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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

Columbus Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 99937 Employer's ID Number 31-1191427

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

Country of Domicile United States of America

Incorporated/Organized 09/08/1986 Commenced Business 07/01/1988

Statutory Home Office 400 East 4th Street (Street and Number), Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 East 4th Street (Street and Number)
Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Mail Address 400 East 4th Street (Street and Number or P.O. Box), Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 East 4th Street (Street and Number)
Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.com

Statutory Statement Contact Bradley J. Hunkler (Name), 513-629-2980 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	Jimmy Joe Miller		

OTHER

James Howard Acton Jr. VP	Karen Ann Chamberlain Sr VP, Chf Information Off	Kim Rehling Chiodi Sr VP
Lisa Beth Fangman # VP	Daniel Wayne Harris VP, Chief Actuary	David Todd Henderson VP & Chief Risk Officer
Kevin Louis Howard # VP & Assoc Gen Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer	Phillip Earl King VP & Auditor
Steven Kenneth Kreider Sr VP, Chf Inv Off	Cynthia Joy Lamb # VP	Daniel Roger Larsen VP, Tax
Bruce William Maisel # VP, CCO	Jonathan David Niemeyer Sr VP & Gen Counsel	Mario Joseph San Marco VP
Steven Joseph Sanders Sr VP	Lawrence Robert Silverstein VP	Hugh Frederick Smart # VP
Thomas Martin Stapleton # VP	James Joseph Vance VP & Treasurer	Robert Lewis Walker Sr VP & Chf Fin Officer

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Bryan Chalmer Dunn
Jimmy Joe Miller	Joseph Henry Seaman	Jerry Bruce Stillwell
Robert Blair Truitt	Robert Lewis Walker	

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.

Jimmy Joe Miller	Donald Joseph Wuebbling	Bradley Joseph Hunkler
President & CEO	Secretary and Counsel	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	2,678,397,659	0	2,678,397,659	2,620,746,501
2. Stocks:				
2.1 Preferred stocks	5,223,500		5,223,500	5,223,500
2.2 Common stocks	88,069,216	7,027,425	81,041,791	93,447,176
3. Mortgage loans on real estate:				
3.1 First liens	155,796,567	0	155,796,567	139,885,963
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 ($ 2,246,851), cash equivalents ($ 25,604,778) and short-term investments ($ 7,671,927)	35,523,560		35,523,560	32,856,825
6. Contract loans (including $ premium notes)	62,712,954	0	62,712,954	66,104,084
7. Derivatives	1,804,516		1,804,516	7,501,896
8. Other invested assets	111,262,347	0	111,262,347	114,871,663
9. Receivables for securities	287,217	0	287,217	241,877
10. Securities lending reinvested collateral assets	18,437,263		18,437,263	39,219,951
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,157,514,799	7,027,425	3,150,487,374	3,120,099,436
13. Title plants less $ charged off (for Title insurers only)			0	
14. Investment income due and accrued	36,616,141	0	36,616,141	31,119,789
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	834,337	0	834,337	633,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	9,621,206		9,621,206	9,544,222
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	21,833,454	0	21,833,454	11,736,871
16.2 Funds held by or deposited with reinsured companies			0	
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			0	867,065
18.2 Net deferred tax asset	80,439,275	55,850,450	24,588,825	24,079,015
19. Guaranty funds receivable or on deposit	1,074,545	0	1,074,545	1,156,668
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	3,847,688	1,372,390	2,475,298	0
25. Aggregate write-ins for other than invested assets	19,932,121	0	19,932,121	21,322,842
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,331,713,566	64,250,265	3,267,463,301	3,220,559,526
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	111,561,676	0	111,561,676	116,699,925
28. Total (Lines 26 and 27)	3,443,275,242	64,250,265	3,379,024,977	3,337,259,451
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of Company Owned Life Insurance	2,497,445		2,497,445	2,463,629
2502. Deferred Compensation Plan	16,962,048		16,962,048	18,391,548
2503. Employee Split Dollar	436,369		436,369	440,923
2598. Summary of remaining write-ins for Line 25 from overflow page	36,259	0	36,259	26,742
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	19,932,121	0	19,932,121	21,322,842

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,731,174,084 less $ included in Line 6.3 (including $ Modco Reserve)	2,731,174,084	2,659,335,179
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,790,101	2,064,228
3.	Liability for deposit-type contracts (including $ Modco Reserve)	150,308,844	152,192,087
4.	Contract claims:		
	4.1 Life	10,707,050	14,735,546
	4.2 Accident and health	41,469	41,669
5.	Policyholders' dividends $ 3,600 and coupons $ due and unpaid	3,600	8,574
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,660,025	11,510,025
	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	184,696	143,487
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,427,919 ceded	3,427,919	4,543,454
	9.4 Interest Maintenance Reserve	5,042,200	4,772,225
10.	Commissions to agents due or accrued-life and annuity contracts $ 337,050 , accident and health $ and deposit-type contract funds $	337,050	47,465
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	562,500	750,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,694,524) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,547,142)	(9,970,265)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,148,712	2,023,731
15.1	Current federal and foreign income taxes, including $ (230,329) on realized capital gains (losses)	1,641,463	
15.2	Net deferred tax liability		
16.	Unearned investment income	1,718,952	1,849,849
17.	Amounts withheld or retained by company as agent or trustee	33,932	65,630
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	1,463,565	2,696,822
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	25,371,085	27,228,213
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	35,050,656	41,880,027
	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	2,294,707	1,869,398
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	124,765	1,267,666
	24.09 Payable for securities	2,352,769	
	24.10 Payable for securities lending	82,761,227	77,489,670
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,717,074	1,384,478
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,068,371,303	2,997,929,158
27.	From Separate Accounts Statement	111,561,676	116,699,925
28.	Total liabilities (Lines 26 and 27)	3,179,932,979	3,114,629,083
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	131,816,437	131,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	57,275,561	80,813,931
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)	189,091,998	212,630,368
38.	Totals of Lines 29, 30 and 37	199,091,998	222,630,368
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,379,024,977	3,337,259,451
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	116,361	329,613
2502.	Unfunded commitment low income housing tax credit property	877,809	877,809
2503.	Outstanding disbursement checks written awaiting booking	722,904	177,056
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)	1,717,074	1,384,478
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	168,562,976	181,430,784	249,488,447
2.	Considerations for supplementary contracts with life contingencies	2,382,018	1,289,783	1,709,061
3.	Net investment income	120,509,087	113,716,470	153,663,359
4.	Amortization of Interest Maintenance Reserve (IMR)	500,296	546,818	781,495
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6.	Commissions and expense allowances on reinsurance ceded		0	0
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	1,114,432	1,109,278	1,495,179
	8.2 Charges and fees for deposit-type contracts	488,085	491,412	650,569
	8.3 Aggregate write-ins for miscellaneous income	136,672	124,519	192,158
9.	Totals (Lines 1 to 8.3)	293,693,566	298,709,064	407,980,268
10.	Death benefits	77,363,679	85,565,372	112,748,852
11.	Matured endowments (excluding guaranteed annual pure endowments)	457,035	440,100	595,433
12.	Annuity benefits	17,866,466	18,204,560	21,287,758
13.	Disability benefits and benefits under accident and health contracts	891,158	883,683	1,203,763
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	66,937,035	62,212,109	86,086,395
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,426,526	3,336,505	4,415,350
18.	Payments on supplementary contracts with life contingencies	1,016,887	698,671	1,019,033
19.	Increase in aggregate reserves for life and accident and health contracts	71,564,779	87,551,627	129,715,237
20.	Totals (Lines 10 to 19)	239,523,565	258,892,627	357,071,821
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,448,984	19,426,589	26,552,885
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	25,260,408	26,223,130	34,589,220
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,678,678	3,534,118	4,887,590
25.	Increase in loading on deferred and uncollected premiums	(214,156)	193,756	27,427
26.	Net transfers to or (from) Separate Accounts net of reinsurance	3,715,091	3,838,563	4,275,294
27.	Aggregate write-ins for deductions	408,917	2,265,980	4,482,365
28.	Totals (Lines 20 to 27)	290,821,487	314,374,763	431,886,602
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,872,079	(15,665,699)	(23,906,334)
30.	Dividends to policyholders	8,900,830	8,787,324	11,758,928
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(6,028,751)	(24,453,023)	(35,665,262)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,042,457	(1,667,379)	(3,427,405)
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)	(9,071,208)	(22,785,644)	(32,237,857)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,945,409 (excluding taxes of $ 414,761 transferred to the IMR)	316,988	7,598,761	8,534,213
35.	Net income (Line 33 plus Line 34)	(8,754,220)	(15,186,883)	(23,703,644)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	222,630,368	250,765,749	250,765,749
37.	Net income (Line 35)	(8,754,220)	(15,186,883)	(23,703,644)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (8,126,042)	(14,579,952)	2,504,847	(215,675)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	7,429,537	10,312,140	14,826,604
41.	Change in nonadmitted assets	(14,463,106)	(9,686,356)	(15,628,557)
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		903,010	(697,990)
44.	Change in asset valuation reserve	6,829,371	(4,204,270)	(2,716,119)
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	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders		0	
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)	(23,538,370)	(15,357,512)	(28,135,381)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	199,091,998	235,408,237	222,630,368
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	136,672	124,519	192,158
08.302.				
08.303.				
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)	136,672	124,519	192,158
2701.	Benefits for Employees not included elsewhere	179,000	1,552,726	3,709,175
2702.	Securities lending interest expense	229,917	163,254	223,190
2703.	Miscellaneous Expense	0	550,000	550,000
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)	408,917	2,265,980	4,482,365
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	170,922,656	182,109,521	250,686,109
2. Net investment income	122,129,321	117,170,981	164,174,943
3. Miscellaneous income	1,705,373	1,725,209	2,274,906
4. Total (Lines 1 to 3)	294,757,350	301,005,711	417,135,958
5. Benefit and loss related payments	183,199,601	181,659,106	230,837,693
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,708,032)	1,066,162	5,875,624
7. Commissions, expenses paid and aggregate write-ins for deductions	48,487,802	52,178,512	70,462,708
8. Dividends paid to policyholders	8,755,804	8,751,551	11,706,722
9. Federal and foreign income taxes paid (recovered) net of $ 1,729,014 tax on capital gains (losses)	2,894,099	(3,619,279)	3,700,287
10. Total (Lines 5 through 9)	239,629,274	240,036,052	322,583,034
11. Net cash from operations (Line 4 minus Line 10)	55,128,076	60,969,659	94,552,924
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	261,704,585	237,896,822	317,668,700
12.2 Stocks	208	13,366,763	14,423,719
12.3 Mortgage loans	35,731,871	8,175,862	11,725,451
12.4 Real estate	0	0	0
12.5 Other invested assets	111,371	521,338	603,623
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,141	6,264	9,667
12.7 Miscellaneous proceeds	23,536,227	12,354,267	4,246,433
12.8 Total investment proceeds (Lines 12.1 to 12.7)	321,086,403	272,321,316	348,677,593
13. Cost of investments acquired (long-term only):			
13.1 Bonds	322,513,244	279,358,837	364,128,209
13.2 Stocks	0	12,153,487	13,161,340
13.3 Mortgage loans	51,642,475	38,123,752	41,152,114
13.4 Real estate	0	0	0
13.5 Other invested assets	1,287,843	2,997,210	3,029,510
13.6 Miscellaneous applications	45,340	500,198	34,295,420
13.7 Total investments acquired (Lines 13.1 to 13.6)	375,488,902	333,133,484	455,766,593
14. Net increase (or decrease) in contract loans and premium notes	(3,391,130)	908,821	570,192
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(51,011,369)	(61,720,989)	(107,659,192)
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	(1,883,243)	(8,703,891)	(10,239,989)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	433,271	48,381,722	36,196,154
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,449,972)	39,677,831	25,956,165
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)	2,666,735	38,926,501	12,849,897
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	32,856,825	20,006,928	20,006,928
19.2 End of period (Line 18 plus Line 19.1)	35,523,560	58,933,429	32,856,825

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	145,434,495	141,839,624	203,851,419
3.	Ordinary individual annuities	56,081,011	70,781,548	87,924,587
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	65,202	83,558	106,907
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	201,580,708	212,704,730	291,882,913
12.	Deposit-type contracts	1,956,660	1,310,517	2,440,440
13.	Total	203,537,368	214,015,247	294,323,353
	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. A Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2015	2014
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	(8,754,220)	(23,703,644)
(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	(8,754,220)	(23,703,644)
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	199,091,998	222,630,368
(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	199,091,998	222,630,368

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	798,798	775,537	23,261	775,537	707,462	06/30/2015
059469-AF-3	742,559	717,152	25,407	717,152	622,203	06/30/2015
32051G-SD-8	708,139	678,474	29,665	678,474	672,009	06/30/2015
466247-ZQ-9	1,251,118	1,240,991	10,127	1,240,991	1,232,786	06/30/2015
93935W-AD-6	1,094,855	1,047,115	47,740	1,047,115	931,435	06/30/2015
75970J-AJ-5	1,888,382	1,828,891	59,491	1,828,891	1,783,026	09/30/2015
759950-GY-8	246,098	242,975	3,123	242,975	232,844	09/30/2015
93935W-AD-6	1,013,999	959,290	54,709	959,290	879,612	09/30/2015
05949C-NH-5	3,821,090	3,719,612	101,478	3,719,612	3,718,931	09/30/2015
76114A-AB-6	2,239,544	2,209,605	32,939	2,209,605	2,109,451	09/30/2015
61749W-AK-3	180,737	176,971	3,766	176,971	174,666	09/30/2015
Total	XXX	XXX	391,706	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 1,211,508
2. 12 Months or Longer 2,095,348

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

1. Less than 12 Months 46,148,023
2. 12 Months or Longer 45,451,120

(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 $82.8 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	 1,804,516	 0	 1,804,516

* 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	.... (124,765)	 0	.... (124,765)

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

K. Structured Notes. No Change.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

Description	Amount of Impairment
SOFTBANK TECHNOLOGY VEN V L.P.	$47,251
Total	$47,251

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 $250.0 million. The company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock
a. Aggregate Totals
1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	4,004,711	4,004,711	
Membership Stock - Class B	0		
Activity Stock	2,787,789	2,787,789	
Excess Stock	0		
Aggregate Total	6,792,500	6,792,500	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	4,798,421	4,798,421	
Membership Stock - Class B	0		
Activity Stock	1,994,079	1,994,079	
Excess Stock	0		
Aggregate Total	6,792,500	6,792,500	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	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	4,004,711	4,004,711				
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	104,678,366	97,589,787	77,929,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	104,678,366	97,589,787	77,929,000

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	108,320,472	115,793,254	81,240,000

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	117,555,437	110,574,108	77,929,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	117,555,437	110,574,108	77,929,000

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	118,130,049	125,816,542	84,000,000

(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	77,929,000	77,929,000		77,957,344
Other	0			XXX
Aggregate Total	77,929,000	77,929,000	0	77,957,344

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	81,240,000	81,240,000		81,264,014
Other	0			XXX
Aggregate Total	81,240,000	81,240,000	0	81,264,014

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
Debt	20,000,000	20,000,000	
Funding Agreements	77,929,000	77,929,000	
Other	0		
Aggregate Total	97,929,000	97,929,000	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 Septemer 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	2,615,355	0	2,615,355
Common stock: Industrial & miscellaneous	74,249,291	0	0	74,249,291
Derivative assets: Options, purchased	0	1,804,516	0	1,804,516
Separate account assets*	32,242,147			32,242,147
Total assets at fair value	106,491,438	4,419,871	0	110,911,309

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	(124,765)	0	(124,765)
Total liabilities at fair value	0	(124,765)	0	(124,765)

*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) Not applicable.

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

NOTES TO FINANCIAL STATEMENTS

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

Derivative instruments included in Level 2 consist of options. The fair values of these instruments are determined through the use of third-party pricing services 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	2,874,476,030	2,678,397,659	6,488,630	2,741,681,142	126,306,258	
Common stock: Unaffiliated**	81,041,791	81,041,791	81,041,791	0	0	
Preferred stock	5,909,340	5,223,500	0	5,909,340		
Mortgage loans	162,854,318	155,796,567	0	0	162,854,318	
Cash, cash equivalents, & short-term investments	35,523,307	35,523,560	35,523,307	0	0	
Other invested assets: Surplus notes	23,028,339	20,355,863	0	23,028,339	0	
Securities lending reinvested collateral assets	18,437,263	18,437,263	18,437,263	0	0	
Derivative assets	1,804,516	1,804,516	0	1,804,516	0	
Separate account assets	112,864,372	111,561,676	44,787,943	68,076,429	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(932,101,554)	(896,683,000)	0	0	(932,101,554)	
Derivative liabilities	(4,578,649)	(124,765)	0	(124,765)	(4,453,884)	
Separate account liability*	(81,266,497)	(77,825,000)	0	0	(81,266,497)	
Securities lending liability	(82,761,227)	(82,761,227)	0	(82,761,227)	0	

* Variable universal life 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.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

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.

NOTES TO FINANCIAL STATEMENTS

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: $ 9,206,281

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	$ 7,352,808	$ 7,027,425
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 83,381,082	$ 81,382,829
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 90,733,890	$ 88,410,254
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. $ 82,782,008

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 82,777,610

16.3 Total payable for securities lending reported on the liability page. $ 82,761,227

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

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	$ 155,796,567
	1.14 Total Mortgages in Good Standing	$ 155,796,567
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 155,796,567
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	13.800 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	26.500 %
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

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,387,841	475,675	403		1,863,919	85,000
2.	Alaska AK	L	111,705	1,000	0		112,705	0
3.	Arizona AZ	L	2,414,742	154,860	71		2,569,673	0
4.	Arkansas AR	L	206,949	420,994	0		627,943	0
5.	California CA	L	15,382,753	2,356,523	1,814		17,741,090	124,888
6.	Colorado CO	L	2,195,841	595,105	208		2,791,154	0
7.	Connecticut CT	L	453,976	0	0		453,976	0
8.	Delaware DE	L	522,131	450	90		522,671	0
9.	District of Columbia DC	L	136,249	90	157		136,496	0
10.	Florida FL	L	9,708,318	4,708,822	3,711		14,420,851	158,589
11.	Georgia GA	L	6,008,579	1,924,324	653		7,933,556	706,562
12.	Hawaii HI	L	253,234	0	0		253,234	0
13.	Idaho ID	L	386,985	0	0		386,985	0
14.	Illinois IL	L	3,971,944	2,433,055	3,343		6,408,342	0
15.	Indiana IN	L	4,899,150	4,998,899	1,132		9,899,181	0
16.	Iowa IA	L	1,221,275	1,136,209	97		2,357,581	94,000
17.	Kansas KS	L	423,878	992,706	16		1,416,600	0
18.	Kentucky KY	L	1,091,873	307,355	41		1,399,269	0
19.	Louisiana LA	L	166,127	91,900	0		258,027	0
20.	Maine ME	L	128,081	0	0		128,081	0
21.	Maryland MD	L	3,179,442	305,006	1,862		3,486,310	100,000
22.	Massachusetts MA	L	2,828,013	1,098,047	166		3,926,226	0
23.	Michigan MI	L	5,826,411	820,005	2,372		6,648,788	0
24.	Minnesota MN	L	9,851,818	16,400	0		9,868,218	0
25.	Mississippi MS	L	300,587	75,000	114		375,701	0
26.	Missouri MO	L	1,618,590	15,794,428	96		17,413,114	0
27.	Montana MT	L	121,708	298,828	668		421,204	0
28.	Nebraska NE	L	1,075,562	0	102		1,075,664	0
29.	Nevada NV	L	378,204	81,595	0		459,799	0
30.	New Hampshire NH	L	206,895	0	0		206,895	0
31.	New Jersey NJ	L	5,630,351	1,862,663	13,397		7,506,411	165,642
32.	New Mexico NM	L	284,838	0	198		285,036	0
33.	New York NY	N	498,609	367,745	7		866,361	0
34.	North Carolina NC	L	6,912,368	1,775,450	133		8,687,951	0
35.	North Dakota ND	L	111,393	0	0		111,393	0
36.	Ohio OH	L	16,507,912	2,181,675	17,981		18,707,568	0
37.	Oklahoma OK	L	1,283,431	4,388,904	0		5,672,335	0
38.	Oregon OR	L	264,011	0	0		264,011	0
39.	Pennsylvania PA	L	5,734,299	2,262,587	5,034		8,001,920	306,978
40.	Rhode Island RI	L	127,615	0	0		127,615	0
41.	South Carolina SC	L	1,025,830	793,980	631		1,820,441	0
42.	South Dakota SD	L	173,468	0	0		173,468	0
43.	Tennessee TN	L	4,051,801	248,947	2,194		4,302,942	215,000
44.	Texas TX	L	10,959,277	1,111,242	(434)		12,070,085	0
45.	Utah UT	L	3,237,321	1,270,437	0		4,507,758	0
46.	Vermont VT	L	256,619	0	0		256,619	0
47.	Virginia VA	L	2,076,121	713,100	80		2,789,301	0
48.	Washington WA	L	1,206,164	76	991		1,207,231	0
49.	West Virginia WV	L	135,277	16,329	90		151,696	0
50.	Wisconsin WI	L	655,672	600	0		656,272	0
51.	Wyoming WY	L	90,415	0	0		90,415	0
52.	American Samoa AS	N	0	0	0		0	0
53.	Guam GU	N	0	0	0		0	0
54.	Puerto Rico PR	N	578	0	0		578	0
55.	U.S. Virgin Islands VI	N	1,170				1,170	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	515,915	0	39	0	515,954	0
59.	Subtotal	(a) 50	138,199,316	56,081,011	57,457	0	194,337,784	1,956,660
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,637,327				6,637,327	
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	597,852		7,745		605,597	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	145,434,495	56,081,011	65,202	0	201,580,708	1,956,660
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	145,434,495	56,081,011	65,202	0	201,580,708	1,956,660
98.	Less Reinsurance Ceded	XXX	34,155,607				34,155,607	
99.	Totals (All Business) less Reinsurance Ceded	XXX	111,278,888	56,081,011	65,202	0	167,425,101	1,956,660
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	515,915		39		515,954	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	515,915	0	39	0	515,954	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	DS	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	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	58.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	37.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	77.790	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.280	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	32.460	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.270	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.600	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	2.640	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1303229				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?	YES

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]	9 9 9 3 7 2 0 1 5 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365]	9 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 2 0 1 5 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid Dividends	36,259		36,259	26,742
2597. Summary of remaining write-ins for Line 25 from overflow page	36,259	0	36,259	26,742

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0

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	139,885,962	110,459,299
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	46,216,957	20,814,710
	2.2 Additional investment made after acquisition	5,425,518	20,337,404
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	35,731,871	11,725,451
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	155,796,566	139,885,962
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	155,796,566	139,885,962
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	155,796,566	139,885,962

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	114,871,663	115,476,619
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	2,997,210
	2.2 Additional investment made after acquisition	1,287,843	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	164	0
5.	Unrealized valuation increase (decrease)	(4,718,183)	(2,940,982)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	111,371	603,623
8.	Deduct amortization of premium and depreciation	20,519	16,894
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	47,251	40,667
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	111,262,347	114,871,663
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	111,262,347	114,871,663

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,726,769,994	2,683,293,392
2.	Cost of bonds and stocks acquired	322,513,238	377,289,549
3.	Accrual of discount	1,414,696	1,708,038
4.	Unrealized valuation increase (decrease)	(12,035,315)	(2,195,293)
5.	Total gain (loss) on disposals	5,535,043	9,725,143
6.	Deduct consideration for bonds and stocks disposed of	261,704,785	332,092,419
7.	Deduct amortization of premium	6,465,129	9,945,725
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	4,337,356	1,012,691
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,771,690,386	2,726,769,994
11.	Deduct total nonadmitted amounts	7,027,425	7,352,807
12.	Statement value at end of current period (Line 10 minus Line 11)	2,764,662,961	2,719,417,187

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,551,653,706	298,377,144	338,569,288	26,253,369	1,541,061,330	1,551,653,706	1,537,714,931	1,559,102,990
2. NAIC 2 (a)	978,559,470	414,938,015	380,714,015	(38,612,365)	966,011,781	978,559,470	974,171,105	916,486,288
3. NAIC 3 (a)	116,450,190	1,011,507	2,744,244	11,449,059	126,500,903	116,450,190	126,166,512	112,428,707
4. NAIC 4 (a)	64,119,539	6,556,561	2,078,413	(2,261,907)	71,187,743	64,119,539	66,335,780	66,250,519
5. NAIC 5 (a)	6,430,783	18,331	51,338	846,986	4,432,006	6,430,783	7,244,762	5,069,621
6. NAIC 6 (a)	2,643,920	0	0	(2,602,325)	2,708,093	2,643,920	41,595	2,710,103
7. Total Bonds	2,719,857,608	720,901,558	724,157,298	(4,927,183)	2,711,901,856	2,719,857,608	2,711,674,685	2,662,048,228
PREFERRED STOCK								
8. NAIC 1	5,223,500	0	0	(908,000)	5,223,500	5,223,500	4,315,500	5,223,500
9. NAIC 2	0	0	0	908,000	0	0	908,000	
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	5,223,500	0	0	0	5,223,500	5,223,500	5,223,500	5,223,500
15. Total Bonds and Preferred Stock	2,725,081,108	720,901,558	724,157,298	(4,927,183)	2,717,125,356	2,725,081,108	2,716,898,185	2,667,271,728

(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 $ 33,276,709 ; NAIC 2 $ 0 ; 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	7,671,928	XXX	7,680,913	15,281	10,938

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	33,802,106	17,372,531
2. Cost of short-term investments acquired	325,104,030	401,706,193
3. Accrual of discount	0	8
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	467
6. Deduct consideration received on disposals	351,134,211	385,117,681
7. Deduct amortization of premium	99,998	159,412
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)	7,671,927	33,802,106
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,671,927	33,802,106

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)	6,234,231
2.	Cost Paid/(Consideration Received) on additions	4,029,179
3.	Unrealized Valuation increase/(decrease)	(5,708,298)
4.	Total gain (loss) on termination recognized	2,275,804
5.	Considerations received/(paid) on terminations	5,151,162
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	1,679,754
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	1,679,754

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

NONE

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,679,751	
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)		1,679,751
4.	Part D, Section 1, Column 5	1,804,516	
5.	Part D, Section 1, Column 6	(124,765)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,774,133)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(2,774,133)
10.	Part D, Section 1, Column 8	1,804,516	
11.	Part D, Section 1, Column 9	(4,578,649)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	694,290	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	694,290	
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	7,499,620	6,497,151
2.	Cost of cash equivalents acquired	1,834,470,462	2,286,997,023
3.	Accrual of discount	28	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	2,141	9,199
6.	Deduct consideration received on disposals	1,816,367,473	2,286,003,753
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)	25,604,778	7,499,620
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	25,604,778	7,499,620

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0126849	Celebration	FL		04/30/2015	4.400	0	1,077,328	25,690,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	1,077,328	25,690,000
0899999. Total Mortgages in good standing						0	1,077,328	25,690,000
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	1,077,328	25,690,000

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
0126792	Miami	FL		08/16/1995	08/14/2015	148,071	0	0	0	0	0	0	18,936	18,936	0	0	0
0126798	Terre Haute	IN		12/18/1995	09/18/2015	167,284	0	0	0	0	0	0	46,804	46,804	0	0	0
0199999. Mortgages closed by repayment						315,355	0	0	0	0	0	0	65,740	65,740	0	0	0
0001126	Austin	TX		09/24/2004		831,462	0	0	0	0	0	0	0	4,327	0	0	0
0126792	Miami	FL		08/16/1995		148,071	0	0	0	0	0	0	0	18,812	0	0	0
0126797	Newport	KY		11/28/1995		228,357	0	0	0	0	0	0	0	62,896	0	0	0
0126798	Terre Haute	IN		12/18/1995		167,284	0	0	0	0	0	0	0	45,909	0	0	0
0126799	Orlando	FL		02/16/1996		339,906	0	0	0	0	0	0	0	73,072	0	0	0
0126800	Cincinnati	OH		02/22/1996		155,742	0	0	0	0	0	0	0	35,930	0	0	0
0126802	Miami	FL		10/16/1996		437,352	0	0	0	0	0	0	0	55,546	0	0	0
0126809	Knoxville	TN		02/19/1998		1,046,416	0	0	0	0	0	0	0	73,843	0	0	0
0126816	West Columbia	SC		11/22/1999		1,755,804	0	0	0	0	0	0	0	75,407	0	0	0
0126818	Newport News	VA		12/22/1999		2,316,924	0	0	0	0	0	0	0	96,832	0	0	0
0126824	Oswego	IL		12/13/2000		2,576,943	0	0	0	0	0	0	0	43,527	0	0	0
0126835	Bloomington	IN		03/22/2007		2,384,533	0	0	0	0	0	0	0	9,351	0	0	0
0126836	Placerville	CA		12/23/2009		2,844,455	0	0	0	0	0	0	0	45,167	0	0	0
0126837	Downers Grove	IL		04/23/2010		10,151,022	0	0	0	0	0	0	0	171,749	0	0	0
0126838	La Vergne	TN		12/21/2010		3,579,746	0	0	0	0	0	0	0	31,239	0	0	0
0126839	Charleston	SC		03/31/2011		4,309,429	0	0	0	0	0	0	0	22,770	0	0	0
0126843	Johnstown	CO		01/07/2013		10,425,065	0	0	0	0	0	0	0	94,717	0	0	0
0126845	Cincinnati	OH		07/24/2013		18,000,000	0	0	0	0	0	0	0	25,476	0	0	0
0126847	Cincinnati	OH		09/18/2014		19,945,483	0	0	0	0	0	0	0	84,311	0	0	0
0126848	Salt Lake City	UT		03/18/2015		0	0	0	0	0	0	0	0	150,382	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
0299999. Mortgages with partial repayments						81,643,994	0	0	0	0	0	0	0	1,221,263	0	0	0
0599999 - Totals						81,959,349	0	0	0	0	0	0	65,740	1,287,003	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4699999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	09/30/2015	3,633					0		3,633	3,633			0	
	PROVIDENCE EQUITY PARTNERS III L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS III L.P	01/22/1999	09/29/2015	5,237					0		5,237	5,237			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							8,870	0	0	0	0	0	0	8,870	8,870	0	0	0	0
4499999. Total - Unaffiliated							8,870	0	0	0	0	0	0	8,870	8,870	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							8,870	0	0	0	0	0	0	8,870	8,870	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		08/01/2015	Interest Capitalization		7,756	7,756	0	1
36230U-YF-0	G2 4.684% 09/01/46		07/01/2015	Interest Capitalization		836	836	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		08/01/2015	Interest Capitalization		3,803	3,803	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2015	Interest Capitalization		6,191	6,191	0	1
690353-C9-6	OPIC 0.013% 01/15/30		09/09/2015	MELLON CAPITAL MKT		3,900,000	3,900,000	845	1
690353-H9-1	OPIC US Agency Floating Rate 0.043% 09/15/22		08/25/2015	MELLON CAPITAL MKT		600,000	600,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						4,518,586	4,518,586	845	XXX
195325-CU-7	COLUMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	F	07/29/2015	J P MORGAN SEC FIXED INC		1,825,000	2,000,000	13,333	2FE
91086Q-BB-3	UNITED MEXICAN STATES 4.750% 03/08/44	F	07/29/2015	BANK of AMERICA SEC		2,876,250	3,000,000	57,396	2FE
1099999. Subtotal - Bonds - All Other Governments						4,701,250	5,000,000	70,729	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		07/24/2015	ROSS SINCLAIR		1,405,810	1,400,000	0	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,405,810	1,400,000	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		07/31/2015	MERRILL LYNCH-NY--FX INC		1,800,000	1,800,000	0	2AM
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.670% 12/01/15		08/03/2015	CITIGROUP GLOBAL MKTS		504,925	500,000	3,313	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2015	Interest Capitalization		35,190	35,190	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2015	Interest Capitalization		46,239	46,239	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		09/01/2015	Interest Capitalization		12,688	12,688	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		09/01/2015	Interest Capitalization		11,578	11,578	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						2,410,620	2,405,695	3,313	XXX
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/25/2015	Interest Capitalization		893	893	0	1FM
01959L-AA-0	ALLINA HEALTH SYSTEM 4.805% 11/15/45		09/09/2015	J P MORGAN SEC FIXED INC		4,000,000	4,000,000	0	1FE
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		08/24/2015	US BANCORP		350,378	350,000	4,331	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/25/2015	Interest Capitalization		5,960	5,960	0	1FM
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		07/01/2015	MORGAN STANLEY FIXED INC		974,890	1,000,000	1,876	1FE
03040W-AM-7	AMER WATER CAP CORP 4.300% 09/01/45		08/10/2015	J P MORGAN SEC FIXED INC		7,894,720	8,000,000	0	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
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/24/2015	MORGAN STANLEY FIXED INC		757,650	750,000	10,400	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/25/2015	Interest Capitalization		0	0	0	4FM
05950P-AJ-2	BAFC 2006-H 3A2 2.951% 09/20/46		09/20/2015	Interest Capitalization		5	5	0	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/25/2015	Interest Capitalization		2,666	2,666	0	1FM
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		09/20/2015	Interest Capitalization		0	0	0	1FM
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		09/14/2015	BANK of AMERICA SEC		2,574,970	2,500,000	5,477	1FE
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		09/03/2015	ROBERT W. BAIRD		307,653	300,000	1,375	1FE
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/25/2015	Interest Capitalization		8,024	8,024	0	2FM
126650-CM-0	CVS CORP 4.875% 07/20/35		08/25/2015	BARCLAYS		5,189,300	5,000,000	25,729	2FE
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/25/2015	Interest Capitalization		102,405	102,405	0	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/25/2015	Interest Capitalization		0	0	0	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/25/2015	Interest Capitalization		26,250	26,250	0	1FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/25/2015	Interest Capitalization		311	311	0	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		09/25/2015	Interest Capitalization		3,777	3,777	0	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/25/2015	Interest Capitalization		4,203	4,203	0	1FM
151020-AQ-7	CELGENE CORP 2.875% 08/15/20		08/03/2015	BANK of AMERICA SEC		1,996,380	2,000,000	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
16876A-AA-2	CHILDREN'S HOSPITAL MED 4.268% 05/15/44		09/02/2015	ROBERT W. BAIRD		1,733,865	1,798,000	24,087	1FE
172967-HG-9	CITIGROUP 1.300% 11/15/16		09/25/2015	BROWNSTONE INV GROUP,LLC		800,264	800,000	3,900	1FE
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.150% 12/15/15		07/22/2015	MORGAN STANLEY FIXED INC		1,427,300	1,400,000	9,088	2FE
250847-EA-4	DETROIT EDISON 5.700% 10/01/37		07/01/2015	WELLS FARGO		5,308,380	4,500,000	68,400	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/25/2015	Interest Capitalization		3,369	3,369	0	3FM
277432-AP-5	EASTMAN CHEMICAL 4.650% 10/15/44		09/15/2015	CREDIT SUISSE FIRST BOSTON		4,201,065	4,500,000	88,931	2FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		09/25/2015	Interest Capitalization		14,422	14,422	0	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/25/2015	Interest Capitalization		17,153	17,153	0	1FM
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		08/13/2015	BANK of AMERICA SEC		4,894,000	5,000,000	21,771	2FE
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/25/2015	Interest Capitalization		14,553	14,553	0	5FM
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		07/16/2015	BANK of AMERICA SEC		4,210,472	4,269,000	0	4FE
375558-BD-4	GILEAD SCIENCES INC 4.750% 03/01/46		09/09/2015	BANK of AMERICA SEC		1,991,740	2,000,000	0	1FE
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		09/02/2015	BARCLAYS		802,000	800,000	5,336	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/25/2015	Interest Capitalization		113	113	0	3FM
52524M-AV-1	LXS 2007-9 WF3 5.604% 05/25/37		09/25/2015	Interest Capitalization		1	1	0	4FM
556227-AG-1	MAD 2015-11MD C 3.555% 09/10/33		09/15/2015	DEUTSCHE BANK		2,665,789	2,750,000	7,603	1FE
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		09/15/2015	US BANCORP		599,964	600,000	2,055	2FE
61747Y-CT-0	MORGAN STANLEY 3.450% 11/02/15		08/25/2015	MORGAN STANLEY FIXED INC		1,507,050	1,500,000	16,675	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/25/2015	Interest Capitalization		0	0	0	1FM
64072T-AE-5	NEPTUNE FINCO CORP 10.125% 01/15/23		09/25/2015	J P MORGAN SEC HI-YIELD		2,000,000	2,000,000	0	4FE
65473Q-AX-1	NISOURCE FINANCE CORP 5.950% 06/15/41		08/26/2015	MORGAN STANLEY FIXED INC		4,706,075	4,084,000	51,300	2FE
675553-AA-9	OCHSNER CLINIC FND 5.897% 05/15/45		07/23/2015	RBC/DAIN		5,227,400	5,000,000	27,847	2FE
68557N-AB-9	ORBITAL ATK 5.500% 10/01/23		09/22/2015	WELLS FARGO		1,000,000	1,000,000	0	3FE
889184-AA-5	TOLEDO HOSPITAL/THE 4.982% 11/15/45		09/23/2015	BEAR STEARS		1,000,000	1,000,000	0	1FE
89417E-AK-5	TRAVELERS COS INC 4.300% 08/25/45		08/18/2015	WELLS FARGO		2,976,480	3,000,000	0	1FE
89566E-AH-1	TRISTATE GEN/TRANS ASSN 4.700% 11/01/44		09/03/2015	Tax Free Exchange		5,579,766	5,500,000	87,603	1FE
92343V-CZ-5	VERIZON COMMUNICATIONS 4.672% 03/15/55		08/25/2015	Tax Free Exchange		2,310,784	2,365,000	49,722	2FE
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/25/2015	Interest Capitalization		1	1	0	3FM
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	08/03/2015	BANK of AMERICA SEC		346,088	330,000	7,243	4FE
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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						90,954,829	89,800,106	560,266	XXX
8399997. Total - Bonds - Part 3						103,991,095	103,124,387	635,153	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						103,991,095	103,124,387	635,153	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
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						103,991,095	XXX	635,153	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2015	Paydown		29,735	29,735	32,039	30,722	0	(1,071)	0	(1,071)	0	29,735	0	0	0	741	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2015	Paydown		36,657	36,657	39,264	37,901	0	(1,244)	0	(1,244)	0	36,657	0	0	0	699	11/22/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		09/01/2015	Paydown		124	124	119	120	0	4	0	4	0	124	0	0	0	6	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2015	Paydown		8,745	8,745	8,399	8,495	0	250	0	250	0	8,745	0	0	0	474	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		09/01/2015	Paydown		6,167	6,167	6,086	6,100	0	67	0	67	0	6,167	0	0	0	276	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		09/01/2015	Paydown		141	141	141	141	0	0	0	0	0	141	0	0	0	7	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2015	Paydown		3,061	3,061	3,104	3,096	0	(35)	0	(35)	0	3,061	0	0	0	133	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		09/01/2015	Paydown		941	941	954	952	0	(11)	0	(11)	0	941	0	0	0	44	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		09/01/2015	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	3	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		09/01/2015	Paydown		277	277	281	280	0	(3)	0	(3)	0	277	0	0	0	12	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		09/01/2015	Paydown		232	232	232	232	0	0	0	0	0	232	0	0	0	11	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		09/01/2015	Paydown		109	109	109	108	0	0	0	0	0	109	0	0	0	5	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		09/01/2015	Paydown		659	659	656	656	0	3	0	3	0	659	0	0	0	35	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		09/01/2015	Paydown		1,778	1,778	1,780	1,779	0	(1)	0	(1)	0	1,778	0	0	0	89	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		09/01/2015	Paydown		963	963	931	935	0	28	0	28	0	963	0	0	0	42	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		09/01/2015	Paydown		74	74	74	74	0	0	0	0	0	74	0	0	0	4	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		09/01/2015	Paydown		342	342	340	340	0	1	0	1	0	342	0	0	0	18	03/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2015	Paydown		47,295	47,295	50,997	49,052	0	(1,777)	0	(1,777)	0	47,295	0	0	0	1,324	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2015	Paydown		59,038	59,038	63,656	61,109	0	(2,107)	0	(2,107)	0	59,038	0	0	0	763	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2015	Paydown		64,276	64,276	65,733	64,968	0	(692)	0	(692)	0	64,276	0	0	0	1,246	11/20/2060	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		09/01/2015	Paydown		17,576	17,576	17,347	17,432	0	144	0	144	0	17,576	0	0	0	769	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		09/01/2015	Paydown		144,444	144,444	144,444	144,444	0	0	0	0	0	144,444	0	0	0	5,347	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		09/01/2015	Paydown		284,650	284,650	281,671	281,770	0	2,880	0	2,880	0	284,650	0	0	0	11,669	09/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2015	Paydown		47,830	47,830	49,160	47,961	0	(130)	0	(130)	0	47,830	0	0	0	1,946	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		09/01/2015	Paydown		67,860	67,860	62,147	65,110	0	2,751	0	2,751	0	67,860	0	0	0	2,710	06/20/2032	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.609% 02/16/44		09/01/2015	Paydown		19,230	19,230	18,557	18,594	0	636	0	636	0	19,230	0	0	0	718	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		09/01/2015	Paydown		4,896	4,896	4,702	4,838	0	58	0	58	0	4,896	0	0	0	189	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2015	Paydown		139,397	139,397	155,455	151,207	0	(11,810)	0	(11,810)	0	139,397	0	0	0	4,174	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.354% 02/16/44		09/01/2015	Paydown		0	0	111,970	168,076	0	(42,657)	125,419	(168,076)	0	0	0	0	0	170,198	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2015	Paydown		13,719	13,719	14,308	14,110	0	(391)	0	(391)	0	13,719	0	0	0	412	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 1.020% 03/16/47		09/01/2015	Paydown		0	0	10,823	7,220	0	(7,220)	0	(7,220)	0	0	0	0	0	790	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.140% 09/16/43		09/01/2015	Paydown		0	0	36,781	27,058	0	(27,058)	0	(27,058)	0	0	0	0	0	2,597	09/16/2043	1
690353-XQ-5	OPIC VRDN 0.150% 07/15/25		08/04/2015	WELLS FARGO		4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	0	1,345	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						5,000,279	5,000,279	5,182,323	1,214,943	0	(89,385)	125,419	(214,804)	0	5,000,279	0	0	0	208,796	XXX	XXX
195325-CU-7	COLUMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	F	08/06/2015	Various		1,840,000	2,000,000	1,825,000	0	0	38	0	38	0	1,825,038	0	14,962	14,962	15,556	06/15/2045	2FE
1099999. Subtotal - Bonds - All Other Governments						1,840,000	2,000,000	1,825,000	0	0	38	0	38	0	1,825,038	0	14,962	14,962	15,556	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2015	Redemption 100.0000		164,706	164,706	164,706	164,706	0	0	0	0	0	164,706	0	0	0	2,891	07/01/2043	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2015	Redemption 100.0000		89,857	89,857	89,857	89,857	0	0	0	0	0	89,857	0	0	0	1,693	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2015	Redemption 100.0000		28,779	28,779	28,672	28,676	0	104	0	104	0	28,779	0	0	0	552	02/01/2042	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		08/03/2015	Redemption 100.0000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	2,575	08/01/2023	2AM
196479-XM-6	COSHSG 3.193% 11/01/27		08/04/2015	Redemption 100.0000		135,000	135,000	135,000	0	0	0	0	0	0	135,000	0	0	0	2,107	11/01/2027	1FE
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		08/21/2015	Redemption 100.0000		65,000	65,000	67,281	67,124	0	(2,124)	0	(2,124)	0	65,000	0	0	0	1,370	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2015	Paydown		22,965	22,965	23,109	23,085	0	(120)	0	(120)	0	22,965	0	0	0	313	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2015	Paydown		583	583	584	584	0	(1)	0	(1)	0	583	0	0	0	22	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		09/01/2015	Paydown		227,110	227,110	225,957	225,993	0	1,118	0	1,118	0	227,110	0	0	0	8,341	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2015	Paydown		18,420	18,420	18,777	18,705	0	(285)	0	(285)	0	18,420	0	0	0	545	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2015	Paydown		118,698	118,698	121,377	120,843	0	(2,145)	0	(2,145)	0	118,698	0	0	0	3,113	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2015	Paydown		26,845	26,845	27,869	27,699	0	(854)	0	(854)	0	26,845	0	0	0	788	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2015	Paydown		71,369	71,369	75,874	75,297	0	(3,929)	0	(3,929)	0	71,369	0	0	0	2,115	06/01/2025	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 During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2015	Paydown		37,003	37,003	39,339	39,043	0	(2,040)	0	(2,040)	0	37,003	0	0	0	1,195	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2015	Paydown		112,606	112,606	110,565	110,639	0	1,966	0	1,966	0	112,606	0	0	0	2,245	07/01/2033	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		09/01/2015	Paydown		94,888	94,888	103,767	98,385	0	(3,498)	0	(3,498)	0	94,888	0	0	0	5,279	01/01/2032	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2015	Paydown		1,230,353	1,230,353	1,227,228	1,227,177	0	3,175	0	3,175	0	1,230,353	0	0	0	78,906	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2015	Paydown		99,887	99,887	98,638	98,744	0	1,143	0	1,143	0	99,887	0	0	0	1,667	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2015	Paydown		8,523	8,523	8,670	8,659	0	(136)	0	(136)	0	8,523	0	0	0	383	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		09/01/2015	Paydown		1,262	1,262	1,255	1,255	0	7	0	7	0	1,262	0	0	0	67	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		09/01/2015	Paydown		2,630	2,630	2,618	2,618	0	12	0	12	0	2,630	0	0	0	132	09/01/2025	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		09/01/2015	Paydown		4,757	4,757	4,794	4,765	0	(8)	0	(8)	0	4,757	0	0	0	100	02/25/2018	1
3137AJ-MG-6	FHR K016 X1 1.712% 10/25/21		09/01/2015	Paydown		0	0	28,638	20,767	0	(20,767)	0	(20,767)	0	0	0	0	0	2,858	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.879% 09/25/18		09/01/2015	Paydown		0	0	8,064	4,692	0	(4,692)	0	(4,692)	0	0	0	0	0	1,034	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.570% 12/25/21		09/01/2015	Paydown		0	0	19,932	14,521	0	(14,521)	0	(14,521)	0	0	0	0	0	1,902	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2015	Paydown		41,413	41,413	45,004	44,346	0	(2,933)	0	(2,933)	0	41,413	0	0	0	1,104	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	4,667	2,951	0	(2,951)	0	(2,951)	0	0	0	0	0	586	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		09/01/2015	Paydown		150,814	150,814	144,216	145,062	0	5,751	0	5,751	0	150,814	0	0	0	1,989	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.417% 07/25/22		09/01/2015	Paydown		0	0	21,263	16,767	0	(16,767)	0	(16,767)	0	0	0	0	0	1,954	07/25/2022	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2015	Paydown		164,525	164,525	172,751	172,621	0	(8,096)	0	(8,096)	0	164,525	0	0	0	4,658	09/01/2043	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2015	Paydown		61,714	61,714	61,647	61,644	0	70	0	70	0	61,714	0	0	0	1,280	08/01/2033	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		09/01/2015	Paydown		60,233	60,233	65,892	62,489	0	(2,257)	0	(2,257)	0	60,233	0	0	0	3,434	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		09/01/2015	Paydown		47,831	47,831	52,167	49,570	0	(1,738)	0	(1,738)	0	47,831	0	0	0	2,627	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		09/01/2015	Paydown		25,611	25,611	28,496	26,857	0	(1,246)	0	(1,246)	0	25,611	0	0	0	1,406	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		09/01/2015	Paydown		102,434	102,434	93,137	97,893	0	4,541	0	4,541	0	102,434	0	0	0	3,782	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2015	Paydown		366,518	366,518	351,478	359,571	0	6,947	0	6,947	0	366,518	0	0	0	13,626	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2015	Paydown		269,090	269,090	243,779	257,190	0	11,900	0	11,900	0	269,090	0	0	0	10,087	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2015	Paydown		233,345	233,345	216,759	225,904	0	7,441	0	7,441	0	233,345	0	0	0	8,696	12/15/2032	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2015	Paydown		89,035	89,035	96,770	92,981	0	(3,946)	0	(3,946)	0	89,035	0	0	0	3,371	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2015	Paydown		451,745	451,745	438,487	445,884	0	5,861	0	5,861	0	451,745	0	0	0	17,271	04/15/2033	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2015	Paydown		40,945	40,945	42,743	41,998	0	(1,053)	0	(1,053)	0	40,945	0	0	0	1,089	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2015	Paydown		81,761	81,761	82,962	82,343	0	(582)	0	(582)	0	81,761	0	0	0	1,861	03/25/2037	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2015	Paydown		40,793	40,793	39,021	39,962	0	830	0	830	0	40,793	0	0	0	1,070	11/25/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		09/01/2015	Paydown		29,254	29,254	29,743	29,539	0	(285)	0	(285)	0	29,254	0	0	0	581	12/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2015	Paydown		136,563	136,563	143,690	139,855	0	(3,292)	0	(3,292)	0	136,563	0	0	0	3,623	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2015	Paydown		86,995	86,995	83,244	85,324	0	1,671	0	1,671	0	86,995	0	0	0	2,303	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2015	Paydown		34,024	34,024	32,280	33,260	0	763	0	763	0	34,024	0	0	0	890	02/15/2025	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		09/01/2015	Paydown		1,160	1,160	1,108	1,112	0	48	0	48	0	1,160	0	0	0	35	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2015	Paydown		111,331	111,331	113,079	112,921	0	(1,590)	0	(1,590)	0	111,331	0	0	0	4,080	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2015	Paydown		182,428	182,428	185,218	185,064	0	(2,636)	0	(2,636)	0	182,428	0	0	0	6,721	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		09/01/2015	Paydown		130,276	130,276	135,894	134,642	0	(4,366)	0	(4,366)	0	130,276	0	0	0	4,253	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2015	Paydown		242,820	242,820	238,078	238,732	0	4,088	0	4,088	0	242,820	0	0	0	4,811	01/01/2026	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2015	Paydown		250,881	250,881	250,646	250,635	0	246	0	246	0	250,881	0	0	0	4,895	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2015	Paydown		84,143	84,143	84,853	84,683	0	(540)	0	(540)	0	84,143	0	0	0	2,216	01/01/2025	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2015	Paydown		50,288	50,288	53,101	52,267	0	(1,978)	0	(1,978)	0	50,288	0	0	0	1,838	09/25/2021	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2015	Paydown		106,363	106,363	108,191	107,862	0	(1,500)	0	(1,500)	0	106,363	0	0	0	2,541	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/04/2015	Redemption 100.0000		134,467	134,467	134,467	134,467	0	0	0	0	0	134,467	0	0	0	27,459	07/01/2041	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		09/01/2015	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	790	06/01/2027	1FE
730146-AM-9	PMA LEVY & AID TRANS WI REV 1.000% 09/25/15		09/25/2015	Maturity		800,000	800,000	803,480	802,911	0	(2,911)	0	(2,911)	0	800,000	0	0	0	7,289	09/25/2015	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2015	Redemption 100.0000		66,726	66,726	66,726	66,726	0	0	0	0	0	66,726	0	0	0	1,241	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2015	Redemption 100.0000		45,843	45,843	45,843	45,843	0	0	0	0	0	45,843	0	0	0	1,326	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2015	Redemption 100.0000		27,493	27,493	27,493	27,493	0	0	0	0	0	27,493	0	0	0	619	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,335,103	9,335,103	9,408,759	7,267,671	0	(67,573)	0	(67,573)	0	9,335,103	0	0	0	280,831	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2015	Paydown		36,629	36,629	31,592	32,161	0	4,467	0	4,467	0	36,629	0	0	0	1,401	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2015	Paydown		2,711	2,711	2,171	1,973	0	738	0	738	0	2,711	0	0	0	136	12/25/2031	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2015	Paydown		84,401	97,845	82,790	83,219	0	1,183	0	1,183	0	84,401	0	0	0	4,458	01/25/2037	1FM
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		09/15/2015	Maturity		350,000	350,000	350,378	0	0	(378)	0	(378)	0	350,000	0	0	0	4,813	09/15/2015	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2015	Paydown		21,687	21,687	21,623	21,576	0	111	0	111	0	21,687	0	0	0	674	09/25/2035	1FM
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		09/01/2015	Paydown		31,087	31,087	30,587	30,783	0	305	0	305	0	31,087	0	0	0	1,763	09/25/2026	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2015	Paydown		27,691	27,691	20,686	21,984	0	6,439	733	5,706	0	27,691	0	0	0	798	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-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2015	Paydown		22,069	22,069	21,887	21,944	0	125	0	125	0	22,069	0	0	0	830	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2015	Paydown		324,340	324,340	317,574	320,485	0	3,854	0	3,854	0	324,340	0	0	0	12,199	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2015	Paydown		157,299	157,299	149,680	153,311	0	3,988	0	3,988	0	157,299	0	0	0	5,591	08/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.158% 09/10/47		09/01/2015	Paydown		535,313	535,313	570,862	539,886	0	(4,572)	0	(4,572)	0	535,313	0	0	0	19,308	09/10/2047	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2015	Paydown		216,832	216,832	207,160	211,103	0	5,729	0	5,729	0	216,832	0	0	0	7,715	11/25/2033	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2015	Paydown		79,762	86,049	79,415	80,478	0	(715)	0	(715)	0	79,762	0	0	0	3,471	03/25/2035	4FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/25/2015	Paydown		447,136	464,349	457,837	448,926	0	1,629	3,420	(1,791)	0	447,136	0	0	0	19,936	12/25/2035	4FM
05950E-AE-8	BACM 2006-2 A4 5.948% 05/10/45		09/01/2015	Paydown		599,324	599,324	610,655	600,680	0	(1,355)	0	(1,355)	0	599,324	0	0	0	23,149	05/10/2045	1FM
05950P-AJ-2	BAFC 2006-H 3A2 2.951% 09/20/46		09/01/2015	Paydown		29,400	41,637	35,314	36,618	0	(7,217)	0	(7,217)	0	29,400	0	0	0	859	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2015	Paydown		263,304	263,304	220,441	239,957	0	23,347	0	23,347	0	263,304	0	0	0	9,107	09/25/2034	1FM
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		09/01/2015	Paydown		1,482	38,989	9,717	3,019	0	(1,536)	0	(1,536)	0	1,482	0	0	0	1,559	05/20/2036	1FM
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		09/18/2015	Various		111,473	163,000	163,000	163,000	0	0	0	0	0	163,000	0	(51,528)	(51,528)	10,672	10/15/2022	4FE
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		09/01/2015	Paydown		59,553	59,553	67,532	62,427	0	(2,874)	0	(2,874)	0	59,553	0	0	0	2,106	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		09/01/2015	Paydown		5,892	5,892	6,565	6,159	0	(267)	0	(267)	0	5,892	0	0	0	230	01/12/2045	1FM
088611-AA-6	BI-LO LLC/BI-LO FIN CORP 9.250% 02/15/19		08/28/2015	JEFFERIES & CO		429,420	421,000	439,419	428,805	0	(2,301)	0	(2,301)	0	426,504	0	2,916	2,916	40,781	02/15/2019	4FE
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		09/01/2015	Redemption 100.0000		36,721	36,721	36,819	36,744	0	(22)	0	(22)	0	36,721	0	0	0	1,832	02/01/2018	2
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23	G	08/12/2015	CITIGROUP GLOBAL MKTS		221,250	295,000	309,113	307,066	0	(779)	0	(779)	0	306,287	0	(85,037)	(85,037)	19,675	01/15/2023	4FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		09/01/2015	Paydown		29,447	29,447	24,147	26,144	0	3,303	0	3,303	0	29,447	0	0	0	820	04/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		08/15/2015	Paydown		36,322	36,322	36,301	36,375	0	(54)	0	(54)	0	36,322	0	0	0	1,789	11/15/2019	4AM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		07/01/2015	Paydown		329,753	329,753	324,395	328,945	0	808	0	808	0	329,753	0	0	0	9,841	06/10/2044	1FM
12626P-AM-5	CRH AMERICA INC 3.875% 05/18/25		07/29/2015	AMHERST SECURITIES GROUP		991,910	1,000,000	1,001,320	0	0	(68)	0	(68)	0	1,001,252	0	(9,342)	(9,342)	8,073	05/18/2025	2FE
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2015	Paydown		29,628	29,628	20,397	21,690	0	8,550	612	7,938	0	29,628	0	0	0	1,013	12/25/2036	3FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2015	Paydown		221,920	221,920	210,460	215,278	0	6,642	0	6,642	0	221,920	0	0	0	7,986	02/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		09/01/2015	Paydown		111	111	112	110	0	1	0	1	0	111	0	0	0	4	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		54,839	54,839	55,250	54,995	0	(156)	0	(156)	0	54,839	0	0	0	1,840	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2015	Paydown		160,322	183,746	171,517	169,892	0	(9,570)	0	(9,570)	0	160,322	0	0	0	7,611	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2015	Paydown		226,346	226,346	217,364	216,606	0	9,740	0	9,740	0	226,346	0	0	0	8,489	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2015	Paydown		12,288	12,288	11,909	12,081	0	207	0	207	0	12,288	0	0	0	444	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2015	Paydown		23,653	25,913	23,440	22,961	0	692	0	692	0	23,653	0	0	0	1,092	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2015	Paydown		59,107	59,107	55,397	54,787	0	4,321	0	4,321	0	59,107	0	0	0	2,334	08/25/2035	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2015	Paydown		101,647	113,710	103,602	102,074	0	(427)	0	(427)	0	101,647	0	0	0	4,694	10/25/2035	3FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/25/2015	Paydown		14,014	15,632	14,639	14,487	0	(473)	0	(473)	0	14,014	0	0	0	656	10/25/2035	3FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2015	Paydown		7,333	11,869	9,638	9,512	0	(2,180)	0	(2,180)	0	7,333	0	0	0	543	05/25/2036	1FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2015	Paydown		62,581	62,581	47,843	52,640	0	9,941	0	9,941	0	62,581	0	0	0	2,378	11/25/2035	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		09/25/2015	Paydown		4,916	4,916	3,573	3,651	0	1,265	0	1,265	0	4,916	0	0	0	193	11/25/2035	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		09/01/2015	Paydown		16,921	16,921	15,521	16,005	0	917	0	917	0	16,921	0	0	0	611	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2015	Paydown		12,848	12,848	8,894	8,483	0	4,365	0	4,365	0	12,848	0	0	0	492	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2015	Paydown		13,415	13,415	13,152	13,102	0	312	0	312	0	13,415	0	0	0	503	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2015	Paydown		25,520	27,927	26,239	26,062	0	(542)	0	(542)	0	25,520	0	0	0	1,043	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/25/2015	Paydown		18,115	19,823	18,647	18,521	0	(406)	0	(406)	0	18,115	0	0	0	741	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2015	Paydown		924	924	920	920	0	4	0	4	0	924	0	0	0	33	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2015	Paydown		8,760	8,760	8,224	8,487	0	272	0	272	0	8,760	0	0	0	291	06/25/2034	1FM
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		09/01/2015	Paydown		6,231	6,231	6,227	6,165	0	66	0	66	0	6,231	0	0	0	221	02/18/2035	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		09/01/2015	Paydown		43,859	43,859	43,858	43,035	0	824	0	824	0	43,859	0	0	0	1,649	06/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2015	Paydown		51,634	51,634	50,581	50,624	0	1,011	0	1,011	0	51,634	0	0	0	1,174	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2015	Paydown		102,197	102,197	103,314	103,314	0	(1,118)	0	(1,118)	0	102,197	0	0	0	2,353	06/25/2044	1FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		09/01/2015	Paydown		24,110	24,110	25,410	24,544	0	(435)	0	(435)	0	24,110	0	0	0	1,056	07/16/2034	1FM
21684B-ZN-7	ROBOBANK NEDERLAND 0.291% 07/17/15		07/17/2015	Maturity		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	2,267	07/17/2015	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2015	Paydown		192,782	192,782	185,515	187,193	0	5,589	0	5,589	0	192,782	0	0	0	7,002	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2015	Paydown		105,316	105,316	105,251	104,955	0	361	0	361	0	105,316	0	0	0	3,259	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2015	Paydown		167,470	167,470	162,132	164,335	0	3,135	0	3,135	0	167,470	0	0	0	6,426	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		09/01/2015	Paydown		18,331	18,331	16,944	17,170	0	1,161	0	1,161	0	18,331	0	0	0	672	04/25/2036	2FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2015	Paydown		816,805	816,805	823,442	816,386	0	419	0	419	0	816,805	0	0	0	27,381	12/15/2040	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2015	Redemption 100.0000		8,720	8,720	8,720	0	0	0	0	0	0	8,720	0	0	0	151	05/15/2034	1FE
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		09/01/2015	Paydown		549,021	549,021	554,494	549,936	0	(915)	0	(915)	0	549,021	0	0	0	15,579	06/01/2017	1FM
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		07/30/2015	Various		82,211	81,000	89,550	87,546	0	(649)	0	(649)	0	86,897	0	(4,686)	(4,686)	3,711	03/15/2020	3FE
23311R-AE-6	DCP MIDSTREAM LLC 4.750% 09/30/21		07/14/2015	RBC/DAIN		2,097,810	2,119,000	2,250,420	2,226,107	0	(7,652)	0	(7,652)	0	2,218,455	0	(120,645)	(120,645)	80,242	09/30/2021	3FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2015	Paydown		61,957	61,957	58,714	61,225	0	732	0	732	0	61,957	0	0	0	2,144	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2015	Paydown		21,706	24,993	22,773	22,768	0	(1,062)	0	(1,062)	0	21,706	0	0	0	965	09/25/2035	3FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2015	Paydown		79,574	79,574	72,770	72,482	0	7,091	0	7,091	0	79,574	0	0	0	3,058	02/25/2036	2FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2015	Paydown		13,604	13,604	11,734	10,886	0	2,718	0	2,718	0	13,604	0	0	0	604	07/25/2036	1FM
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		08/20/2015	Call 100.0000		1,877,000	1,877,000	2,435,220	2,198,104	0	(82,176)	0	(82,176)	0	2,115,928	0	(238,928)	(238,928)	459,941	06/01/2017	2FE
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		2,030,000	2,000,000	1,994,320	1,995,463	0	260	0	260	0	1,995,723	0	34,277	34,277	65,017	05/24/2022	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2015	Paydown		170,244	170,244	168,858	168,922	0	1,322	0	1,322	0	170,244	0	0	0	3,445	06/25/2043	1FM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		09/01/2015	Paydown		56,716	56,716	53,976	53,946	0	2,769	0	2,769	0	56,716	0	0	0	2,088	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2015	Paydown		76,973	76,973	68,462	72,140	0	7,826	2,993	4,833	0	76,973	0	0	0	2,867	08/25/2035	2FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		09/01/2015	Paydown		191,284	191,284	197,382	191,046	0	238	0	238	0	191,284	0	0	0	6,824	10/15/2035	1FM
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		07/15/2015	Maturity		800,000	800,000	815,816	813,705	0	(13,705)	0	(13,705)	0	800,000	0	0	0	32,000	07/15/2015	2FE
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		09/01/2015	Redemption 100.0000		75,458	75,458	74,864	75,323	0	134	0	134	0	75,458	0	0	0	3,684	02/01/2018	2
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2015	Paydown		34,416	35,328	33,859	33,169	0	1,247	0	1,247	0	34,416	0	0	0	1,483	07/25/2037	5FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2015	Paydown		116,346	116,346	110,747	113,920	0	2,426	0	2,426	0	116,346	0	0	0	3,793	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		09/01/2015	Paydown		46,782	46,782	47,249	46,864	0	(82)	0	(82)	0	46,782	0	0	0	1,439	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2015	Paydown		53,838	53,838	55,452	54,523	0	(686)	0	(686)	0	53,838	0	0	0	1,319	08/10/2043	1FM
36828Q-QE-9	GECMC 2005-C4 A4 5.543% 11/10/45		09/01/2015	Paydown		666,740	666,740	686,117	668,893	0	(2,153)	0	(2,153)	0	666,740	0	0	0	23,858	11/10/2045	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.464% 03/10/44		09/01/2015	Paydown		260,218	260,218	258,602	259,682	0	536	0	536	0	260,218	0	0	0	9,400	03/10/2044	1FM
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		07/30/2015	BARCLAYS		1,005,070	1,000,000	958,820	963,976	0	2,096	0	2,096	0	966,072	0	38,998	38,998	39,311	07/15/2023	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2015	Paydown		15,903	15,903	2,579	787	0	15,116	0	15,116	0	15,903	0	0	0	277	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2015	Paydown		24,608	28,126	25,096	23,902	0	706	0	706	0	24,608	0	0	0	1,237	02/25/2036	2FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2015	Paydown		88,543	88,543	79,872	78,424	0	10,119	0	10,119	0	88,543	0	0	0	3,261	12/25/2035	1FM
459200-AS-0	IBM 6.500% 01/15/28		07/30/2015	FTN FINANCIAL SECURITIES		1,253,640	1,000,000	1,258,990	1,242,465	0	(8,465)	0	(8,465)	0	1,234,000	0	19,640	19,640	68,431	01/15/2028	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2015	Paydown		26,975	26,975	26,974	26,923	0	52	0	52	0	26,975	0	0	0	1,006	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2015	Paydown		36,273	36,273	35,426	34,359	0	1,913	0	1,913	0	36,273	0	0	0	1,476	02/25/2036	4FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		09/01/2015	Paydown		44,301	49,127	43,297	41,786	0	2,995	480	2,515	0	44,301	0	0	0	2,949	01/25/2036	3FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		08/01/2015	Paydown		430,331	430,331	429,188	429,468	0	863	0	863	0	430,331	0	0	0	12,798	10/15/2042	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		09/01/2015	Paydown		74,045	74,045	74,785	74,186	0	(142)	0	(142)	0	74,045	0	0	0	1,562	07/15/2046	1FM
478366-AR-8	JOHNSON CONTROLS 5.500% 01/15/16		09/11/2015	KEY BANC-MCDONALD		507,910	500,000	499,015	499,857	0	18	0	18	0	499,875	0	8,035	8,035	32,007	01/15/2016	2FE
49326E-EC-3	KEYBANK NA 3.750% 08/13/15		08/13/2015	Maturity		700,000	700,000	706,587	0	0	(6,587)	0	(6,587)	0	700,000	0	0	0	13,125	08/13/2015	2FE
500255-AP-9	KOHLS CORP 6.250% 12/15/17		08/17/2015	Call 100.0000		1,000,000	1,000,000	1,004,470	1,001,692	0	(411)	0	(411)	0	1,001,281	0	(1,281)	(1,281)	158,338	12/15/2017	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2015	Paydown		32,050	35,477	30,223	29,989	0	2,062	0	2,062	0	32,050	0	0	0	1,621	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2015	Paydown		34,289	61,836	50,687	51,642	0	(17,353)	0	(17,353)	0	34,289	0	0	0	2,652	01/25/2037	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2015	Paydown		26,644	26,644	26,644	26,644	0	0	0	0	0	26,644	0	0	0	915	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2015	Paydown		161,184	161,184	159,900	157,654	0	3,531	0	3,531	0	161,184	0	0	0	5,964	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		09/01/2015	Paydown		19,590	20,223	19,048	18,632	0	958	0	958	0	19,590	0	0	0	782	06/25/2036	2FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2015	Paydown		3	6,688	5,255	5,455	0	(5,452)	0	(5,452)	0	3	0	0	0	250	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.604% 05/25/37		09/01/2015	Paydown		2	4,726	3,322	3,441	0	(3,439)	0	(3,439)	0	2	0	0	0	205	05/25/2037	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		09/01/2015	Redemption 100.0000		28,611	28,611	29,764	28,825	0	(214)	0	(214)	0	28,611	0	0	0	1,661	07/01/2017	2
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2015	Paydown		17,552	17,552	17,551	17,514	0	38	0	38	0	17,552	0	0	0	568	11/25/2035	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.460% 11/12/37		07/01/2015	Paydown		306,756	306,756	308,516	306,636	0	119	0	119	0	306,756	0	0	0	9,548	11/12/2037	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/05/2015	Redemption 100.0000		136,667	136,667	136,667	136,667	0	0	0	0	0	136,667	0	0	0	7,750	08/01/2025	1FE
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		09/01/2015	Paydown		629,346	629,346	635,640	629,926	0	(579)	0	(579)	0	629,346	0	0	0	17,090	09/15/2047	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2015	Paydown		45,594	45,594	44,354	45,166	0	428	0	428	0	45,594	0	0	0	1,680	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2015	Paydown		29,779	29,779	20,168	19,325	0	10,455	0	10,455	0	29,779	0	0	0	599	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/25/2015	Paydown		8,811	8,811	4,964	5,174	0	3,713	76	3,637	0	8,811	0	0	0	171	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		08/01/2015	Paydown		27,961	27,961	17,766	16,697	0	11,264	0	11,264	0	27,961	0	0	0	979	10/25/2046	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2015	Paydown		60,670	60,670	59,154	59,164	0	1,506	0	1,506	0	60,670	0	0	0	1,224	07/25/2043	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2015	Paydown		31,585	31,585	26,265	25,044	0	6,541	0	6,541	0	31,585	0	0	0	1,185	03/25/2047	1FM
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		07/08/2015	JEFFERIES & CO		3,953,280	4,000,000	3,923,040	3,933,328	0	3,616	0	3,616	0	3,936,944	0	16,336	16,336	123,500	08/01/2023	2FE
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		09/01/2015	Redemption 100.0000		43,058	43,058	42,931	43,019	0	39	0	39	0	43,058	0	0	0	2,315	11/01/2019	2
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		09/15/2015	Maturity		489,000	489,000	494,599	0	0	(5,599)	0	(5,599)	0	489,000	0	0	0	9,658	09/15/2015	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2015	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		09/01/2015	Redemption 100.0000		29,176	29,176	28,433	29,010	0	166	0	166	0	29,176	0	0	0	1,505	02/01/2018	2
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		07/29/2015	ROBERT W. BAIRD		975,060	1,000,000	997,420	0	0	55	0	55	0	997,475	0	(22,415)	(22,415)	14,194	03/15/2025	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2015	Paydown		31,078	46,939	39,270	39,545	0	(8,466)	0	(8,466)	0	31,078	0	0	0	2,224	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		08/26/2015	Paydown		15,081	15,081	15,270	15,157	0	(75)	0	(75)	0	15,081	0	0	0	466	10/26/2034	1FM
74986@-AK-7	RREEF AMERICA II PP 4.180% 11/02/15		07/06/2015	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	20,004	11/02/2015	1
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/25/2015	Paydown		2,892	2,892	1,844	1,733	0	1,159	0	1,159	0	2,892	0	0	0	113	04/25/2037	2FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/25/2015	Paydown		6,137	6,137	4,675	4,786	0	1,379	28	1,351	0	6,137	0	0	0	254	05/25/2036	3FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		09/01/2015	Paydown		44,922	44,922	44,902	45,162	0	(240)	0	(240)	0	44,922	0	0	0	1,581	09/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2015	Paydown		152,064	189,108	171,192	170,001	0	(17,937)	0	(17,937)	0	152,064	0	0	0	8,413	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2015	Paydown		7,764	10,434	8,598	8,684	0	(920)	0	(920)	0	7,764	0	0	0	473	03/25/2036	3FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2015	Paydown		40,275	49,281	34,218	33,505	0	6,770	0	6,770	0	40,275	0	0	0	2,332	09/25/2036	2FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/25/2015	Paydown		11,801	22,045	17,556	17,946	0	(5,684)	461	(6,145)	0	11,801	0	0	0	951	04/25/2036	3FM
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2015	Paydown		27,505	27,505	27,504	27,498	0	7	0	7	0	27,505	0	0	0	542	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		09/01/2015	Paydown		44,392	44,392	44,558	0	0	(166)	0	(166)	0	44,392	0	0	0	729	05/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2015	Paydown		197,857	197,857	192,416	192,706	0	5,151	0	5,151	0	197,857	0	0	0	4,450	09/25/2043	1FM
828807-BP-1	SIMON PROPERTY GROUP INC 5.750% 12/01/15		09/02/2015	Call 100.0000		500,000	500,000	499,450	499,906	0	(26)	0	(26)	0	499,880	0	120	120	21,642	12/01/2015	1FE
84265V-AB-1	SOUTHERN COPPER CORP 6.375% 07/27/15		07/27/2015	Maturity		100,000	100,000	99,488	99,954	0	46	0	46	0	100,000	0	0	0	6,375	07/27/2015	2FE
843646-AF-7	SOUTHERN POWER 4.875% 07/15/15		07/15/2015	Maturity		500,000	500,000	468,075	497,920	0	2,080	0	2,080	0	500,000	0	0	0	24,375	07/15/2015	2FE
845437-BG-6	SOUTHWESTERN ELEC POWER 4.900% 07/01/15		07/01/2015	Maturity		500,000	500,000	467,320	497,219	0	2,781	0	2,781	0	500,000	0	0	0	24,500	07/01/2015	2FE
86359A-Q5-5	SASC 2003-28XS A5 6.049% 09/25/33		09/01/2015	Paydown		55,361	55,361	55,343	55,223	0	138	0	138	0	55,361	0	0	0	2,294	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2015	Paydown		355,575	355,575	350,005	352,548	0	3,027	0	3,027	0	355,575	0	0	0	13,488	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2015	Paydown		159,936	162,856	151,766	146,737	0	13,199	0	13,199	0	159,936	0	0	0	6,504	10/25/2035	4FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2015	Paydown		229,908	229,908	229,009	230,504	0	(596)	0	(596)	0	229,908	0	0	0	7,179	11/25/2036	1FM
87612E-BA-3	TARGET CORP 4.000% 07/01/42		09/14/2015	JEFFERIES & CO		2,937,000	3,000,000	2,935,770	2,938,672	0	722	0	722	0	2,939,394	0	(2,394)	(2,394)	145,333	07/01/2042	1FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2015	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	4,275	02/01/2030	2AM
89566E-AF-5	TRISTATE GEN/TRANS ASSN 4.700% 11/01/44		09/03/2015	Tax Free Exchange		5,579,766	5,500,000	5,581,020	5,580,657	0	(891)	0	(891)	0	5,579,766	0	0	0	217,571	11/01/2044	1FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/13/2015	WILLIAM BLAIR & COMPANY		57,578	54,000	55,424	54,955	0	(166)	0	(166)	0	54,789	0	2,789	2,789	3,020	05/15/2020	4FE
92343V-CY-8	VERIZON COMMUNICATIONS 4.672% 03/15/55		08/25/2015	Tax Free Exchange		2,310,784	2,365,000	2,310,636	0	0	147	0	147	0	2,310,784	0	0	0	49,722	03/15/2055	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2015	Paydown		24,716	24,716	24,716	24,705	0	11	0	11	0	24,716	0	0	0	490	09/13/2028	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2015	Paydown		62,005	62,005	62,722	62,131	0	(126)	0	(126)	0	62,005	0	0	0	2,471	12/15/2043	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2015	Paydown		13,873	17,835	13,442	14,143	0	(270)	0	(270)	0	13,873	0	0	0	561	05/25/2036	3FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		09/25/2015	Paydown		46,306	46,306	28,839	31,761	0	16,553	2,008	14,545	0	46,306	0	0	0	1,074	10/25/2036	1FM
92658T-AM-0	VIDEOTRON LTD 9.125% 04/15/18	A	07/16/2015	Call 101.5210		14,213	14,000	13,789	13,904	0	13	0	13	0	13,917	0	296	296	749	04/15/2018	3FE

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)
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	08/03/2015	BANK of AMERICA SEC		347,738	330,000	343,826	339,327	0	(2,005)	0	(2,005)	0	337,322	0	10,416	10,416	21,718	08/15/2018	4FE
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F	07/01/2015	HONG KONG SHANGHAI BK		1,038,270	1,000,000	1,025,140	1,017,674	0	(1,431)	0	(1,431)	0	1,016,244	0	22,026	22,026	25,313	11/04/2020	1FE
65504L-AB-3	NOBLE HOLDING INTL LTD 3.450% 08/01/15	F	08/01/2015	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	17,250	08/01/2015	2FE
767201-AK-2	RIO TINTO FIN USA LTD 3.500% 11/02/20	F	08/18/2015	RBC/DAIN		4,139,920	4,000,000	4,173,680	4,122,028	0	(12,393)	0	(12,393)	0	4,109,634	0	30,286	30,286	112,389	11/02/2020	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	09/02/2015	DEUTSCHE BANK		948,420	1,000,000	980,900	983,548	0	1,196	0	1,196	0	984,744	0	(36,324)	(36,324)	27,257	04/24/2023	1FE
N3386#-AE-9	FUGRO NV PP 4.050% 08/17/18	F	09/29/2015	Redemption 100.0000		124,307	124,307	124,307	124,307	0	0	0	0	0	124,307	0	0	0	6,889	08/17/2018	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						58,096,867	58,178,114	58,798,498	52,549,083	0	30,820	10,811	20,009	0	58,483,311	0	(386,445)	(386,445)	2,658,828	XXX	XXX
171232-AP-6	CHUBB 6.375% 03/29/67		08/11/2015	Various		512,250	500,000	500,975	500,243	0	(73)	0	(73)	0	500,170	0	12,080	12,080	26,350	03/29/2067	1FE
29379V-AN-3	ENTERPRISE PRODUCTS 7.000% 06/01/67		08/19/2015	BARCLAYS		171,563	183,000	176,049	180,335	0	(4,238)	0	(4,238)	0	176,097	0	(4,535)	(4,535)	9,358	06/01/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						683,813	683,000	677,024	680,578	0	(4,311)	0	(4,311)	0	676,267	0	7,545	7,545	35,708	XXX	XXX
8399997. Total - Bonds - Part 4						74,956,062	75,196,496	75,891,604	61,712,275	0	(130,411)	136,230	(266,641)	0	75,319,998	0	(363,938)	(363,938)	3,199,719	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						74,956,062	75,196,496	75,891,604	61,712,275	0	(130,411)	136,230	(266,641)	0	75,319,998	0	(363,938)	(363,938)	3,199,719	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						74,956,062	XXX	75,891,604	61,712,275	0	(130,411)	136,230	(266,641)	0	75,319,998	0	(363,938)	(363,938)	3,199,719	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
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	347		1,862.00	28,519			59,601		59,601	(3,087)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	620		1,878.00	45,623			96,826		96,826	(6,511)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	441		2,040.00	28,871			3,874		3,874	(25,999)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	857		2,057.00	48,583			155		155	(49,160)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	281		1,862.00	36,516			21,075		21,075	(48,189)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	1,742		1,881.00	208,641			106,363		106,363	(297,879)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	2,128		2,040.00	240,002			13,133		13,133	(268,636)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	1,536		2,060.00	157,307			5,683		5,683	(179,066)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	474		1,990.00	38,384			19,521		19,521	(31,432)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,377		1,990.00	178,969			40,963		40,963	(193,138)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,095		2,006.00	78,629			29,610		29,610	(75,702)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,782		2,010.00	213,839			39,729		39,729	(240,469)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	626		1,993.00		49,771		26,263		26,263	(23,508)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	1,203		1,993.00		156,291		46,734		46,734	(109,557)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	830		2,009.00		58,369		21,133		21,133	(37,235)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	688		2,013.00		80,722		21,182		21,182	(59,540)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	532		2,097.00		38,069		217		217	(37,852)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	337		2,097.00		40,748		4,796		4,796	(35,952)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	594		2,114.00		36,763		94		94	(36,669)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	372		2,118.00		40,690		3,902		3,902	(36,788)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	399		2,053.00		30,061		2,854		2,854	(27,207)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	231		2,053.00		28,132		7,434		7,434	(20,698)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	533		2,071.00		35,127		1,988		1,988	(33,139)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/15/2016	6,873		2,074.00		759,322		177,615		177,615	(581,707)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	590		2,107.00		69,337		13,699		13,699	(55,638)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	512		2,107.00		32,691		868		868	(31,823)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,042		2,124.00		56,424		914		914	(55,510)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	750		2,128.00		79,494		13,765		13,765	(65,729)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	454		2,123.00		31,121		736		736	(30,385)						100/100

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	395		2,123.00		47,795		9,575		9,575	(38,220)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	710		2,140.00		41,772		702		702	(41,070)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	1,059		2,144.00		115,777		20,612		20,612	(95,165)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	401		2,084.00		49,455		16,644		16,644	(32,811)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	467		2,084.00		32,485		3,137		3,137	(29,347)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	553		2,102.00		33,186		2,502		2,502	(30,684)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	11,910		2,105.00		1,328,127		416,735		416,735	(911,392)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	36		2,335.00		855		158		158	(697)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	558		2,107.00		63,953		22,272		22,272	(41,681)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	483		2,107.00		31,975		2,825		2,825	(29,149)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	427		2,125.00		24,186		1,747		1,747	(22,439)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	2,995		2,128.00		307,355		101,206		101,206	(206,149)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	92		2,360.00		1,836		354		354	(1,482)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	643		2,092.00		43,306		6,681		6,681	(36,625)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	817		2,092.00		96,530		40,969		40,969	(55,562)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	655		2,109.00		37,815		5,124		5,124	(32,691)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	1,480		2,112.00		156,277		64,091		64,091	(92,187)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	86		2,343.00		1,828		557		557	(1,270)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	976		1,978.00		135,191		100,673		100,673	(34,518)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	391		1,978.00		33,634		19,070		19,070	(14,564)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	740		1,995.00		56,930		30,873		30,873	(26,058)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	1,619		1,998.00		139,278		151,507		151,507	12,229						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	239		2,215.00		9,750		5,775		5,775	(3,975)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,303,883	4,412,428	0	1,804,516	XXX	1,804,516	(4,463,712)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,303,883	4,412,428	0	1,804,516	XXX	1,804,516	(4,463,712)	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										1,303,883	4,412,428	0	1,804,516	XXX	1,804,516	(4,463,712)	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										1,303,883	4,412,428	0	1,804,516	XXX	1,804,516	(4,463,712)	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

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2014	10/15/2015	1,742		2,095.00	(59,704)			(112)		(112)	155,126	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2014	10/15/2015	281		2,123.00	(7,806)			(6)		(6)	21,076	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2014	11/13/2015	1,536		2,295.00	(29,769)						36,076	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2014	11/13/2015	2,128		2,325.00	(29,946)						36,796	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,782		2,238.00	(50,391)			(385)		(385)	76,774	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,377		2,268.00	(27,771)			(154)		(154)	47,227	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	688		2,242.00		(17,679)		(285)		(285)	17,394	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	1,203		2,272.00		(24,450)		(273)		(273)	24,177	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/13/2015	02/15/2016	372		2,359.00		(7,107)		(33)		(33)	7,074	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/13/2015	02/15/2016	337		2,391.00		(4,590)		(16)		(16)	4,574	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/15/2016	6,873		2,310.00		(138,315)		(4,583)		(4,583)	133,732	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/15/2016	231		2,341.00		(3,321)		(93)		(93)	3,228	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	750		2,338.00		(17,226)		(422)		(422)	16,805	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	590		2,412.00		(6,089)		(89)		(89)	6,000	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	1,059		2,356.00		(25,179)		(804)		(804)	24,375	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	395		2,431.00		(3,606)		(95)		(95)	3,510	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	36		2,251.00		(1,635)		(261)		(261)	1,374	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	11,910		2,314.00		(325,205)		(36,483)		(36,483)	288,722	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	365		2,387.00		(4,952)		(362)		(362)	4,590	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	92		2,276.00		(3,402)		(691)		(691)	2,711	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	2,995		2,339.00		(58,063)		(10,184)		(10,184)	47,880	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	466		2,413.00		(3,438)		(510)		(510)	2,928	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	86		2,259.00		(3,441)		(975)		(975)	2,465	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	1,480		2,322.00		(31,255)		(8,473)		(8,473)	22,782	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	731		2,395.00		(6,576)		(1,594)		(1,594)	4,982	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	239		2,136.00		(14,909)		(9,237)		(9,237)	5,672	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	1,619		2,196.00		(1,601)		(39,104)		(39,104)	(37,503)	0	0	0	0		100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	737		2,265.00		(18,517)		(9,541)		(9,541)	8,976	0	0	0	0		100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(205,387)	(720,556)	0	(124,765)	XXX	(124,765)	969,523	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(205,387)	(720,556)	0	(124,765)	XXX	(124,765)	969,523	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

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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)
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										(205,387)	(720,556)	0	(124,765)	XXX	(124,765)	969,523	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(205,387)	(720,556)	0	(124,765)	XXX	(124,765)	969,523	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		77,929,000	3 Month LIBOR / (2.85)			(1,506,102)			(4,453,884)					694,290		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,506,102)	0	XXX	(4,453,884)	0	0	0	0	694,290	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,506,102)	0	XXX	(4,453,884)	0	0	0	0	694,290	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,506,102)	0	XXX	(4,453,884)	0	0	0	0	694,290	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(1,506,102)	0	XXX	(4,453,884)	0	0	0	0	694,290	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,506,102)	0	XXX	(4,453,884)	0	0	0	0	694,290	XXX	XXX
1409999. Subtotal - Hedging Other										1,098,496	3,691,872	0	1,679,751	XXX	1,679,751	(3,494,189)	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										1,098,496	3,691,872	(1,506,102)	1,679,751	XXX	(2,774,133)	(3,494,189)	0	0	0	694,290	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		
Barclays	G5GSEF7VJP5I70UK5573	Y	Y		350,149	(16,110)	334,039	350,149	(16,110)	334,039		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	Y		752,287	(37,735)	714,552	752,287	(37,735)	714,552		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		702,080	(70,920)	631,160	702,080	(70,920)	631,160		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(4,453,884)	0	694,290	694,290
0299999. Total NAIC 1 Designation				0	1,804,516	(124,765)	1,679,751	1,804,516	(4,578,649)	1,679,751	694,290	694,290
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				0	1,804,516	(124,765)	1,679,751	1,804,516	(4,578,649)	1,679,751	694,290	694,290
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,804,516	(124,765)						

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

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			18,437,263	18,437,263	10/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				18,437,263	18,437,263	XXX
9999999 - Totals				18,437,263	18,437,263	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (20,782,688) Book/Adjusted Carrying Value $ (20,782,688)
2. Average balance for the year to date Fair Value $ 15,814,543 Book/Adjusted Carrying Value $ 15,814,543
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 464,373 NAIC 2 $ 17,972,890 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-C9-6	OPIC Flt % Due 1/15/2030 JJ15		1	3,900,000	3,900,000	01/15/2030
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJO10		1	1,200,000	1,200,000	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	600,000	600,000	09/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				5,700,000	5,700,000	XXX
0599999. Total - U.S. Government Bonds				5,700,000	5,700,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
593779-FW-6	MIAMI TRACE OH LSD BAN 1 1/2% Due 1/6/2016 Ann-1/6		1	1,405,810	1,403,676	01/06/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations				1,405,810	1,403,676	XXX
2499999. Total - U.S. Political Subdivisions Bonds				1,405,810	1,403,676	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	1,800,000	1,800,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	1,200,000	1,200,000	11/15/2038
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.67% Due 12/1/2015 JD1		1FE	502,540	502,569	12/01/2015
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,502,540	3,502,569	XXX
3199999. Total - U.S. Special Revenues Bonds				3,502,540	3,502,569	XXX
054937-AE-7	BB&T CORPORATION 5.2% Due 12/23/2015 JD23		1FE	758,147	757,468	12/23/2015
05565Q-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	600,000	600,000	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2016 Ann-4/26		2FE	1,734,568	1,735,518	04/26/2016
12189T-AB-0	BURLINGTON NORTH SANTA FE 6 7/8% Due 2/15/2016 FA15		1FE	306,592	306,573	02/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		1FE	801,710	800,263	11/15/2016
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.15% Due 12/15/2015 MN17		2FE	1,414,064	1,414,242	12/15/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	499,805	500,067	03/11/2016
30216B-FE-7	Export Development Canada (EDC Flt % Due 2/10/2016 FMAN10		1FE	1,000,000	1,000,000	02/10/2016
42217K-AV-8	HEALTH CARE REIT 3 5/8% Due 3/15/2016 MS15		2FE	302,976	303,549	03/15/2016
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	4,207,552	4,205,032	02/26/2016
50188F-AB-1	LG&E & KU ENERGY LLC 2 1/8% Due 11/15/2015 MN15		2FE	1,402,282	1,402,264	11/15/2015
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	2,300,000	2,300,000	01/01/2033
565849-AJ-5	MARATHON OIL CORP 0.9% Due 11/1/2015 MN1		2FE	599,869	599,975	11/01/2015
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJO14		1FE	500,000	500,000	07/14/2016
61747Y-CT-0	MORGAN STANLEY 3.45% Due 11/2/2015 MN2		1FE	1,503,386	1,503,414	11/02/2015
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	310,285	309,904	06/01/2016
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		1FE	1,004,882	1,005,300	11/15/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				19,246,116	19,243,570	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				19,246,116	19,243,570	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				26,351,926	26,347,246	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				3,502,540	3,502,569	XXX
6599999. Total Bonds				29,854,466	29,849,815	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			64,453	64,453	
	GEORGIA POWER CO CORP 5 1/4% Due 12/15/2015 JD15			504,638	504,890	12/15/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				569,090	569,343	XXX
000000-00-0	Huntington National Bank Money Market Account			3,106,297	3,106,297	
000000-00-0	Key Bank Money Market Account			3,102,676	3,102,676	
000000-00-0	BB&T Bank Money Market Account			3,107,400	3,107,400	
9099999. Total - Cash (Schedule E Part 1 type)				9,316,373	9,316,373	XXX
000000-00-0	AGL CAPITAL CORP CP 0.44% Due 10/27/2015 At Mat			2,998,680	2,998,680	10/27/2015
000000-00-0	BASIN ELECTRIC CP CP 0.14% Due 10/13/2015 At Mat			999,918	999,918	10/13/2015
000000-00-0	CINTAS CP 0.33% Due 10/1/2015 At Mat			2,099,962	2,099,962	10/01/2015
000000-00-0	DUKE ENERGY CORP CP 0.42% Due 10/7/2015 At Mat			2,698,866	2,698,866	10/07/2015
000000-00-0	MDU RESOURCES CP 0.38% Due 10/1/2015 At Mat			2,509,333	2,509,333	10/01/2015
000000-00-0	NATIONAL RURAL UTILITIES CP CP 0.14% Due 10/26/2015 At Mat			1,999,790	1,999,790	10/26/2015
000000-00-0	NSTAR ELECTRIC CP 0.14% Due 10/6/2015 At Mat			3,199,925	3,199,925	10/06/2015
000000-00-0	OKSPP CP 0.66% Due 10/1/2015 At Mat			3,099,659	3,099,659	10/01/2015
000000-00-0	SOUTH CAROLINA FUEL CO CP 0.37% Due 10/14/2015 At Mat			2,999,414	2,999,414	10/14/2015
000000-00-0	SOUTHERN CO FDG CP 0.47% Due 10/20/2015 At Mat			1,999,269	1,999,269	10/20/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				24,604,816	24,604,816	XXX
9999999 - Totals				64,344,745	64,340,347	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 26,296,382 Book/Adjusted Carrying Value $ 26,269,735
2. Average balance for the year to date Fair Value $ 73,398,068 Book/Adjusted Carrying Value $ 73,382,222

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	*
Branch Banking & Trust Co.	Winston-Salem, NC					4,306,867	4,308,147	4,309,428	XXX
Huntington Bank	Columbus, OH					4,305,982	4,307,027	4,308,123	XXX
Keycorp (Key Bank)	Cleveland, OH					3,101,728	3,102,202	3,102,676	XXX
Northern Trust	Chicago, IL					416,577	416,578	416,580	XXX
Cheviot Savings Bank	Cincinnati, OH					250,041	250,041	250,271	XXX
US Bank	Cincinnati, OH					(81,226)	(59,176)	(641,862)	XXX
Bank of New York Mellon	New York, NY					(2,247,317)	(4,957,506)	(859,436)	XXX
PNC Bank	Cincinnati, OH					(5,803,101)	680,592	(8,889,481)	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			261,189	234,693	250,552	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	4,510,740	8,282,598	2,246,851	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	4,510,740	8,282,598	2,246,851	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	4,510,740	8,282,598	2,246,851	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	2,998,680	367	0
BASIN ELECTRIC CP CP		09/22/2015	0.140	10/13/2015	999,918	35	0
CINTAS CP		09/29/2015	0.330	10/01/2015	2,099,962	39	0
DUKE ENERGY CORP CP		09/01/2015	0.420	10/07/2015	2,698,866	945	0
MDU RESOURCES CP		09/30/2015	0.380	10/01/2015	2,509,333	667	0
NATIONAL RURAL UTILITIES CP CP		09/29/2015	0.140	10/26/2015	1,999,790	16	0
NSTAR ELECTRIC CP		09/30/2015	0.140	10/06/2015	3,199,925	12	0
OKSPP CP		09/25/2015	0.660	10/01/2015	3,099,659	341	0
REED ELSEVIER INC CP		09/30/2015	0.280	10/01/2015	499,996	4	0
SOUTH CAROLINA FUEL CO CP		09/25/2015	0.370	10/14/2015	2,999,414	185	0
SOUTHERN CO FDG CP		09/22/2015	0.470	10/20/2015	1,999,269	235	0
VECTREN UTILITY CP		09/25/2015	0.320	10/02/2015	499,969	27	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					25,604,781	2,873	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					25,604,781	2,873	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					25,604,781	2,873	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					25,604,781	2,873	0
8699999 - Total Cash Equivalents					25,604,781	2,873	0