,000	4,238,592	4,509,777	0	25,223	0	25,223	0	4,535,000	0	0	0	222,215	07/01/2015	2FE
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		09/25/2015	Paydown		1,550,454	1,550,454	1,550,353	1,550,513	0	(58)	0	(58)	0	1,550,454	0	0	0	27,763	05/25/2023	1FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		07/01/2015	Paydown		410,112	410,112	413,753	413,105	0	(2,993)	0	(2,993)	0	410,112	0	0	0	5,311	10/25/2057	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		09/01/2015	Paydown		15,333	15,333	15,331	15,325	0	8	0	8	0	15,333	0	0	0	159	12/25/2059	1FM
85172C-AT-3	SLFMT 2013-1A M5 2.036% 06/25/58		09/01/2015	Paydown		22,462	22,462	22,451	0	0	11	0	11	0	22,462	0	0	0	152	06/25/2058	1FE
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		09/01/2015	Paydown		425,475	425,475	425,418	425,155	0	319	0	319	0	425,475	0	0	0	5,261	09/25/2057	1FM
854403-AB-8	STANFORD UNIVERSITY 4.250% 05/01/16		07/08/2015	Call 100.0000		2,000,000	2,000,000	1,994,480	1,998,720	0	447	0	447	0	1,999,166	0	834	834	118,179	05/01/2016	1FE
863579-K5-6	SARM 2005-23 1A3 2.589% 01/25/36		09/01/2015	Paydown		1,325,295	1,334,163	1,213,223	1,266,019	0	59,276	0	59,276	0	1,325,295	0	0	0	32,429	01/25/2036	1FM
86358E-TF-3	SAIL 2005-5 M1 0.824% 06/25/35		09/25/2015	Paydown		79,435	79,435	79,469	79,455	0	(19)	0	(19)	0	79,435	0	0	0	426	06/25/2035	1FM
86359A-K3-6	SASC 2003-25XS A5 5.974% 08/25/33		09/01/2015	Paydown		148,408	148,408	148,315	150,076	0	(1,668)	0	(1,668)	0	148,408	0	0	0	6,236	08/25/2033	2FM
86359A-Q5-5	SASC 2003-28XS A5 6.049% 09/25/33		09/01/2015	Paydown		125,820	125,820	125,780	125,506	0	314	0	314	0	125,820	0	0	0	5,214	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2015	Paydown		136,855	136,855	132,322	134,674	0	2,181	0	2,181	0	136,855	0	0	0	4,944	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2015	Paydown		612,252	612,252	602,662	607,040	0	5,212	0	5,212	0	612,252	0	0	0	23,225	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2015	Paydown		182,784	186,122	173,447	167,802	0	14,982	0	14,982	0	182,784	0	0	0	7,433	10/25/2035	4FM
871829-AU-1	SYSCO CORP 3.500% 10/02/24		07/14/2015	Call 101.0000		9,090,000	9,000,000	8,965,440	8,965,810	0	1,580	0	1,580	0	8,967,391	0	122,609	122,609	246,750	10/02/2024	1FE
871829-AW-7	SYSCO CORP 4.500% 10/02/44		07/14/2015	Call 101.0000		1,010,000	1,000,000	989,920	989,896	0	88	0	88	0	989,984	0	20,016	20,016	35,250	10/02/2044	1FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2015	Paydown		689,724	689,724	687,026	691,511	0	(1,787)	0	(1,787)	0	689,724	0	0	0	21,538	11/25/2036	1FM
87612E-BA-3	TARGET CORP 4.000% 07/01/42		09/14/2015	JEFFERIES & CO		979,000	1,000,000	978,590	979,557	0	241	0	241	0	979,798	0	(798)	(798)	48,444	07/01/2042	1FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2015	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	9,975	02/01/2030	2AM
88579Y-AP-6	3M CO. 1.375% 08/07/18		08/04/2015	SUSQUEHANNA		274,590	275,000	274,511	0	0	0	0	0	0	274,511	0	80	80	0	08/07/2018	1FE
88641V-AB-7	TMCAT 2014-AA A2 0.960% 07/15/17		09/15/2015	Paydown		61,442	61,442	61,439	61,441	0	1	0	1	0	61,442	0	0	0	390	07/15/2017	1FE
887317-AC-9	TIME WARNER INC 5.875% 11/15/16		08/31/2015	Call 100.0000		5,000,000	5,000,000	5,044,500	5,010,370	0	(3,812)	0	(3,812)	0	5,006,558	0	(6,558)	(6,558)	544,017	11/15/2016	2FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2015	Paydown		211,236	211,236	211,306	0	0	(70)	0	(70)	0	211,236	0	0	0	789	03/25/2054	1FE
89233P-6D-3	TOYOTA MOTOR CREDIT CORP 1.750% 05/22/17		07/08/2015	CREDIT SUISSE FIRST BOSTON		17,231,880	17,000,000	16,915,510	16,947,234	0	11,514	0	11,514	0	16,958,747	0	273,133	273,133	190,896	05/22/2017	1FE
89566E-AE-8	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		6,997,014	7,000,000	6,997,060	6,996,835	0	179	0	179	0	6,997,014	0	0	0	217,992	11/01/2024	1FE
90521A-PJ-1	UNION BANK NA 2.625% 09/26/18		09/03/2015	Various		203,322	200,000	202,926	0	0	(18)	0	(18)	0	202,908	0	414	414	2,377	09/26/2018	1FE
90943P-AE-5	UACST 2013-1 D 2.900% 12/15/17		09/15/2015	Paydown		106,146	106,146	107,336	106,803	0	(657)	0	(657)	0	106,146	0	0	0	2,071	12/15/2017	1FE
90943R-AA-9	UACST 2015-1 A 1.160% 02/15/17		09/15/2015	Paydown		65,745	65,745	65,743	0	0	2	0	2	0	65,745	0	0	0	291	02/15/2017	1FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/13/2015	WILLIAM BLAIR & COMPANY		770,899	723,000	742,059	735,781	0	(2,218)	0	(2,218)	0	733,564	0	37,335	37,335	40,435	05/15/2020	4FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		09/01/2015	Paydown		711,148	711,148	710,885	710,448	0	700	0	700	0	711,148	0	0	0	30,929	05/07/2027	1FE
925524-BB-5	VIACOM 6.250% 04/30/16		09/29/2015	Call 100.0000		3,520,000	3,520,000	3,399,053	3,494,342	0	13,995	0	13,995	0	3,508,337	0	11,663	11,663	318,479	04/30/2016	2FE
92553P-AF-9	VIACOM INC-CLASS B 4.250% 09/15/15		09/15/2015	Maturity		5,000,000	5,000,000	4,990,700	4,998,489	0	1,511	0	1,511	0	5,000,000	0	0	0	212,500	09/15/2015	2FE
92553P-AX-0	VIACOM INC-CLASS B 3.875% 04/01/24		08/28/2015	UBS WARBURG		4,646,000	5,000,000	4,959,600	4,962,150	0	2,396	0	2,396	0	4,964,546	0	(318,546)	(318,546)	178,142	04/01/2024	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2015	Paydown		148,294	148,294	148,294	148,231	0	63	0	63	0	148,294	0	0	0	2,937	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2015	Paydown		18,049	18,049	15,071	15,435	0	2,615	0	2,615	0	18,049	0	0	0	661	06/25/2033	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2015	Paydown		387,410	387,410	391,889	388,197	0	(787)	0	(787)	0	387,410	0	0	0	15,440	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.664% 05/25/18		09/25/2015	Paydown		1,468	1,468	1,473	1,464	0	4	0	4	0	1,468	0	0	0	6	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2015	Paydown		49,187	63,233	47,659	50,145	0	(958)	0	(958)	0	49,187	0	0	0	1,988	05/25/2036	3FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2015	Paydown		51,893	60,795	56,139	56,239	0	(4,346)	0	(4,346)	0	51,893	0	0	0	2,507	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		09/01/2015	Paydown		14,169	20,612	17,673	16,785	0	(2,616)	0	(2,616)	0	14,169	0	0	0	347	04/25/2047	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/25/2015	Paydown		66,624	66,624	37,025	37,580	0	29,827	783	29,044	0	66,624	0	0	0	1,290	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		09/25/2015	Paydown		339,576	339,576	211,487	232,917	0	121,386	14,726	106,660	0	339,576	0	0	0	7,876	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2015	Paydown		729,137	729,137	729,038	729,161	0	(24)	0	(24)	0	729,137	0	0	0	15,064	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		09/01/2015	Paydown		3	400,283	132,331	145,417	0	(145,414)	0	(145,414)	0	3	0	0	0	13,713	01/25/2036	5FM
94980D-AA-6	WFMBS 2003-M A1 2.615% 12/25/33		09/01/2015	Paydown		5,490	5,490	5,641	5,458	0	33	0	33	0	5,490	0	0	0	95	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		09/01/2015	Paydown		14,056	140,964	53,094	38,497	0	(24,441)	0	(24,441)	0	14,056	0	0	0	5,892	08/25/2036	6FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		09/20/2015	Paydown		1,097,172	1,097,172	1,093,445	1,095,393	0	1,779	0	1,779	0	1,097,172	0	0	0	12,868	08/20/2021	1FE
94988Q-BC-4	WFCM 2013-LC12 XA 0.630% 07/15/46		09/01/2015	Paydown		0	0	13,304	0	0	(13,304)	0	(13,304)	0	0	0	0	0	906	07/15/2046	1FE
955278-BH-8	WEST PENN POWER 5.950% 12/15/17		09/23/2015	BROWNSTONE INV GROUP,LLC		218,294	200,000	217,206	0	0	(146)	0	(146)	0	217,060	0	1,234	1,234	3,405	12/15/2017	2FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/01/2015	Paydown		14,813	14,813	14,813	14,813	0	0	0	0	0	14,813	0	0	0	299	01/20/2025	1FE
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		09/01/2015	Paydown		16,740	16,740	16,740	16,740	0	0	0	0	0	16,740	0	0	0	279	03/20/2025	1FE
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		09/01/2015	Paydown		23,715	23,715	24,200	23,905	0	(190)	0	(190)	0	23,715	0	0	0	711	03/20/2025	3AM
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		09/01/2015	Paydown		1,152,270	1,152,270	1,154,038	1,152,666	0	(397)	0	(397)	0	1,152,270	0	0	0	17,237	08/20/2025	1FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		09/01/2015	Paydown		18,323	18,323	18,316	0	0	6	0	6	0	18,323	0	0	0	217	05/20/2027	1FE
96041Q-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		09/15/2015	Paydown		187,620	187,620	187,472	0	0	148	0	148	0	187,620	0	0	0	476	05/15/2017	1FE
96041U-AB-8	WLAKE 2013-1A A2 1.120% 01/15/18		09/15/2015	Paydown		32,872	32,872	32,869	32,872	0	1	0	1	0	32,872	0	0	0	243	01/15/2018	1FE
06366R-U7-8	BANK OF MONTREAL 1.800% 07/31/18	A	07/31/2015	Various		249,923	250,000	249,658	0	0	1	0	1	0	249,658	0	265	265	38	07/31/2018	1FE
064159-GM-2	BANK OF NOVA SCOTIA 1.700% 06/11/18	A	07/07/2015	KEY BANC-MCDONALD		100,351	100,000	99,953	0	0	1	0	1	0	99,954	0	397	397	137	06/11/2018	1FE
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A	09/08/2015	MIZUHO SECURITIES USA INC		4,052,600	4,000,000	3,994,880	3,997,782	0	714	0	714	0	3,998,496	0	54,104	54,104	86,883	01/30/2017	1FE
891140-AE-8	TORONTO DOMINION BANK 2.375% 10/19/16	A	09/15/2015	WELLS FARGO		3,454,536	3,400,000	3,529,710	3,486,743	0	(34,227)	0	(34,227)	0	3,452,516	0	2,020	2,020	73,797	10/19/2016	1FE
92658T-AM-0	VIDEOTRON LTD 9.125% 04/15/18	A	07/16/2015	Call 101.5210		96,445	95,000	93,566	94,349	0	90	0	90	0	94,439	0	2,006	2,006	5,081	04/15/2018	3FE
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	08/03/2015	BANK of AMERICA SEC		1,459,444	1,385,000	1,423,464	1,410,875	0	(5,539)	0	(5,539)	0	1,405,336	0	54,107	54,107	91,150	08/15/2018	4FE
05530Q-AG-5	BAT INTL FINANCE PLC 2.750% 06/15/20	F	08/13/2015	CREDIT SUISSE FIRST BOSTON		6,064,680	6,000,000	5,990,520	0	0	181	0	181	0	5,990,701	0	73,980	73,980	28,875	06/15/2020	1FE
111021-AH-4	BRITISH TELECOM PLC 1.625% 06/28/16	F	07/15/2015	LLOYDS SECURITIES		2,009,540	2,000,000	1,993,660	1,996,805	0	1,167	0	1,167	0	1,997,973	0	11,567	11,567	18,236	06/28/2016	2FE
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F	07/01/2015	HONG KONG SHANGHAI BK		9,344,430	9,000,000	9,251,610	9,177,992	0	(14,420)	0	(14,420)	0	9,163,572	0	180,858	180,858	227,813	11/04/2020	1FE
233048-AC-1	DBS BANK LTD/SINGAPORE 1.899% 07/15/21	F	08/25/2015	BROWNSTONE INV GROUP,LLC		271,700	275,000	273,488	0	0	687	0	687	0	274,175	0	(2,475)	(2,475)	951	07/15/2021	1FE
476759-AA-3	JERSY 2006-1A A 0.544% 10/20/18	F	07/20/2015	Paydown		35,403	35,403	35,243	35,280	0	122	0	122	0	35,403	0	0	0	135	10/20/2018	1FE
552686-AE-7	MCFND 2006-1A C 1.277% 12/20/20	F	09/21/2015	Paydown		23,297	23,297	23,227	0	0	70	0	70	0	23,297	0	0	0	147	12/20/2020	1FE
578470-AD-8	MPORT 2006-1A A2L 0.692% 02/22/20	F	08/24/2015	Paydown		107,032	107,032	106,597	106,779	0	252	0	252	0	107,032	0	0	0	505	02/22/2020	1FE
578470-AE-6	MPORT 2006-1A A3L 0.979% 02/22/20	F	08/24/2015	Paydown		200,000	200,000	198,500	0	0	1,500	0	1,500	0	200,000	0	0	0	933	02/22/2020	1FE
65504L-AB-3	NOBLE HOLDING INTL LTD 3.450% 08/01/15	F	08/01/2015	Maturity		2,300,000	2,300,000	2,301,140	2,000,000	0	(1,140)	0	(1,140)	0	2,300,000	0	0	0	74,175	08/01/2015	2FE
69342T-AA-6	PFP 2014-1 A 1.379% 06/14/31	F	09/16/2015	Paydown		2,016,265	2,016,265	2,016,265	2,016,265	0	0	0	0	0	2,016,265	0	0	0	20,684	06/14/2031	1FE
767201-AM-8	RIO TINTO FIN USA LTD 2.500% 05/20/16	F	07/11/2015	Call 100.0000		5,000,000	5,000,000	4,975,300	4,992,758	0	2,689	0	2,689	0	4,995,447	0	4,553	4,553	170,308	05/20/2016	1FE
81180W-AK-7	SEAGATE HDD CAYMAN 4.750% 01/01/25	F	07/15/2015	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	268,507	01/01/2025	2FE
82937T-AA-0	SINOPEC 3.125% 04/24/23	F	09/09/2015	Various		3,311,220	3,500,000	3,405,025	3,418,057	0	5,985	0	5,985	0	3,424,042	0	(112,822)	(112,822)	96,701	04/24/2023	1FE
92328B-AB-3	VENTR 2005-1A A2 0.779% 11/22/18	F	08/24/2015	Paydown		149,152	149,152	148,705	0	0	447	0	447	0	149,152	0	0	0	545	11/22/2018	1FE
92557P-AC-2	VIBR 2012-1A A2 2.692% 07/17/24	F	07/17/2015	Paydown		6,750,000	6,750,000	6,762,656	6,758,945	0	(8,945)	0	(8,945)	0	6,750,000	0	0	0	135,780	07/17/2024	1FE
928670-AW-8	VOLKSWAGEN INTL FIN NV 1.125% 11/18/16	F	08/13/2015	SUSQUEHANNA		9,895,842	9,900,000	9,933,759	9,925,338	0	(8,461)	0	(8,461)	0	9,916,876	0	(21,034)	(21,034)	83,531	11/18/2016	1FE
G54061-AC-3	LCM 5X B 0.707% 03/21/19	F	09/21/2015	Paydown		270,000	270,000	266,541	0	0	3,459	0	3,459	0	270,000	0	0	0	891	03/21/2019	1FE
N3386#-AE-9	FUGRO NV PP 4.050% 08/17/18	F	09/29/2015	Redemption 100.0000		1,243,062	1,243,062	1,243,062	1,243,062	0	0	0	0	0	1,243,062	0	0	0	68,891	08/17/2018	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						475,313,938	476,925,379	479,891,368	423,967,042	2,057	(532,170)	43,376	(573,489)	0	476,618,401	0	(1,304,462)	(1,304,462)	15,894,336	XXX	XXX
171232-AP-6	CHUBB 6.375% 03/29/67		08/11/2015	Various		18,031,500	17,500,000	17,586,285	17,521,363	0	(6,552)	0	(6,552)	0	17,514,811	0	516,689	516,689	907,481	03/29/2067	1FE
29379V-AN-3	ENTERPRISE PRODUCTS 7.000% 06/01/67		08/19/2015	BARCLAYS		6,021,293	6,419,000	6,174,292	6,325,189	0	(149,191)	0	(149,191)	0	6,175,998	0	(154,706)	(154,706)	327,584	06/01/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						24,052,793	23,919,000	23,760,577	23,846,552	0	(155,743)	0	(155,743)	0	23,690,809	0	361,983	361,983	1,235,065	XXX	XXX
8399997. Total - Bonds - Part 4						563,588,198	564,836,309	570,562,552	505,712,869	2,057	(2,589,519)	(70,928)	(2,516,534)	0	564,627,820	0	(1,039,621)	(1,039,621)	19,790,971	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						563,588,198	564,836,309	570,562,552	505,712,869	2,057	(2,589,519)	(70,928)	(2,516,534)	0	564,627,820	0	(1,039,621)	(1,039,621)	19,790,971	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						563,588,198	XXX	570,562,552	505,712,869	2,057	(2,589,519)	(70,928)	(2,516,534)	0	564,627,820	0	(1,039,621)	(1,039,621)	19,790,971	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2014	10/07/2015		75,000,000	2.65	1,095,000			2,414,678		2,414,678	(314,093)						100/86
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,095,000	0	0	2,414,678	XXX	2,414,678	(314,093)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,095,000	0	0	2,414,678	XXX	2,414,678	(314,093)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,095,000	0	0	2,414,678	XXX	2,414,678	(314,093)	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										1,095,000	0	0	2,414,678	XXX	2,414,678	(314,093)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2014	10/07/2015		37,500,000	3.90	(620,000)			0		0	140,456						100/86
0519999. Subtotal - Written Options - Hedging Other - Put Options										(620,000)	0	0	0	XXX	0	140,456	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(620,000)	0	0	0	XXX	0	140,456	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										(620,000)	0	0	0	XXX	0	140,456	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(620,000)	0	0	0	XXX	0	140,456	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		58,447,000	3 Month LIBOR / (2.850)			(1,129,581)	0		(3,340,428)					520,720	0	100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,129,581)	0	XXX	(3,340,428)	0	0	0	0	520,720	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,129,581)	0	XXX	(3,340,428)	0	0	0	0	520,720	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	10/03/2014	10/07/2045		75,000,000	3 Month LIBOR / (3.295)				(12,666,517)		(12,666,517)	(4,640,154)				2,054,625		100/86
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/21/2015	01/23/2026		121,000,000	3 Month LIBOR / (2.168)				(856,094)		(856,094)	(856,094)				1,942,972		100/100
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/21/2015	01/23/2046		51,000,000	3 Month LIBOR / (2.411)				1,705,949		1,705,949	1,705,949				1,403,980		100/100
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	03/19/2015	03/23/2026		70,000,000	3 Month LIBOR / (2.2425)				(706,653)		(706,653)	(706,653)				1,133,079		100/100
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Wells Fargo CME VYVVCKR63DVZZN70PB21	06/05/2015	06/29/2026		114,100,000	3 Month LIBOR / (2.77)				(6,126,028)		(6,126,028)	(6,126,028)				1,870,268		100/100
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(18,649,343)	XXX	(18,649,343)	(10,622,980)	0	0	0	8,404,924	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(18,649,343)	XXX	(18,649,343)	(10,622,980)	0	0	0	8,404,924	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			14,453	(16,500)		(16,500)	2,563				8,000,000	1	
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718EE5	N/A	Credit	Bank of America EYKN6VOZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		189,583	228,855		228,855	(77,616)		(112,173)		25,000,000	1	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		75,278	88,726		88,726	(17,133)		(47,056)		10,000,000	1	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		112,917	142,229		142,229	(47,948)		(66,158)		15,000,000	1	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		189,583	237,048		237,048	(79,847)		(110,330)		25,000,000	1	
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2014	12/20/2019		15,000,000	100.00	325,581		113,750	349,787		349,787	26,946		(46,747)		15,000,000	2	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		37,917	46,716		46,716	(6,489)		(21,987)		5,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		30,333	37,373		37,373	(5,191)		(17,590)		4,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		83,417	102,776		102,776	(14,275)		(48,371)		11,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		135,500	160,013		160,013	(78,604)		(54,590)		18,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		15,056	17,779		17,779	(8,734)		(6,066)		2,000,000	1	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		15,000,000	100.00	38,153		113,750	(308,938)		(308,938)	(259,721)		(5,428)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		10,000,000	100.00	25,435		75,833	(205,959)		(205,959)	(173,147)		(3,618)		10,000,000	2	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		53,083	65,314		65,314	(25,917)		(28,695)		7,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		91,000	111,966		111,966	(44,428)		(49,191)		12,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		7,583	9,331		9,331	(3,702)		(4,099)		1,000,000	1	
0989999. Subtotal - Swaps - Replication - Credit Default										4,293,429	0	1,339,036	1,066,516	XXX	1,066,516	(813,242)	0	(622,099)	0	183,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										4,293,429	0	1,339,036	1,066,516	XXX	1,066,516	(813,242)	0	(622,099)	0	183,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,129,581)	(18,649,343)	XXX	(21,989,771)	(10,622,980)	0	0	0	8,925,644	XXX	XXX
1169999. Total Swaps - Credit Default										4,293,429	0	1,339,036	1,066,516	XXX	1,066,516	(813,242)	0	(622,099)	0	183,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										4,293,429	0	209,455	(17,582,827)	XXX	(20,923,255)	(11,436,222)	0	(622,099)	0	191,925,644	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,129,581)	0	XXX	(3,340,428)	0	0	0	0	520,720	XXX	XXX
1409999. Subtotal - Hedging Other										475,000	0	0	(16,234,665)	XXX	(16,234,665)	(10,796,617)	0	0	0	8,404,924	XXX	XXX
1419999. Subtotal - Replication										4,293,429	0	1,339,036	1,066,516	XXX	1,066,516	(813,242)	0	(622,099)	0	183,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										4,768,429	0	209,455	(15,168,149)	XXX	(18,508,577)	(11,609,859)	0	(622,099)	0	191,925,644	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	0	228,855	0	228,855	228,855	0	228,855	25,000,000	25,000,000
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y	0	2,414,678	0	2,414,678	2,414,678	0	2,414,678	0	0
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	700,000	1,004,655	(16,500)	288,155	1,004,655	(16,500)	288,155	93,000,000	93,000,000
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	395,597	364,403	(514,897)	0	364,403	(514,897)	0	65,000,000	64,453,909
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(3,340,428)	0	520,720	520,720
0299999. Total NAIC 1 Designation				1,095,597	4,012,591	(531,397)	2,931,688	4,012,591	(3,871,825)	2,931,688	183,520,720	182,974,629
0899999. Aggregate Sum of Central Clearing houses					1,705,949	(20,355,292)	0	1,705,949	(20,355,292)	0	8,404,924	0
0999999 - Gross Totals				1,095,597	5,718,540	(20,886,689)	2,931,688	5,718,540	(24,227,117)	2,931,688	191,925,644	182,974,629
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					5,718,540	(20,886,689)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Treasury	912828-H7-8	U S TREASURY 0 1/2% Due 1/31/2017 JJ31	21,208,014	21,200,000	21,169,721	01/31/2017	I
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Cash	000000-00-0	Cash	12,410,644	12,410,644	12,410,644		V
Wells Fargo CME	VYVVCKR63DVZZN70PB21	Cash	000000-00-0	Cash	9,668,551	9,668,551	9,668,551		IV
0199999 - Total					43,287,209	43,279,195	43,248,916	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank	7LTWFZYICNSX8D621K86	Cash	000000-00-0	Cash	700,000	700,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	395,597	395,597	XXX		V
0299999 - Total					1,095,597	1,095,597	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			11,409,984	11,409,984	10/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				11,409,984	11,409,984	XXX
9999999 - Totals				11,409,984	11,409,984	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 8,954,804 Book/Adjusted Carrying Value $ 8,954,804
2. Average balance for the year to date Fair Value $ 16,706,930 Book/Adjusted Carrying Value $ 16,706,930
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 11,409,984 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJO10		1	5,400,000	5,400,000	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	4,100,000	4,100,000	09/15/2022
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	13,000,000	13,000,000	12/16/2019
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJO15		1	4,000,000	4,000,000	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				41,700,000	41,700,000	XXX
0599999. Total - U.S. Government Bonds				41,700,000	41,700,000	XXX
136069-DS-7	CANADIAN IMPERIAL BANK 2.35% Due 12/11/2015 JD11		1	752,564	752,721	12/11/2015
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				752,564	752,721	XXX
1099999. Total - All Other Government Bonds				752,564	752,721	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
593779-FW-6	MIAMI TRACE OH LSD BAN 1 1/2% Due 1/6/2016 Ann-1/6		1FE	6,526,975	6,517,067	01/06/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations				6,526,975	6,517,067	XXX
2499999. Total - U.S. Political Subdivisions Bonds				6,526,975	6,517,067	XXX
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,600,000	5,600,000	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	7,200,000	7,200,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	6,200,000	6,200,000	11/15/2038
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.67% Due 12/1/2015 JD1		1FE	2,311,684	2,311,818	12/01/2015
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	10,700,000	10,700,000	08/01/2035
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Mo-1		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	7,300,000	7,300,000	02/01/2052
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	2,210,000	2,210,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Mo-15		1FE	450,000	450,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				38,156,684	38,156,818	XXX
3199999. Total - U.S. Special Revenues Bonds				43,756,684	43,756,818	XXX
054937-AE-7	BB&T CORPORATION 5.2% Due 12/23/2015 JD23		1FE	3,942,362	3,938,833	12/23/2015
05565Q-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	3,075,000	3,075,000	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2016 Ann-4/26		2FE	9,540,123	9,545,347	04/26/2016
12189T-AB-0	BURLINGTON NORTH SANTA FE 6 7/8% Due 2/15/2016 FA15		1FE	1,635,155	1,635,056	02/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		1FE	4,008,548	4,001,317	11/15/2016
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.15% Due 12/15/2015 MN17		2FE	6,363,290	6,364,088	12/15/2015
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,000,000	1,000,000	02/02/2043
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	1,999,220	2,000,269	03/11/2016
25468P-CU-8	DISNEY 0.45% Due 12/1/2015 JD1		1FE	1,300,091	1,300,159	12/01/2015
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5 1/8% Due 3/15/2016 MS15		2FE	1,833,383	1,834,377	03/15/2016
30216B-FE-7	Export Development Canada (EDC Flt % Due 2/10/2016 FMAN10		1FE	4,000,000	4,000,000	02/10/2016
36962G-4T-8	GEN ELEC CAP CORP 2 1/4% Due 11/9/2015 MN9		1FE	751,378	751,372	11/09/2015
36962G-6R-0	GEN ELEC CAP CORP 1% Due 1/8/2016 JJ8		1FE	1,677,772	1,677,440	01/08/2016
41283L-AA-3	HARLEY-DAVIDSON FINL SER 3 7/8% Due 3/15/2016 MS15		2FE	557,251	557,796	03/15/2016
42217K-AV-8	HEALTH CARE REIT 3 5/8% Due 3/15/2016 MS15		2FE	1,686,568	1,689,759	03/15/2016
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	16,930,386	16,920,248	02/26/2016
50188F-AB-1	LG&E & KU ENERGY LLC 2 1/8% Due 11/15/2015 MN15		2FE	6,610,758	6,610,691	11/15/2015
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,500,000	9,500,000	01/01/2033
565849-AJ-5	MARATHON OIL CORP 0.9% Due 11/1/2015 MN1		2FE	3,399,255	3,399,937	11/01/2015
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJO14		1FE	1,500,000	1,500,000	07/14/2016
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,300,000	3,300,000	05/01/2027
61747Y-CT-0	MORGAN STANLEY 3.45% Due 11/2/2015 MN2		1FE	9,721,893	9,722,078	11/02/2015
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	1,758,279	1,756,125	06/01/2016
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		1FE	5,024,410	5,026,501	11/15/2015
976656-CB-2	WISC ELEC POWER 6 1/4% Due 12/1/2015 JD1		1FE	1,513,767	1,514,309	12/01/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				102,628,890	102,620,702	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				102,628,890	102,620,702	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				157,208,429	157,190,489	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				38,156,684	38,156,818	XXX
6599999. Total Bonds				195,365,113	195,347,308	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
316175-40-5	FIDELITY INST MM FUND PRIME			22,291	22,291	
	GEORGIA POWER CO CORP 5 1/4% Due 12/15/2015 JD15			1,513,913	1,514,671	12/15/2015
	IBM 0.45% Due 5/6/2016 MN6			1,000,237	999,355	05/06/2016
	KROGER CO KR 3.9% Due 10/1/2015 A01			3,200,000	3,200,000	10/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,736,441	5,736,318	XXX
000000-00-0	Huntington National Bank Money Market Account			14,089,826	14,089,826	
000000-00-0	Key Bank Money Market Account			14,012,087	14,012,087	
000000-00-0	BB&T Money Market Account			14,074,706	14,074,706	
9099999. Total - Cash (Schedule E Part 1 type)				42,176,619	42,176,619	XXX
000000-00-0	AGL CAPITAL CORP CP 0.44% Due 10/27/2015 At Mat			1,999,120	1,999,120	10/27/2015
000000-00-0	AGRMPP CP 0.44% Due 10/8/2015 At Mat			15,194,427	15,194,427	10/08/2015
000000-00-0	BASIN ELECTRIC CP CP 0.14% Due 10/15/2015 At Mat			6,399,428	6,399,428	10/15/2015
000000-00-0	CINTAS CP 0.37% Due 10/6/2015 At Mat			11,499,173	11,499,173	10/06/2015
000000-00-0	DUKE ENERGY CORP CP 0.35% Due 10/2/2015 At Mat			6,999,796	6,999,796	10/02/2015
000000-00-0	DUKE ENERGY CORP CP 0.42% Due 10/7/2015 At Mat			9,995,800	9,995,800	10/07/2015
000000-00-0	MDU RESOURCES CP 0.38% Due 10/1/2015 At Mat			4,998,063	4,998,063	10/01/2015
000000-00-0	NSTAR ELECTRIC CP 0.14% Due 10/6/2015 At Mat			15,999,627	15,999,627	10/06/2015
000000-00-0	OKSPP CP 0.66% Due 10/1/2015 At Mat			3,499,615	3,499,615	10/01/2015
000000-00-0	SINOPEC CP 0.35% Due 10/6/2015 At Mat			12,699,259	12,699,259	10/06/2015
000000-00-0	SOUTH CAROLINA FUEL CO CP 0.37% Due 10/14/2015 At Mat			5,498,926	5,498,926	10/14/2015
000000-00-0	SOUTHERN CO FDG CP 0.47% Due 10/20/2015 At Mat			2,848,958	2,848,958	10/20/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				97,632,190	97,632,190	XXX
9999999 - Totals				340,910,363	340,892,435	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 145,339,895 Book/Adjusted Carrying Value $ 145,220,353
2. Average balance for the year to date Fair Value $ 340,849,385 Book/Adjusted Carrying Value $ 341,829,630

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Huntington Bank	Columbus, OH					18,084,509	14,089,049	14,092,704	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					18,068,554	14,073,926	14,078,187	XXX
Keycorp (Key Bank)	Cleveland, OH					14,007,804	14,009,945	14,012,087	XXX
Federal Home Loan Bank	Cincinnati, OH					999,824	999,410	999,289	XXX
Fifth Third Bank	Cincinnati, OH					1,361,316	915,657	679,150	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
Cheviot Savings Bank	Cincinnati, OH					250,041	250,041	250,271	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			1,842,304	12,460,748	(105,911)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	54,895,366	57,079,790	44,286,791	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	54,895,366	57,079,790	44,286,791	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	54,895,366	57,079,790	44,286,791	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		09/21/2015	0.440	10/27/2015	1,999,120	244	0
AGRMPP CP		09/08/2015	0.440	10/08/2015	15,194,426	4,273	0
BASIN ELECTRIC CP CP		09/22/2015	0.140	10/15/2015	6,399,428	224	0
CINTAS CP		09/29/2015	0.370	10/06/2015	11,499,173	236	0
DUKE ENERGY CORP CP		09/29/2015	0.350	10/02/2015	6,999,796	136	0
DUKE ENERGY CORP CP		09/01/2015	0.420	10/07/2015	9,995,800	3,500	0
MDU RESOURCES CP		08/31/2015	0.450	10/01/2015	4,998,063	1,938	0
NSTAR ELECTRIC CP		09/30/2015	0.140	10/06/2015	15,999,626	62	0
OKSPP CP		09/25/2015	0.660	10/01/2015	3,499,615	385	0
REED ELSEVIER INC CP		09/30/2015	0.280	10/01/2015	3,999,969	31	0
SINOPEC CP		09/30/2015	0.350	10/06/2015	12,699,259	123	0
SOUTH CAROLINA FUEL CO CP		09/25/2015	0.370	10/14/2015	5,498,926	339	0
SOUTHERN CO FDG CP		09/22/2015	0.470	10/20/2015	2,848,958	335	0
VECTREN UTILITY CP		09/25/2015	0.320	10/02/2015	6,399,602	341	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					108,031,761	12,167	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					108,031,761	12,167	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					108,031,761	12,167	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					108,031,761	12,167	0
8699999 - Total Cash Equivalents					108,031,761	12,167	0