LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 26th day of April 2016

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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,101,914,875	0	10,101,914,875	10,217,365,911
2. Stocks:				
2.1 Preferred stocks	12,121,638	0	12,121,638	12,121,638
2.2 Common stocks	343,705,990	65,265,309	278,440,681	266,058,635
3. Mortgage loans on real estate:				
3.1 First liens	793,821,599	0	793,821,599	788,310,062
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 ($ 57,049,469), cash equivalents ($ 127,952,453) and short-term investments ($ 85,826,185)	270,828,107	0	270,828,107	109,739,042
6. Contract loans (including $ premium notes)	37,040,388	0	37,040,388	37,729,049
7. Derivatives	975,437	0	975,437	1,606,511
8. Other invested assets	225,974,289	0	225,974,289	223,079,309
9. Receivables for securities	9,282,364	0	9,282,364	15,694,417
10. Securities lending reinvested collateral assets	6,220,703	0	6,220,703	55,328,052
11. Aggregate write-ins for invested assets	15,766,510	0	15,766,510	7,660,127
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,817,651,900	65,265,309	11,752,386,591	11,734,692,753
13. Title plants less $ charged off (for Title insurers only)			0	
14. Investment income due and accrued	101,943,492	0	101,943,492	95,602,039
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	943,779	0	943,779	892,612
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	20,653,083		20,653,083	20,338,225
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,451,180	0	1,451,180	1,407,529
16.2 Funds held by or deposited with reinsured companies	616,242,430	0	616,242,430	625,434,856
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	15,250,724
18.2 Net deferred tax asset	26,798,262	0	26,798,262	24,081,417
19. Guaranty funds receivable or on deposit	1,112,588	0	1,112,588	1,147,749
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	149,710	149,710	0	0
25. Aggregate write-ins for other than invested assets	14,560,253	5,536,139	9,024,114	8,889,841
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,601,506,677	70,951,158	12,530,555,519	12,527,737,745
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	24,718,101	0	24,718,101	25,637,723
28. Total (Lines 26 and 27)	12,626,224,778	70,951,158	12,555,273,620	12,553,375,468
DETAILS OF WRITE-INS				
1101. Receivables for Collateral on Derivatives	15,766,510		15,766,510	7,660,127
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)	15,766,510	0	15,766,510	7,660,127
2501. CSV of Company Owned Life Insurance	9,024,114	0	9,024,114	8,889,841
2502. Disallowed IMR	5,536,139	5,536,139	0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,560,253	5,536,139	9,024,114	8,889,841

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,518,047,161 less $ included in Line 6.3 (including $ Modco Reserve)	9,518,047,161	9,565,248,140
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,384,917,196	1,413,140,189
4.	Contract claims:		
	4.1 Life	27,305,255	24,765,810
	4.2 Accident and health		
5.	Policyholders' dividends $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	645,538	603,763
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 $ 98,438 assumed and $ 1,536,773 ceded	1,635,211	1,416,719
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,644,035 , accident and health $ and deposit-type contract funds $	1,644,035	1,185,670
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		1,249,596
13.	Transfers to Separate Accounts due or accrued (net) (including $ (108,155) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(576,836)	(491,777)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,321,714	2,727,131
15.1	Current federal and foreign income taxes, including $ 1,272,485 on realized capital gains (losses)	12,380,841	
15.2	Net deferred tax liability		
16.	Unearned investment income	926,318	979,774
17.	Amounts withheld or retained by company as agent or trustee		14,551
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	6,078,333	5,369,882
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	154,611,723	149,420,626
	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	13,777,062	12,817,200
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	16,465,105	7,158,837
	24.09 Payable for securities	59,812,977	849,721
	24.10 Payable for securities lending	313,700,026	340,262,163
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	3,299,678	5,783,673
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,516,991,337	11,532,501,668
27.	From Separate Accounts Statement	24,718,101	25,637,723
28.	Total liabilities (Lines 26 and 27)	11,541,709,438	11,558,139,391
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	219,756,118	201,428,013
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,011,064,182	992,736,077
38.	Totals of Lines 29, 30 and 37	1,013,564,182	995,236,077
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,555,273,620	12,553,375,468
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	895,597	2,677,578
2502.	Unfunded Commitment to Low Income Tax Credit Property	1,210,563	1,891,504
2503.	Uncashed drafts and checks pending escheatment to the state	1,193,518	1,214,591
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)	3,299,678	5,783,673
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	160,174,281	135,604,265	578,631,912
2.	Considerations for supplementary contracts with life contingencies	431,610	1,619,352	4,747,217
3.	Net investment income	121,218,621	136,682,301	514,845,355
4.	Amortization of Interest Maintenance Reserve (IMR)	671,040	1,438,396	3,964,569
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	69,977	90,909	340,086
	8.2 Charges and fees for deposit-type contracts	592	653	2,764
	8.3 Aggregate write-ins for miscellaneous income	9,464,602	8,908,461	32,715,609
9.	Totals (Lines 1 to 8.3)	292,030,723	284,344,337	1,135,247,512
10.	Death benefits	59,063,132	46,790,496	193,063,814
11.	Matured endowments (excluding guaranteed annual pure endowments)	570,300	481,059	1,816,385
12.	Annuity benefits	62,029,930	66,375,675	271,448,285
13.	Disability benefits and benefits under accident and health contracts	642,695	663,466	2,626,805
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	142,049,243	161,567,026	657,760,648
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	11,901,030	9,813,412	47,514,965
18.	Payments on supplementary contracts with life contingencies	814,211	769,932	3,297,776
19.	Increase in aggregate reserves for life and accident and health contracts	(47,771,605)	(78,686,643)	(322,865,468)
20.	Totals (Lines 10 to 19)	229,298,936	207,774,423	854,663,210
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,791,415	7,376,738	29,448,728
22.	Commissions and expense allowances on reinsurance assumed	477,367	506,393	2,425,111
23.	General insurance expenses	21,548,860	22,110,771	94,540,347
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,757,656	2,350,736	7,930,893
25.	Increase in loading on deferred and uncollected premiums	(748,485)	(502,599)	(615,947)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,016,956)	(1,999,972)	(5,939,637)
27.	Aggregate write-ins for deductions	1,100,405	1,108,779	5,013,658
28.	Totals (Lines 20 to 27)	261,209,198	238,725,269	987,466,363
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	30,821,525	45,619,068	147,781,149
30.	Dividends to policyholders			0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	30,821,525	45,619,068	147,781,149
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	11,108,356	18,287,827	56,607,836
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)	19,713,169	27,331,241	91,173,313
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (195,178) (excluding taxes of $ 1,467,663 transferred to the IMR)	(5,886,664)	(9,044,511)	(23,204,041)
35.	Net income (Line 33 plus Line 34)	13,826,505	18,286,730	67,969,272
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	995,236,078	1,051,343,926	1,051,343,926
37.	Net income (Line 35)	13,826,505	18,286,730	67,969,272
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,729,348	5,687,529	35,398,066	56,518,309
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	4,446,193	(448,020)	12,759,844
41.	Change in nonadmitted assets	(441,026)	(4,389,788)	(17,438,699)
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			0
44.	Change in asset valuation reserve	(5,191,097)	(6,398,939)	3,083,425
45.	Change in treasury stock			0
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
	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			(179,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	18,328,104	42,448,049	(56,107,849)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,013,564,182	1,093,791,975	995,236,077
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed- Interest on Coinsurance Funds Withheld	9,326,474	8,782,639	32,694,954
08.302.	Company Owned Life Insurance	134,273	120,412	0
08.303.	Miscellaneous Income	3,855	5,410	20,655
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)	9,464,602	8,908,461	32,715,609
2701.	Pension Expense	615,633	827,601	3,278,077
2702.	Securities lending interest expense	484,771	281,178	1,391,218
2703.	Company Owned Life Insurance			344,363
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)	1,100,404	1,108,779	5,013,658
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	161,030,126	137,670,852	583,325,693
2. Net investment income	123,150,191	141,499,079	566,261,104
3. Miscellaneous income	18,727,597	16,407,985	47,045,489
4. Total (Lines 1 to 3)	302,907,914	295,577,916	1,196,632,286
5. Benefit and loss related payments	273,695,581	282,423,555	1,176,281,200
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(931,897)	(4,555,852)	(8,244,781)
7. Commissions, expenses paid and aggregate write-ins for deductions	33,721,879	32,794,292	138,511,905
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 1,272,485 tax on capital gains (losses)	(15,250,724)	15,164,975	61,766,889
10. Total (Lines 5 through 9)	291,234,839	325,826,970	1,368,315,213
11. Net cash from operations (Line 4 minus Line 10)	11,673,075	(30,249,054)	(171,682,927)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	521,950,941	617,097,247	2,545,157,245
12.2 Stocks	5,627,554	0	11,593,483
12.3 Mortgage loans	11,430,700	35,575,479	90,158,978
12.4 Real estate	0	0	0
12.5 Other invested assets	58,346	3,235,766	5,651,762
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(5,810)	(512)	(31,657)
12.7 Miscellaneous proceeds	115,138,435	138,678,912	261,545,099
12.8 Total investment proceeds (Lines 12.1 to 12.7)	654,200,166	794,586,892	2,914,074,910
13. Cost of investments acquired (long-term only):			
13.1 Bonds	412,919,018	656,419,638	2,093,119,718
13.2 Stocks	4,203,955	10,835,997	12,338,325
13.3 Mortgage loans	16,945,760	59,414,920	179,527,378
13.4 Real estate	0	0	0
13.5 Other invested assets	680,941	3,127,668	11,406,247
13.6 Miscellaneous applications	8,106,383	36,150,350	97,116,785
13.7 Total investments acquired (Lines 13.1 to 13.6)	442,856,057	765,948,573	2,393,508,453
14. Net increase (or decrease) in contract loans and premium notes	(688,661)	(389,237)	(1,949,932)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	212,032,770	29,027,555	522,516,389
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	(28,222,993)	31,665,888	(210,462,489)
16.5 Dividends to stockholders	0	0	79,897,825
16.6 Other cash provided (applied)	(34,393,786)	102,730,669	(59,276,778)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(62,616,779)	134,396,557	(349,637,092)
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)	161,089,065	133,175,058	1,196,370
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	109,739,042	108,542,672	108,542,672
19.2 End of period (Line 18 plus Line 19.1)	270,828,107	241,717,730	109,739,042

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

20.0001. Dividend to parent in the form of debt securities			(99,102,175)

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	56,377,116	55,625,466	226,141,880
3.	Ordinary individual annuities	82,963,665	68,004,395	245,042,493
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			15,244,288
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	139,340,781	123,629,861	486,428,661
12.	Deposit-type contracts	361,778,224	556,654,062	1,810,298,563
13.	Total	501,119,005	680,283,923	2,296,727,224
	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

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	State of Domicile	2016	2015
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	13,826,505	67,969,272
(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	13,826,505	67,969,272
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	1,013,564,182	995,236,077
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	1,013,564,182	995,236,077

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

C. Accounting Policy. No Change.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company made the following accounting change in 2016: 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 three month period ended March 31, 2016, 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 Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2016, 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
Total	XXX	XXX	0	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2016:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 6,350,816
2. 12 Months or Longer 20,767,720

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

1. Less than 12 Months 554,298,212

2. 12 Months or Longer 356,091,781

(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 $331.4 million.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit (LIHTC) 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	975,438	0	975,438

* 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	(16,465,105)	0	(16,465,105)

* 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. No Change.

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 (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $1.7 billion. The Company calculated this amount after a review of its pledgedable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	15,776,342	15,776,342	
(b) Membership Stock - Class B	0		
(c) Activity Stock	37,363,758	37,363,758	
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	53,140,100	53,140,100	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,700,000,000	XXX	XXX

2. Prior Year-end

(a) Membership Stock - Class A	15,776,342	15,776,342	
(b) Membership Stock - Class B	0		
(c) Activity Stock	37,363,758	37,363,758	
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	53,140,100	53,140,100	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,900,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	15,776,342	15,776,342				
2. Class B	0					

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB
a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,639,285,756	1,563,100,288	1,359,458,000
2. Current Year General Account Total Collateral Pledged	1,639,285,756	1,563,100,288	1,359,458,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,662,722,361	1,611,107,068	1,395,958,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	1,671,622,401	1,599,594,476	1,370,458,000
2. Current Year General Account Maximum Collateral Pledged	1,671,622,401	1,599,594,476	1,370,458,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,931,913,557	1,816,557,569	1,661,790,000

(4) Borrowing from FHLB
a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	0			XXX
(b) Funding Agreements	1,359,458,000	1,359,458,000		1,336,766,591
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	1,359,458,000	1,359,458,000	0	1,336,766,591
2. Prior Year-end				
(a) Debt	0			XXX
(b) Funding Agreements	1,395,958,000	1,395,958,000		1,363,220,073
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	1,395,958,000	1,395,958,000	0	1,363,220,073

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1.Debt	0		
2.Funding Agreements	1,370,458,000	1,370,458,000	
3.Other	0		
4.Aggregate Total (Lines 1+2+3)	1,370,458,000	1,370,458,000	0

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost. No change.

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 March 31, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	0	316,750	0	316,750
Bonds: RMBS	0	1,961,990	0	1,961,990
Common stock: Industrial & miscellaneous	224,235,198	0	0	224,235,198
Derivative assets: Credit default swaps	0	975,438	0	975,438
Separate account assets*	21,301,314	0	0	21,301,314
Total assets at fair value	245,536,512	3,254,178	0	248,790,690

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Interest rate contracts	0	(13,383,998)	0	(13,383,998)
Derivative liabilities: Credit default swaps	0	(3,081,107)	0	(3,081,107)
Total liabilities at fair value	0	(16,465,105)	0	(16,465,105)

*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.

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	10,360,639,283	10,101,914,875	15,155,115	9,908,947,188	437,285,442	
Common stock: Unaffiliated **	277,375,298	277,375,298	277,375,298	0	0	
Preferred stock	12,435,556	12,121,638	0	0	12,435,556	
Mortgage loans	835,403,642	793,821,599	0	0	835,403,642	
Cash, cash equivalents, & short-term investments	270,830,542	270,828,107	270,830,542	0	0	
Other invested assets: Surplus notes	37,839,109	33,404,846	0	37,839,109	0	
Securities lending reinvested collateral assets	6,220,703	6,220,703	6,220,703	0	0	
Derivative assets	975,438	975,438	0	975,438	0	
Separate account assets	24,805,408	24,718,101	23,628,213	1,177,194	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,989,210,701)	(8,711,720,086)	0	0	(8,989,210,701)	
Derivative liabilities	(19,431,152)	(16,465,105)	0	(16,465,105)	(2,966,047)	
Separate account liability *	(3,016,817)	(2,948,105)	0	0	(3,016,817)	
Securities lending liability	(313,700,026)	(313,700,026)	0	(313,700,026)	0	

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

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

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

Debt Securities and Surplus Notes

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. 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.

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

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

(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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Presentation, wording, and contact persons

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: $ 41,009,234

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	$ 63,854,807	$ 66,330,692
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 147,107,092	$ 151,533,526
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 210,961,899	$ 217,864,218
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. $ 331,387,355

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 331,399,519

16.3 Total payable for securities lending reported on the liability page. $ 313,700,026

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis 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	$ 793,821,599
	1.14 Total Mortgages in Good Standing	$ 793,821,599
	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)	$ 793,821,599
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

STATEMENT AS OF MARCH 31, 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	415,752	400,598			816,350	0
2.	Alaska AK	N	13,495	0			13,495	0
3.	Arizona AZ	L	247,007	242,170			489,177	0
4.	Arkansas AR	L	57,305	3,231,915			3,289,220	0
5.	California CA	L	1,609,831	1,980,511			3,590,342	0
6.	Colorado CO	L	110,761	376,634			487,395	0
7.	Connecticut CT	L	275,154	1,517,422			1,792,576	0
8.	Delaware DE	L	51,608	0			51,608	0
9.	District of Columbia DC	L	31,833	496			32,329	0
10.	Florida FL	L	3,429,111	4,099,021			7,528,132	10,001
11.	Georgia GA	L	402,104	487,299			889,403	0
12.	Hawaii HI	L	35,502	1,729,997			1,765,499	0
13.	Idaho ID	L	5,307	4,937			10,244	0
14.	Illinois IL	L	2,882,264	6,040,328			8,922,592	0
15.	Indiana IN	L	4,276,500	5,738,327			10,014,827	145,359
16.	Iowa IA	L	47,284	1,705,681			1,752,965	0
17.	Kansas KS	L	189,988	1,068,249			1,258,237	0
18.	Kentucky KY	L	2,991,457	1,814,306			4,805,763	184,402
19.	Louisiana LA	L	1,133,386	3,337,472			4,470,858	0
20.	Maine ME	N	4,279	0			4,279	0
21.	Maryland MD	L	590,545	1,315,608			1,906,153	0
22.	Massachusetts MA	L	13,375	349,677			363,052	0
23.	Michigan MI	L	2,490,296	6,139,018			8,629,314	0
24.	Minnesota MN	L	590,772	241,602			832,374	0
25.	Mississippi MS	L	820,629	1,486,121			2,306,750	0
26.	Missouri MO	L	855,396	4,312,405			5,167,801	53,886
27.	Montana MT	L	6,323	265,143			271,466	0
28.	Nebraska NE	L	19,226	989,616			1,008,842	0
29.	Nevada NV	L	69,236	30,544			99,780	0
30.	New Hampshire NH	N	2,713	75			2,788	0
31.	New Jersey NJ	L	789,797	100,150			889,947	0
32.	New Mexico NM	L	30,821	2,032,202			2,063,023	0
33.	New York NY	N	38,823	(12,552)			26,271	0
34.	North Carolina NC	L	4,845,979	978,845			5,824,824	0
35.	North Dakota ND	L	4,849	0			4,849	0
36.	Ohio OH	L	16,274,216	13,047,130			29,321,346	361,319,576
37.	Oklahoma OK	L	172,777	2,887,391			3,060,168	0
38.	Oregon OR	L	48,941	156,443			205,384	0
39.	Pennsylvania PA	L	5,375,361	2,509,603			7,884,964	25,000
40.	Rhode Island RI	N	3,078	0			3,078	0
41.	South Carolina SC	L	463,766	391,363			855,129	0
42.	South Dakota SD	L	8,171	200,000			208,171	0
43.	Tennessee TN	L	868,103	1,866,407			2,734,510	0
44.	Texas TX	L	1,080,633	4,542,426			5,623,059	0
45.	Utah UT	L	25,913	0			25,913	0
46.	Vermont VT	L	2,038	44,147			46,185	0
47.	Virginia VA	L	261,445	36,174			297,619	0
48.	Washington WA	L	111,791	150			111,941	0
49.	West Virginia WV	L	1,228,497	1,109,457			2,337,954	40,000
50.	Wisconsin WI	L	382,372	3,191,329			3,573,701	0
51.	Wyoming WY	L	11,991	0			11,991	0
52.	American Samoa AS	N	0	0			0	0
53.	Guam GU	L	5,619	977,828			983,447	0
54.	Puerto Rico PR	N	2,246	0			2,246	0
55.	U.S. Virgin Islands VI	N	191	0			191	0
56.	Northern Mariana Islands MP	N	0	0			0	
57.	Canada CAN	N	0	0			0	
58.	Aggregate Other Aliens OT	XXX	13,936	0	0	0	13,936	0
59.	Subtotal	(a) 47	55,719,793	82,963,665	0	0	138,683,458	361,778,224
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	657,323				657,323	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	56,377,116	82,963,665	0	0	139,340,781	361,778,224
96.	Plus Reinsurance Assumed	XXX	27,746,791	(2,119,676)			25,627,115	
97	Totals (All Business)	XXX	84,123,907	80,843,989	0	0	164,967,896	361,778,224
98.	Less Reinsurance Ceded	XXX	4,121,739	462			4,122,201	
99.	Totals (All Business) less Reinsurance Ceded	XXX	80,002,168	80,843,527	0	0	160,845,695	361,778,224
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	11,965				11,965	
58002.	MEX Mexico	XXX	1,971				1,971	
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	13,936	0	0	0	13,936	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	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	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.870	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	97.450	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	35.590	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	44.890	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	71.090	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	1.290	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	32.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.830	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	4.830	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	75.960	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	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.070	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	4.180	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	99.490	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	88.160	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	90.320	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	9.950	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.510	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	6.780	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	5.470	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	3.860	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	3.280	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	6.400	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	96.130	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miller 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	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	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	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				Randolph 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	81-1286981				Russell Bay Investor Holdings, LLC	NV	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	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
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	

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	788,310,062	698,557,220
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		127,505,757
	2.2 Additional investment made after acquisition	16,945,760	52,021,621
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		400,000
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	11,430,700	90,158,978
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,522	15,558
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)	793,821,600	788,310,062
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	793,821,600	788,310,062
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	793,821,600	788,310,062

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	223,079,310	216,847,521
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		18,831,264
	2.2 Additional investment made after acquisition		1,818,981
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	2,962,048	(8,731,146)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	58,346	5,651,762
8.	Deduct amortization of premium and depreciation	8,723	35,548
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	225,974,289	223,079,310
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	225,974,289	223,079,310

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	10,558,256,143	11,124,938,828
2.	Cost of bonds and stocks acquired	417,122,969	2,105,458,024
3.	Accrual of discount	1,714,806	9,329,180
4.	Unrealized valuation increase (decrease)	13,205,570	36,461,967
5.	Total gain (loss) on disposals	5,321,616	20,266,933
6.	Deduct consideration for bonds and stocks disposed of	527,578,478	2,672,774,471
7.	Deduct amortization of premium	10,300,117	47,001,920
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		18,422,398
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,457,742,509	10,558,256,143
11.	Deduct total nonadmitted amounts	65,265,309	62,709,952
12.	Statement value at end of current period (Line 10 minus Line 11)	10,392,477,200	10,495,546,191

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)	6,480,526,032	846,964,092	952,300,399	32,397,349	6,407,587,074			6,480,526,032
2. NAIC 2 (a)	2,953,804,697	1,993,568,634	1,830,835,621	(102,676,342)	3,013,861,368			2,953,804,697
3. NAIC 3 (a)	476,276,322	38,719,538	48,022,039	4,300,680	471,274,501			476,276,322
4. NAIC 4 (a)	310,696,642	5,491,100	9,237,884	(15,828,701)	291,121,157			310,696,642
5. NAIC 5 (a)	46,295,159	4,907	45,046	69,937,244	116,192,264			46,295,159
6. NAIC 6 (a)	15,422,026	0	0	235,122	15,657,148			15,422,026
7. Total Bonds	10,283,020,878	2,884,748,271	2,840,440,989	(11,634,648)	10,315,693,512	0	0	10,283,020,878
PREFERRED STOCK								
8. NAIC 1	10,000,000				10,000,000			10,000,000
9. NAIC 2	0				0			
10. NAIC 3	2,121,638				2,121,638			2,121,638
11. NAIC 4	0	0			0			
12. NAIC 5	0	0			0			
13. NAIC 6	0	0			0			
14. Total Preferred Stock	12,121,638	0	0	0	12,121,638	0	0	12,121,638
15. Total Bonds and Preferred Stock	10,295,142,516	2,884,748,271	2,840,440,989	(11,634,648)	10,327,815,150	0	0	10,295,142,516

(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 $ 187,780,010 ; NAIC 2 $ 25,998,628 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	85,826,185	XXX	85,826,538	5,395	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,850,248	75,832,823
2.	Cost of short-term investments acquired	300,565,472	1,791,122,403
3.	Accrual of discount	270	624
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		(290)
6.	Deduct consideration received on disposals	220,587,662	1,860,647,518
7.	Deduct amortization of premium	2,143	457,794
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	85,826,185	5,850,248
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	85,826,185	5,850,248

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)	(5,552,323)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	(9,729,260)
4.	Total gain (loss) on termination recognized	(7,204,326)
5.	Considerations received/(paid) on terminations	(7,204,326)
6.	Amortization	(208,083)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(15,489,666)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(15,489,666)

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 Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1	8,000,000	9,977,037	10,128,120	05/17/2007	06/20/2017	Deutsche Bank	4,020	4,020	20047E-AE-2	COMM 2006-C8 A4	1FM	9,973,017	10,124,100
742718G*4	Procter&Gamble 742718EE5	1	25,000,000	25,130,577	26,024,504	06/22/2011	09/20/2016	Bank of America	116,354	116,354	3137A7-JU-5	FHMS K701 A2	1	25,014,223	25,908,150
166751C*6	Chevron Corporation 166751AJ6	1	10,000,000	10,143,431	10,899,841	06/07/2011	09/20/2016	Deutsche Bank	39,201	39,201	31398J-ZS-5	FHR K004 A2	1	10,104,230	10,860,640
911308C@1	United Parcel 911308AB0	1	15,000,000	15,148,221	16,472,472	06/07/2011	09/20/2016	Deutsche Bank	70,152	70,152	31398W-D3-5	FHR K005 A2	1	15,078,069	16,402,320
911308C#9	United Parcel 911308AB0	1	25,000,000	25,155,291	25,858,521	06/22/2011	09/20/2016	Deutsche Bank	116,921	116,921	3137AB-FV-8	FHLMC SERICL	1	25,038,370	25,741,600
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,698,809	16,103,032	10/27/2014	12/20/2019	Deutsche Bank	361,357	361,357	50185V-AA-1	LCCM 2014-909 A	1FM	15,337,452	15,741,675
88579YB*1	Exxon 607059AT9	1	5,000,000	5,093,264	5,486,294	08/30/2011	09/20/2016	Deutsche Bank	22,544	22,544	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,070,720	5,463,750
88579YB*1	Exxon 607059AT9	1	4,000,000	4,026,858	4,208,255	08/30/2011	09/20/2016	Deutsche Bank	18,035	18,035	233050-AB-9	DBUBS 2011-LC1A A2	1FM	4,008,823	4,190,220
88579YB*1	Exxon 607059AT9	1	11,000,000	11,066,648	11,305,182	08/30/2011	09/20/2016	Deutsche Bank	49,597	49,597	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,017,051	11,255,585
244199C*4	Deere & Co 244199BC8	1	18,000,000	18,282,151	18,739,096	08/08/2011	09/20/2016	Morgan Stanley	77,878	77,878	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,204,273	18,661,218
244199C*4	Deere & Co 244199BC8	1	2,000,000	2,024,104	2,192,361	08/08/2011	09/20/2016	Morgan Stanley	8,653	8,653	46640U-AC-6	JPMBB 2013-C17 A3	1FM	2,015,451	2,183,708
30231GA*3	3M 604059AE5	1	7,000,000	7,884,274	8,120,041	08/30/2011	09/20/2016	Morgan Stanley	31,754	31,754	12622D-AB-0	COMM 2010-C1 A2	1FM	7,852,520	8,088,287
30231GA*3	3M 604059AE5	1	12,000,000	12,073,036	12,333,255	08/30/2011	09/20/2016	Morgan Stanley	54,435	54,435	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,018,601	12,278,820
30231GA*3	3M 604059AE5	1	1,000,000	1,004,857	1,034,891	08/30/2011	09/20/2016	Morgan Stanley	4,536	4,536	12622D-AB-0	COMM 2010-C1 A2	1FM	1,000,321	1,030,355
251799A*3	Devon Energy 251799AA0	3	15,000,000	13,155,372	13,456,736	10/23/2014	12/20/2019	Morgan Stanley	(1,848,664)	(1,848,664)	05544B-AA-5	BHMS 2014-ATLS	1FM	15,004,036	15,305,400
251799A*3	Devon Energy 251799AA0	3	10,000,000	8,973,029	9,317,837	10/23/2014	12/20/2019	Morgan Stanley	(1,232,443)	(1,232,443)	91830M-AA-4	VNDO 2013-PENN A	1FM	10,205,472	10,550,280
9999999 - Totals				184,836,960	191,680,439	XXX	XXX	XXX	(2,105,669)	(2,105,669)	XXX	XXX	XXX	186,942,629	193,786,108

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	16	186,257,150							16	186,257,150
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,420,189	XXX		XXX		XXX		XXX	1,420,189
7. Ending Inventory	16	184,836,961	0	0	0	0	0	0	16	184,836,961

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(15,489,667)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(15,489,667)
4.	Part D, Section 1, Column 5	975,438	
5.	Part D, Section 1, Column 6	(16,465,105)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(18,455,714)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(18,455,714)
10.	Part D, Section 1, Column 8	975,438	
11.	Part D, Section 1, Column 9	(19,431,152)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	186,756,148	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	186,756,148	
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	59,804,721	0
2.	Cost of cash equivalents acquired	2,171,263,785	8,669,505,567
3.	Accrual of discount		443
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	380	6,935
6.	Deduct consideration received on disposals	2,103,116,433	8,609,708,224
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	127,952,453	59,804,721
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	127,952,453	59,804,721

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1 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
0001179	Houston	TX		10/10/2013	5.220	0	3,076,382	24,200,000
0001182	Raleigh	NC		11/14/2014	5.375	0	2,843,624	37,575,000
0001187	Newport	KY		03/17/2015	4.750	0	6,262,462	62,200,000
0001191	Greenville	SC		12/07/2015	4.950	0	3,285,036	28,350,000
0001192	Round Rock	TX		12/18/2015	6.000	0	1,478,257	22,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	16,945,761	174,525,000
0899999. Total Mortgages in good standing						0	16,945,761	174,525,000
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	16,945,761	174,525,000

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
0001115	Las Vegas	NV		04/04/2003	03/31/2016	7,404,976	0	0	0	0	0	0	7,314,366	7,314,366	0	0	0
0199999. Mortgages closed by repayment						7,404,976	0	0	0	0	0	0	7,314,366	7,314,366	0	0	0
0001094	Fremont	CA		08/17/2001		4,919,552	0	0	0	0	0	0	0	183,969	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,156,151	0	0	0	0	0	0	0	42,162	0	0	0
0001106	Germantown	TN		09/06/2002		8,253,501	0	0	0	0	0	0	0	69,810	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,791,391	0	0	0	0	0	0	0	30,409	0	0	0
0001110	Cincinnati	OH		12/19/2002		127,204	0	0	0	0	0	0	0	60,335	0	0	0
0001112	Indianapolis	IN		12/19/2002		840,231	0	0	0	0	0	0	0	41,393	0	0	0
0001115	Las Vegas	NV		04/04/2003		7,404,976	0	0	0	0	0	0	0	90,611	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,098,538	0	0	0	0	0	0	0	32,872	0	0	0
0001126	Austin	TX		09/24/2004		8,957,227	0	0	0	0	0	0	0	49,167	0	0	0
0001131	Austin	TX		10/25/2005		1,944,182	0	0	0	0	0	0	0	28,481	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,260,514	0	0	0	0	0	0	0	32,838	0	0	0
0001135	Bloomington	IN		03/22/2007		37,704,706	0	0	0	0	0	0	0	198,532	0	0	0
0001141	San Antonio	TX		04/09/2008		32,113,827	0	0	0	0	0	0	0	142,360	0	0	0
0001144	Owasso	OK		09/23/2008		7,647,114	0	0	0	0	0	0	0	50,194	0	0	0
0001149	Raleigh	NC		08/06/2009		25,290,302	0	0	0	0	0	0	0	98,025	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,121,440	0	0	0	0	0	0	0	71,895	0	0	0
0001151	Lorton	VA		09/28/2009		20,685,689	0	0	0	0	0	0	0	326,396	0	0	0
0001152	Aurora	CO		09/29/2009		11,161,923	0	0	0	0	0	0	0	66,279	0	0	0
0001155	Melbourne	FL		07/08/2010		15,205,357	0	0	0	0	0	0	0	374,716	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,596,071	0	0	0	0	0	0	0	33,404	0	0	0
0001157	Auburn	AL		10/27/2010		8,138,201	0	0	0	0	0	0	0	36,458	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001158	Orlando	FL		01/31/2011		7,380,221	0	0	0	0	0	0	0	73,646	0	0	0
0001160	West Valley	UT		04/28/2011		32,706,708	0	0	0	0	0	0	0	143,277	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,910,700	0	0	0	0	0	0	0	70,832	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,625,315	0	0	0	0	0	0	0	32,279	0	0	0
0001166	Puyallup	WA		02/24/2012		17,654,711	0	0	0	0	0	0	0	173,345	0	0	0
0001167	Chatsworth	CA		02/28/2012		168,507	0	0	0	0	0	0	0	127,954	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,292,027	0	0	0	0	0	0	0	19,414	0	0	0
0001170	Austin	TX		03/29/2012		13,196,046	0	0	0	0	0	0	0	45,493	0	0	0
0001171	McCalla	AL		05/01/2012		27,132,957	0	0	0	0	0	0	0	127,452	0	0	0
0001172	Humble	TX		09/24/2012		15,155,373	0	0	0	0	0	0	0	69,447	0	0	0
0001173	American Canyon	CA		11/14/2012		37,121,304	0	0	0	0	0	0	0	245,400	0	0	0
0001174	Norcross	GA		12/20/2012		35,201,502	0	0	0	0	0	0	0	189,524	0	0	0
0001175	Destin	FL		01/03/2013		37,634,836	0	0	0	0	0	0	0	158,669	0	0	0
0001176	National City	CA		02/27/2013		10,137,854	0	0	0	0	0	0	0	64,586	0	0	0
0001177	South Attleboro	MA		07/22/2013		47,383,441	0	0	0	0	0	0	0	227,993	0	0	0
0001178	Lorton	VA		09/18/2013		7,194,903	0	0	0	0	0	0	0	43,641	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,949,961	0	0	0	0	0	0	0	10,407	0	0	0
0001181	Melbourne	FL		09/02/2014		1,936,815	0	0	0	0	0	0	0	13,268	0	0	0
0001183	Roseville	CA		11/20/2014		2,909,383	0	0	0	0	0	0	0	23,355	0	0	0
0001184	Greenville	SC		12/11/2014		14,386,133	0	0	0	0	0	0	0	67,575	0	0	0
0001186	Rocky River	OH		02/10/2015		29,581,508	0	0	0	0	0	0	0	128,474	0	0	0
0299999. Mortgages with partial repayments						600,078,302	0	0	0	0	0	0	0	4,116,337	0	0	0
0599999 - Totals						607,483,278	0	0	0	0	0	0	7,314,366	11,430,703	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	01/26/2016	9,475,082	0				0		36,787	36,787			0	
000000-00-0	Boston Capital Intermediate Term Income Fund	Boston	MA	Cash Return	06/30/2011	01/28/2016	1,843,768					0		14,453	14,453			0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							11,318,850	0	0	0	0	0	0	51,240	51,240	0	0	0	0
	ASIA PACIFIC GROWTH FUND II LP	SAN FRANCISCO	CA	ASIA PACIFIC GROWTH FUND II LP	07/03/1996	02/22/2016	7,106					0		7,106	7,106			0	5,703
1599999. Joint Venture Interests - Common Stock - Unaffiliated							7,106	0	0	0	0	0	0	7,106	7,106	0	0	0	5,703
4499999. Total - Unaffiliated							11,325,956	0	0	0	0	0	0	58,346	58,346	0	0	0	5,703
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							11,325,956	0	0	0	0	0	0	58,346	58,346	0	0	0	5,703

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		02/01/2016	Interest Capitalization		6,975	6,975	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2016	Interest Capitalization		6,602	6,602	0	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2016	Interest Capitalization		2,785	2,785	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2016	Interest Capitalization		36,706	36,706	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		03/01/2016	Interest Capitalization		10,699	10,699	0	1
0599999. Subtotal - Bonds - U.S. Governments						63,767	63,767	0	XXX
731011-AU-6	REPUBLIC OF POLAND 3.250% 04/06/26	F	03/30/2016	DEUTSCHE BANK		2,977,470	3,000,000	0	1FE
1099999. Subtotal - Bonds - All Other Governments						2,977,470	3,000,000	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		01/29/2016	MERRILL LYNCH-NY--FX INC		7,200,000	7,200,000	0	2AM
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2016	Interest Capitalization		11,901	11,901	0	1
3137BM-LD-6	FHMS K504 x1 0.228% 09/25/20		01/19/2016	BANK of AMERICA SEC		1,207,149	0	26,670	1
3138EQ-GE-6	FN #AL7396 2.074% 02/01/37		01/05/2016	WELLS FARGO		315,792	301,112	411	1
31406N-YU-2	FNMA 815323 2.082% 01/01/35		02/19/2016	WELLS FARGO		204,773	196,308	261	1
341271-AA-2	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 2.163% 07/01/19		02/23/2016	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
592041-WJ-2	METHGR HIGHER EDUCATION 4.053% 07/01/26		03/18/2016	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	0	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		02/17/2016	GK BAUM		5,000,000	5,000,000	0	1FE
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		01/15/2016	J P MORGAN SEC FIXED INC		15,235,000	15,235,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						41,174,615	39,944,321	27,342	XXX
00164V-AD-5	AMC NETWORKS INC 5.000% 04/01/24		03/23/2016	BANK of AMERICA SEC		4,000,000	4,000,000	0	3FE
00206R-DA-7	AT&T INC 5.000% 03/01/21		03/21/2016	Taxable Exchange		8,260,125	7,500,000	20,833	2FE
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		01/11/2016	WELLS FARGO		10,131,250	10,000,000	26,250	1FE
00912X-AF-1	AIR LEASE CORP 5.625% 04/01/17		03/21/2016	BROWNSTONE INV GROUP,LLC		206,072	200,000	5,406	2
02665W-BA-8	AMERICAN HONDA FINANCE 1.700% 02/22/19		02/18/2016	CITIGROUP GLOBAL MKTS		199,960	200,000	0	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		01/13/2016	BARCLAYS		9,983,300	10,000,000	0	1FE
037833-BA-7	APPLE INC 3.450% 02/09/45		01/21/2016	CITIGROUP GLOBAL MKTS		1,536,156	1,800,000	28,808	1FE
037833-BN-9	APPLE INC 1.300% 02/23/18		02/16/2016	GOLDMAN SACHS		199,914	200,000	0	1FE
053807-AS-2	AVNET INC 4.625% 04/15/26		03/21/2016	BANK of AMERICA SEC		7,942,080	8,000,000	0	2FE
05525J-AA-1	BAMLL 2016-SS1 A 3.665% 12/15/35		01/28/2016	BANK of AMERICA SEC		5,149,840	5,000,000	8,144	1FE
05606Y-AA-0	BXHTL 2015-JWRZ A 1.671% 05/15/29		03/11/2016	DEUTSCHE BANK		10,573,875	10,800,000	500	1FM
060505-CL-6	BANK OF AMERICA CORP 5.750% 08/15/16		02/18/2016	BROWNSTONE INV GROUP,LLC		204,012	200,000	256	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/23/2016	BROWNSTONE INV GROUP,LLC		3,699,371	3,700,000	1,542	1FE
073902-PN-2	BEAR STEARNS CO 5.550% 01/22/17		01/26/2016	BROWNSTONE INV GROUP,LLC		207,362	200,000	216	2FE
081437-AF-2	BEMIS COMPANY INC 6.800% 08/01/19		01/13/2016	BROWNSTONE INV GROUP,LLC		367,611	325,000	10,313	2FE
084664-CE-9	BERKSHIRE HATHAWAY INC 1.450% 03/07/18		03/08/2016	WELLS FARGO		99,961	100,000	0	1FE
084664-CG-4	BERKSHIRE HATHAWAY INC 1.700% 03/15/19		03/08/2016	J P MORGAN SEC FIXED INC		99,924	100,000	0	1FE
084670-BS-6	BERKSHIRE HATHAWAY INC DEL 3.125% 03/15/26		03/08/2016	WELLS FARGO		3,996,240	4,000,000	0	1FE
114259-AP-9	BROOKLYN UNION GAS CO 4.504% 03/10/46		03/07/2016	BANK of AMERICA SEC		2,000,000	2,000,000	0	1FE
120569-AA-6	BUNGE NA FINANCE LP 5.900% 04/01/17		03/22/2016	BROWNSTONE INV GROUP,LLC		208,094	200,000	5,802	2FE
124857-AN-3	CBS 4.600% 01/15/45		01/21/2016	JEFFERIES & CO		8,000,749	9,230,000	12,973	2FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		01/22/2016	Cantor Fitzgerald Fixed		10,299,470	10,000,000	27,660	1FE
12532L-AU-9	CGGS 2016-RNDB AFL 2.100% 02/15/33		03/21/2016	CITIGROUP GLOBAL MKTS		19,000,000	19,000,000	0	1FE
12532L-AW-5	CGGS 2016-RNDB BFL 2.750% 02/15/33		03/21/2016	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	0	1FE
12625X-AA-5	COMM 2013-300P A1 4.353% 08/10/30		01/05/2016	DEUTSCHE BANK		12,835,391	12,000,000	10,157	1FM
12626P-AG-8	CRH AMERICA INC 6.000% 09/30/16		01/28/2016	SOCIETE GENERALE		359,086	350,000	7,117	2FE
12626P-AN-3	CRH AMERICA INC 5.125% 05/18/45		01/27/2016	BARCLAYS		4,031,000	4,000,000	41,569	2FE
12646W-AS-3	CSMC 2013-IVR2 B2 3.443% 04/25/43		03/29/2016	WELLS FARGO		5,483,638	5,688,283	0	1FM
14149Y-AX-6	CARDINAL HEALTH INC 1.700% 03/15/18		01/20/2016	BROWNSTONE INV GROUP,LLC		199,860	200,000	1,228	2FE
14912L-5N-7	CATERPILLAR FINANCE SERV 0.700% 02/26/16		01/25/2016	JANNEY MONTGOMERY SCOTT NINC		5,499,885	5,500,000	16,256	1FE
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		02/17/2016	BANK of AMERICA SEC		1,084,360	1,072,297	2,189	1FM
224044-CC-9	COX COMMUNICATIONS INC 4.500% 06/30/43		03/01/2016	MORGAN STANLEY FIXED INC		3,813,750	5,000,000	40,000	2FE
224399-AS-4	CRANE CO 2.750% 12/15/18		02/22/2016	BROWNSTONE INV GROUP,LLC		202,634	200,000	1,069	2FE
22822V-AB-7	CROWN CASTLE INTL CORP 4.450% 02/15/26		01/28/2016	BANK of AMERICA SEC		12,857,559	12,900,000	0	2FE
24422E-TE-9	JOHN DEERE CAPITAL 1.950% 01/08/19		01/05/2016	BARCLAYS		199,988	200,000	0	1FE
251591-AT-0	DEVELOPERS DIVERS REALTY 9.625% 03/15/16		01/26/2016	FTN FINANCIAL SECURITIES		354,573	351,000	12,575	2FE
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		03/09/2016	Various		7,004,170	7,000,000	2,042	2FE
30219G-AD-0	EXPRESS SCRIPTS INC 2.650% 02/15/17		03/01/2016	BARCLAYS		403,984	400,000	559	2FE
30219G-AM-0	EXPRESS SCRIPTS INC 4.500% 02/25/26		02/22/2016	CITIGROUP GLOBAL MKTS		4,973,350	5,000,000	0	2FE
30256B-AA-1	FNH 2014-1A A 1.296% 12/10/22		02/12/2016	GUGGENHEIM CAPITAL MARKETS		202,163	204,722	59	1FE
316773-CF-5	FIFTH THIRD BANCORP 5.450% 01/15/17		02/22/2016	SUSQUEHANNA		288,884	280,000	1,696	2FE
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		01/05/2016	CREDIT AGRICOLE SECURITIES		300,000	300,000	0	2FE
36251G-AE-4	GSMS 2016-RENT XB 0.222% 02/10/29		03/10/2016	GOLDMAN SACHS		314,749	0	5,635	1FE
36251H-AA-0	GSMS 2016-ICE2 A 2.371% 02/15/33		03/10/2016	GOLDMAN SACHS		11,000,000	11,000,000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO		4,130,000	4,130,000	0	1FE
39154T-AB-4	GALC 2016-1 A2 1.570% 05/20/18		02/09/2016	WELLS FARGO		204,998	205,000	0	1FE
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		03/02/2016	BROWNSTONE INV GROUP,LLC		80,042	80,000	1,386	2FE
437076-BM-3	HOME DEPOT 3.000% 04/01/26		02/03/2016	J P MORGAN SEC FIXED INC		2,980,680	3,000,000	0	1FE
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		02/05/2016	BROWNSTONE INV GROUP,LLC		200,010	200,000	60	1FE
446438-RF-2	HUNTINGTON NATIONAL BANK 1.300% 11/20/16		01/08/2016	BROWNSTONE INV GROUP,LLC		50,013	50,000	96	1FE
46641K-AN-3	JPMCC 2014-FBLU E 3.941% 12/15/28		01/25/2016	GOLDMAN SACHS		990,000	1,000,000	1,418	3FE
478160-BR-4	JOHNSON & JOHNSON 1.125% 03/01/19		02/25/2016	J P MORGAN SEC FIXED INC		259,969	260,000	0	1FE
487836-BH-0	KELLOGG CO 1.750% 05/17/17		01/20/2016	BROWNSTONE INV GROUP,LLC		259,766	260,000	859	2FE
49327M-2N-3	KEY BANK NA 2.350% 03/08/19		03/03/2016	KEY BANC-MCDONALD		199,902	200,000	0	1FE
49338L-AD-5	KEYSIGHT TECHNOLOGIES 3.300% 10/30/19		02/03/2016	BANK of AMERICA SEC		13,958,742	14,200,000	127,563	2FE
501044-CP-4	KROGER CO 2.200% 01/15/17		02/19/2016	JANNEY MONTGOMERY SCOTT NINC		201,636	200,000	477	2FE
501044-DB-4	KROGER CO 2.600% 02/01/21		01/08/2016	BANK of AMERICA SEC		4,993,400	5,000,000	0	2FE
501044-DC-2	KROGER CO 3.500% 02/01/26		01/08/2016	US BANCORP		1,995,260	2,000,000	0	2FE
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		01/07/2016	JEFFERIES & CO		206,320	200,000	5,472	2FE
574599-BL-9	MASCO CORP 4.375% 04/01/26		03/11/2016	J P MORGAN SEC FIXED INC		5,034,950	5,000,000	0	3FE
590188-4M-7	MERRILL LYNCH & CO 6.050% 05/16/16		01/28/2016	BROWNSTONE INV GROUP,LLC		324,485	320,000	3,815	2FE
59022K-AF-2	MLMT 2006-C2 AM 5.782% 08/12/43		03/07/2016	BANK of AMERICA SEC		266,698	265,000	383	1FM
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		01/20/2016	BROWNSTONE INV GROUP,LLC		199,228	200,000	125	1FE
617446-V7-1	MORGAN STANLEY 6.250% 08/28/17		02/05/2016	BROWNSTONE INV GROUP,LLC		213,192	200,000	5,625	1FE
61746B-DH-6	MORGAN STANLEY 1.885% 02/25/16		01/13/2016	MORGAN STANLEY FIXED INC		7,006,790	7,000,000	17,573	1FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		02/19/2016	MORGAN STANLEY FIXED INC		15,449,669	15,000,000	9,742	1FE
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		3,511,100	3,345,000	61,685	4FE
651229-AP-1	NEWELL RUBBERMAID INC 2.875% 12/01/19		03/04/2016	FTN FINANCIAL SECURITIES		195,552	200,000	1,565	2FE
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		01/15/2016	SEAPORT GROUP LLC		4,051,040	4,000,000	60,500	2FE
681936-BD-1	OMEGA HEALTHCARE 4.500% 01/15/25		01/08/2016	J P MORGAN SEC FIXED INC		3,924,240	4,000,000	89,000	2FE
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		03/28/2016	CITIGROUP GLOBAL MKTS		999,070	1,000,000	0	2FE
693476-BM-4	PNC FUNDING CORP 2.700% 09/19/16		01/26/2016	BROWNSTONE INV GROUP,LLC		2,706,371	2,680,000	26,130	1FE
69349L-AP-3	PNC BANK NA 1.150% 11/01/16		03/01/2016	Various		1,304,054	1,303,000	4,002	1FE
70959W-AE-3	PENSKE AUTO GROUP INC 5.750% 10/01/22		02/22/2016	BANK of AMERICA SEC		1,980,000	2,000,000	46,000	4FE
74432Q-CB-9	PRUDENTIAL FINANCIAL INC 2.350% 08/15/19		02/08/2016	BROWNSTONE INV GROUP,LLC		201,816	200,000	2,298	2FE
74913G-AT-2	QWEST CORP 6.500% 06/01/17		02/12/2016	GOLDMAN SACHS		208,000	200,000	2,781	2FE
776743-AA-4	ROPER TECHNOLOGIES INC 3.000% 12/15/20		01/08/2016	Various		5,361,043	5,318,000	15,954	2FE
780082-AD-5	ROYAL BANK OF CANADA 4.650% 01/27/26	G	01/22/2016	RBC/DAIN		14,967,900	15,000,000	0	1FE
78009N-A8-9	Royal Bank 0.945% 03/28/17	G	03/23/2016	RBC/DAIN		7,800,000	7,800,000	0	1FE
785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		2,230,000	2,230,000	46,342	3FE
80281A-AF-6	SDART 2012-1 D 4.560% 11/15/17		02/22/2016	BARCLAYS		87,341	86,641	110	1FE
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		01/22/2016	WELLS FARGO		91,198	90,843	89	1FE
81376L-AA-7	SERT 2016-1A A 4.810% 06/13/23		03/30/2016	J P MORGAN SEC FIXED INC		5,999,157	6,000,000	0	1FE
81744Y-AG-1	SEMT 2013-4 B2 3.503% 04/25/43		03/21/2016	WELLS FARGO		4,881,734	5,077,908	11,362	1FM
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		02/05/2016	UBS WARBURG		3,717,103	3,725,000	9,219	1FE
843830-AA-1	SOUTHERN STAR CENT GAS 6.000% 06/01/16		03/14/2016	CREDIT SUISSE FIRST BOSTON		301,914	300,000	5,300	2FE
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		02/19/2016	BANK of AMERICA SEC		143,932	144,203	314	1FE
863667-AJ-0	STRYKER CORP 4.625% 03/15/46		03/03/2016	BANK of AMERICA SEC		4,944,700	5,000,000	0	2FE
863667-AM-3	STRYKER CORP 2.625% 03/15/21		03/03/2016	GOLDMAN SACHS		1,849,297	1,850,000	0	2FE
87151Q-AA-4	SYMETRA FINL CORP 6.125% 04/01/16		01/20/2016	BROWNSTONE INV GROUP,LLC		201,730	200,000	3,879	2FE
871829-BD-8	SYSCO CORP 4.500% 04/01/46		03/22/2016	GOLDMAN SACHS		2,491,425	2,500,000	0	1FE
87612B-AT-9	TARGA RESOURCES PARTNERS 5.000% 01/15/18		01/21/2016	Tax Free Exchange		5,000,000	5,000,000	4,167	3FE
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		01/22/2016	JEFFERIES & CO		1,846,660	2,000,000	3,233	2FE
90331H-MU-4	US BANK 1.450% 01/29/18		01/26/2016	US BANCORP		299,742	300,000	0	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		02/01/2016	Interest Capitalization		4,907	4,907	0	5FM
94988J-5A-1	WELLS FARGO BANK NA 1.650% 01/22/18		01/22/2016	WELLS FARGO		399,884	400,000	0	1FE
955278-BH-8	WEST PENN POWER 5.950% 12/15/17		01/06/2016	BROWNSTONE INV GROUP,LLC		214,562	200,000	859	2FE
064159-HC-3	BANK OF NOVA SCOTIA 1.950% 01/15/19	A	01/12/2016	SCOTIA		299,643	300,000	0	1FE
44920U-AD-0	HYUNDAI CAPITAL SERVICES 3.500% 09/13/17	F	01/06/2016	FTN FINANCIAL SECURITIES		459,230	450,000	5,163	2FE
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	F	01/27/2016	Various		5,313,016	5,385,000	88,149	2FE
471318-AC-9	JASPR 2005-1A C 1.519% 08/01/17	F	01/05/2016	BANK of AMERICA SEC		297,000	300,000	686	1FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	F	03/17/2016	BROWNSTONE INV GROUP,LLC		1,943,852	1,900,000	11,875	1FE
71429M-AB-1	PRGO 4.375% 03/15/26	F	03/07/2016	BANK of AMERICA SEC		997,510	1,000,000	0	2FE
780097-BA-8	ROYAL BANK OF SCOTLAND 4.800% 04/05/26	F	03/30/2016	MORGAN STANLEY FIXED INC		13,974,660	14,000,000	0	2FE
780153-AU-6	ROYAL CARIBBEAN CRUISES 5.250% 11/15/22	F	02/22/2016	BANK of AMERICA SEC		656,500	650,000	9,479	3FE
865622-BA-1	SUMITOMO MITSUI BANKING 1.450% 07/19/16	F	03/21/2016	MORGAN STANLEY FIXED INC		5,510,505	5,500,000	13,735	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)
902133-AT-4	TYCO ELECTRONICS GROUP S 3.700% 02/15/26	F	01/25/2016	J P MORGAN SEC FIXED INC		4,987,850	5,000,000	0	1FE
90351D-AF-4	UBS GROUP FUNDING 4.125% 04/15/26	F	03/29/2016	UBS WARBURG		3,991,160	4,000,000	0	2AM
964152-AA-0	WHITE MTNS RE GROUP PFD PERP 1 6.375% 03/20/17	F	02/11/2016	BROWNSTONE INV GROUP,LLC		323,590	315,000	8,008	2FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	01/13/2016	Tax Free Exchange		6,833,428	6,833,428	139,952	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						367,483,556	368,160,232	1,137,284	XXX
69352P-AC-7	PPL CAPITAL FUNDING 6.700% 03/30/67		01/19/2016	MORGAN STANLEY FIXED INC		1,219,610	1,587,000	33,080	2FE
4899999. Subtotal - Bonds - Hybrid Securities						1,219,610	1,587,000	33,080	XXX
8399997. Total - Bonds - Part 3						412,919,018	412,755,320	1,197,706	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						412,919,018	412,755,320	1,197,706	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
66987V-10-9	NOVARTIS AG-ADR	F	02/09/2016	BANK OF NEW YORK	58,292.000	4,203,955		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,203,955	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,203,955	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,203,955	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,203,955	XXX	0	XXX
9999999 - Totals						417,122,973	XXX	1,197,706	XXX

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

STATEMENT AS OF MARCH 31, 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/01/2016	Paydown		94,472	94,472	102,524	98,137	0	(3,665)	0	(3,665)	0	94,472	0	0	0	635	11/01/2022	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		03/01/2016	Paydown		250,907	250,907	277,507	260,115	0	(9,210)	0	(9,210)	0	250,907	0	0	0	991	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2016	Paydown		349,132	349,132	376,109	357,554	0	(8,422)	0	(8,422)	0	349,132	0	0	0	2,841	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		02/01/2016	Paydown		349,965	349,965	374,800	358,253	0	(8,289)	0	(8,289)	0	349,965	0	0	0	1,445	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2016	Paydown		60,079	60,079	60,155	60,135	0	(56)	0	(56)	0	60,079	0	0	0	265	01/15/2033	1
36179N-RP-5	G2 MA1394 1.753% 10/20/43		03/01/2016	Paydown		12,782	12,782	13,025	13,022	0	(240)	0	(240)	0	12,782	0	0	0	43	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 1.753% 12/20/44		03/01/2016	Paydown		17,726	17,726	18,005	18,002	0	(276)	0	(276)	0	17,726	0	0	0	63	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		03/01/2016	Paydown		179,254	179,254	171,201	172,211	0	7,043	0	7,043	0	179,254	0	0	0	822	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		03/01/2016	Paydown		451	451	477	474	0	(23)	0	(23)	0	451	0	0	0	5	09/15/2032	1
36202K-2S-3	G2 # 8885 2.000% 12/20/21		03/01/2016	Paydown		333	333	342	317	0	16	0	16	0	333	0	0	0	1	12/20/2021	1
36202K-5J-0	G2 # 8949 1.875% 08/20/26		03/01/2016	Paydown		164	164	168	154	0	10	0	10	0	164	0	0	0	1	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		02/01/2016	Paydown		541	541	562	536	0	5	0	5	0	541	0	0	0	2	03/20/2016	1
36202K-DB-8	G2 # 8198 1.750% 05/20/23		03/01/2016	Paydown		2,576	2,576	2,629	2,400	0	176	0	176	0	2,576	0	0	0	9	05/20/2023	1
36202K-DW-2	G2 # 8217 1.750% 06/20/23		03/01/2016	Paydown		2,423	2,423	2,485	2,267	0	156	0	156	0	2,423	0	0	0	7	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		03/01/2016	Paydown		164	164	168	160	0	4	0	4	0	164	0	0	0	1	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		03/01/2016	Paydown		1,080	1,080	1,103	1,050	0	30	0	30	0	1,080	0	0	0	4	09/20/2017	1
36202K-NU-5	G2 # 8503 1.875% 09/20/24		03/01/2016	Paydown		2,076	2,076	2,136	1,963	0	113	0	113	0	2,076	0	0	0	6	09/20/2024	1
36202K-QP-3	G2 # 8562 2.000% 12/20/24		03/01/2016	Paydown		1,103	1,103	1,132	1,046	0	57	0	57	0	1,103	0	0	0	3	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		03/01/2016	Paydown		253	253	259	237	0	17	0	17	0	253	0	0	0	1	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		03/01/2016	Paydown		1,699	1,699	1,709	1,594	0	105	0	105	0	1,699	0	0	0	7	01/20/2021	1
36202K-XR-1	G2 # 8788 1.750% 01/20/26		03/01/2016	Paydown		239	239	244	222	0	16	0	16	0	239	0	0	0	1	01/20/2026	1
36202K-ZQ-1	G2 # 8851 2.000% 10/20/21		03/01/2016	Paydown		2,504	2,504	2,591	2,398	0	105	0	105	0	2,504	0	0	0	6	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		03/01/2016	Paydown		198	198	182	187	0	11	0	11	0	198	0	0	0	2	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		03/01/2016	Paydown		540	540	518	526	0	15	0	15	0	540	0	0	0	7	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2016	Paydown		19,992	19,992	19,208	19,467	0	525	0	525	0	19,992	0	0	0	141	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		03/01/2016	Paydown		403	403	370	381	0	22	0	22	0	403	0	0	0	5	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		03/01/2016	Paydown		163	163	162	162	0	0	0	0	0	163	0	0	0	2	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		03/01/2016	Paydown		69	69	63	65	0	4	0	4	0	69	0	0	0	1	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		03/01/2016	Paydown		222	222	227	226	0	(4)	0	(4)	0	222	0	0	0	3	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		03/01/2016	Paydown		7,061	7,061	7,094	7,081	0	(20)	0	(20)	0	7,061	0	0	0	45	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		03/01/2016	Paydown		973	973	963	966	0	7	0	7	0	973	0	0	0	13	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		03/01/2016	Paydown		453	453	432	438	0	14	0	14	0	453	0	0	0	6	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		03/01/2016	Paydown		576	576	570	572	0	4	0	4	0	576	0	0	0	8	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		03/01/2016	Paydown		682	682	675	677	0	5	0	5	0	682	0	0	0	9	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		03/01/2016	Paydown		416	416	416	416	0	0	0	0	0	416	0	0	0	5	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		03/01/2016	Paydown		173	173	178	177	0	(3)	0	(3)	0	173	0	0	0	2	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		03/01/2016	Paydown		1,596	1,596	1,551	1,561	0	35	0	35	0	1,596	0	0	0	29	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		03/01/2016	Paydown		105	105	105	105	0	0	0	0	0	105	0	0	0	1	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		03/01/2016	Paydown		188	188	188	188	0	0	0	0	0	188	0	0	0	2	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		03/01/2016	Paydown		1,726	1,726	1,722	1,721	0	4	0	4	0	1,726	0	0	0	22	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		03/01/2016	Paydown		1,286	1,286	1,306	1,301	0	(15)	0	(15)	0	1,286	0	0	0	15	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		03/01/2016	Paydown		208	208	208	208	0	0	0	0	0	208	0	0	0	3	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		03/01/2016	Paydown		382	382	376	377	0	5	0	5	0	382	0	0	0	5	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		03/01/2016	Paydown		714	714	718	717	0	(3)	0	(3)	0	714	0	0	0	9	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		03/01/2016	Paydown		364	364	365	364	0	0	0	0	0	364	0	0	0	5	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		03/01/2016	Paydown		626	626	617	618	0	8	0	8	0	626	0	0	0	8	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		03/01/2016	Paydown		1,220	1,220	1,204	1,207	0	13	0	13	0	1,220	0	0	0	15	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		03/01/2016	Paydown		785	785	787	786	0	(1)	0	(1)	0	785	0	0	0	10	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		03/01/2016	Paydown		793	793	804	801	0	(8)	0	(8)	0	793	0	0	0	9	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		03/01/2016	Paydown		2,978	2,978	3,024	3,011	0	(33)	0	(33)	0	2,978	0	0	0	19	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		03/01/2016	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		03/01/2016	Paydown		646	646	652	650	0	(5)	0	(5)	0	646	0	0	0	8	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		03/01/2016	Paydown		400	400	402	401	0	(1)	0	(1)	0	400	0	0	0	5	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		03/01/2016	Paydown		239	239	240	240	0	0	0	0	0	239	0	0	0	3	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		03/01/2016	Paydown		6,233	6,233	6,308	6,285	0	(52)	0	(52)	0	6,233	0	0	0	78	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		03/01/2016	Paydown		1,050	1,050	1,054	1,052	0	(2)	0	(2)	0	1,050	0	0	0	13	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		03/01/2016	Paydown		209	209	208	208	0	0	0	0	0	209	0	0	0	3	02/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		03/01/2016	Paydown		459	459	458	458	0	1	0	1	0	459	0	0	0	6	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		03/01/2016	Paydown		348	348	342	343	0	6	0	6	0	348	0	0	0	4	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		03/01/2016	Paydown		833	833	838	836	0	(3)	0	(3)	0	833	0	0	0	10	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		01/01/2016	Paydown		31,244	31,244	31,415	31,358	0	(114)	0	(114)	0	31,244	0	0	0	195	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		03/01/2016	Paydown		331	331	339	337	0	(6)	0	(6)	0	331	0	0	0	4	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		03/01/2016	Paydown		1,156	1,156	1,173	1,169	0	(13)	0	(13)	0	1,156	0	0	0	12	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2016	Paydown		2,926	2,926	2,967	2,957	0	(32)	0	(32)	0	2,926	0	0	0	32	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		03/01/2016	Paydown		946	946	959	956	0	(10)	0	(10)	0	946	0	0	0	11	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		03/01/2016	Paydown		364	364	362	362	0	2	0	2	0	364	0	0	0	5	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		03/01/2016	Paydown		1,181	1,181	1,197	1,194	0	(13)	0	(13)	0	1,181	0	0	0	13	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		03/01/2016	Paydown		401	401	394	395	0	6	0	6	0	401	0	0	0	5	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		03/01/2016	Paydown		752	752	752	751	0	0	0	0	0	752	0	0	0	8	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		03/01/2016	Paydown		31,121	31,121	30,946	30,960	0	162	0	162	0	31,121	0	0	0	580	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		03/01/2016	Paydown		428	428	429	428	0	0	0	0	0	428	0	0	0	5	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		03/01/2016	Paydown		1,205	1,205	1,222	1,218	0	(13)	0	(13)	0	1,205	0	0	0	13	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		03/01/2016	Paydown		427	427	427	427	0	0	0	0	0	427	0	0	0	5	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		03/01/2016	Paydown		425	425	425	425	0	0	0	0	0	425	0	0	0	5	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		03/01/2016	Paydown		3,496	3,496	3,496	3,494	0	2	0	2	0	3,496	0	0	0	37	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		03/01/2016	Paydown		415	415	415	415	0	0	0	0	0	415	0	0	0	5	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		03/01/2016	Paydown		1,697	1,697	1,696	1,696	0	1	0	1	0	1,697	0	0	0	13	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		03/01/2016	Paydown		889	889	884	885	0	5	0	5	0	889	0	0	0	11	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		03/01/2016	Paydown		2,104	2,104	2,112	2,108	0	(4)	0	(4)	0	2,104	0	0	0	35	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		03/01/2016	Paydown		887	887	901	897	0	(10)	0	(10)	0	887	0	0	0	10	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		03/01/2016	Paydown		6,165	6,165	6,168	6,164	0	1	0	1	0	6,165	0	0	0	63	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.750% 01/20/27		03/01/2016	Paydown		1,072	1,072	1,088	993	0	78	0	78	0	1,072	0	0	0	3	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 2.000% 12/20/26		03/01/2016	Paydown		2,390	2,390	2,415	2,234	0	155	0	155	0	2,390	0	0	0	6	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.750% 05/20/27		03/01/2016	Paydown		290	290	296	268	0	22	0	22	0	290	0	0	0	1	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.875% 08/20/27		03/01/2016	Paydown		839	839	861	788	0	50	0	50	0	839	0	0	0	2	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.750% 01/20/28		03/01/2016	Paydown		801	801	814	741	0	59	0	59	0	801	0	0	0	2	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 2.000% 11/20/27		03/01/2016	Paydown		293	293	301	276	0	16	0	16	0	293	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.750% 02/20/28		03/01/2016	Paydown		103	103	105	95	0	7	0	7	0	103	0	0	0	0	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.750% 03/20/28		03/01/2016	Paydown		1,131	1,131	1,142	1,044	0	87	0	87	0	1,131	0	0	0	3	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.750% 05/20/28		03/01/2016	Paydown		1,290	1,290	1,316	1,189	0	101	0	101	0	1,290	0	0	0	4	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.253% 04/20/35		03/01/2016	Paydown		454	454	450	450	0	4	0	4	0	454	0	0	0	2	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		03/01/2016	Paydown		1,595,400	1,595,400	1,713,170	1,634,264	0	(38,864)	0	(38,864)	0	1,595,400	0	0	0	13,680	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2016	Paydown		337,956	337,956	364,292	344,579	0	(6,635)	0	(6,635)	0	337,956	0	0	0	1,634	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2016	Paydown		294,552	294,552	317,428	300,758	0	(6,206)	0	(6,206)	0	294,552	0	0	0	2,048	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		03/01/2016	Paydown		1,035,947	1,035,947	1,078,795	1,046,704	0	(10,756)	0	(10,756)	0	1,035,947	0	0	0	6,298	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2016	Paydown		165,998	165,998	169,732	166,803	0	(1,414)	0	(1,414)	0	165,998	0	0	0	1,860	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2016	Paydown		59,821	59,821	61,485	59,930	0	(109)	0	(109)	0	59,821	0	0	0	609	05/16/2032	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2016	Paydown		105,373	105,373	121,772	117,575	0	(12,201)	0	(12,201)	0	105,373	0	0	0	906	05/16/2039	1
38376G-FV-7	GNR 2010-28 IO 1.590% 01/16/52		03/01/2016	Paydown		0	0	357	330	0	(330)	0	(330)	0	0	0	0	0	15	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2016	Paydown		9,721	9,721	10,841	10,626	0	(905)	0	(905)	0	9,721	0	0	0	71	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.309% 02/16/44		03/01/2016	Paydown		0	0	11,146	11,075	0	(11,075)	0	(11,075)	0	0	0	0	0	1,474	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2016	Paydown		105,226	105,226	109,748	107,948	0	(2,721)	0	(2,721)	0	105,226	0	0	0	790	08/20/2026	1
38378B-DY-2	GNR 2012-22 IO 1.085% 02/01/27		03/01/2016	Paydown		0	0	33,545	32,104	0	(32,104)	0	(32,104)	0	0	0	0	0	2,591	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.268% 11/16/43		03/01/2016	Paydown		18,304	18,304	20,834	20,357	0	(2,053)	0	(2,053)	0	18,304	0	0	0	87	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.984% 03/16/47		03/01/2016	Paydown		0	0	82,606	42,547	0	(42,547)	0	(42,547)	0	0	0	0	0	2,147	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.141% 09/16/43		03/01/2016	Paydown		0	0	12,493	7,336	0	(7,336)	0	(7,336)	0	0	0	0	0	272	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.622% 10/16/44		03/01/2016	Paydown		0	0	1,482	1,442	0	(1,442)	0	(1,442)	0	0	0	0	0	34	10/16/2044	1
690353-XQ-5	OPIC VRDN 0.400% 07/15/25		01/06/2016	WELLS FARGO		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	4,584	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						13,710,769	13,710,769	14,171,075	13,908,094	0	(197,954)	0	(197,954)	0	13,710,769	0	0	0	47,881	XXX	XXX
063679-JJ-4	BANK OF MONTREAL 2.625% 01/25/16	A	01/25/2016	Maturity		10,000,000	10,000,000	9,993,500	9,999,707	0	293	0	293	0	10,000,000	0	0	0	131,250	01/25/2016	1FE
136069-DT-5	CANADIAN IMPERIAL BANK 2.750% 01/27/16	A	01/27/2016	Maturity		5,000,000	5,000,000	4,997,900	4,999,850	0	150	0	150	0	5,000,000	0	0	0	68,750	01/27/2016	1FE
1099999. Subtotal - Bonds - All Other Governments						15,000,000	15,000,000	14,991,400	14,999,557	0	443	0	443	0	15,000,000	0	0	0	200,000	XXX	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		01/06/2016	Maturity		6,500,000	6,500,000	6,526,975	6,500,898	0	(898)	0	(898)	0	6,500,000	0	0	0	40,625	01/06/2016	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,500,000	6,500,000	6,526,975	6,500,898	0	(898)	0	(898)	0	6,500,000	0	0	0	40,625	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 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)
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2016	Redemption 100.0000		63,912	63,912	63,912	63,912	0	0	0	0	0	63,912	0	0	0	349	07/01/2043	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		02/01/2016	Redemption 100.0000		7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	0	0	10,760	08/01/2023	2AM
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		03/04/2016	Redemption 100.0000		75,000	75,000	77,632	77,361	0	(2,361)	0	(2,361)	0	75,000	0	0	0	624	11/15/2035	1FE
270777-AC-9	EAST Baton Rouge VRDN 0.360% 08/01/35		03/01/2016	BANK of AMERICA SEC		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	174	08/01/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2016	Paydown		152,965	152,965	153,921	153,718	0	(753)	0	(753)	0	152,965	0	0	0	422	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		03/01/2016	Paydown		712	712	717	715	0	(3)	0	(3)	0	712	0	0	0	8	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		03/01/2016	Paydown		7,830	7,830	8,432	8,236	0	(406)	0	(406)	0	7,830	0	0	0	61	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		03/01/2016	Paydown		5,421	5,421	5,872	5,725	0	(304)	0	(304)	0	5,421	0	0	0	44	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		03/01/2016	Paydown		24,738	24,738	24,351	24,385	0	352	0	352	0	24,738	0	0	0	262	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		03/01/2016	Paydown		205	205	205	205	0	0	0	0	0	205	0	0	0	3	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		03/01/2016	Paydown		1,331	1,331	1,355	1,347	0	(15)	0	(15)	0	1,331	0	0	0	18	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		03/01/2016	Paydown		654	654	660	658	0	(4)	0	(4)	0	654	0	0	0	8	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		03/01/2016	Paydown		1,083	1,083	1,090	1,087	0	(4)	0	(4)	0	1,083	0	0	0	8	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		03/01/2016	Paydown		134	134	135	135	0	(1)	0	(1)	0	134	0	0	0	2	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		03/01/2016	Paydown		432	432	431	431	0	1	0	1	0	432	0	0	0	5	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		03/01/2016	Paydown		770	770	767	767	0	2	0	2	0	770	0	0	0	9	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		03/01/2016	Paydown		969	969	963	964	0	5	0	5	0	969	0	0	0	12	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2016	Paydown		348,935	348,935	362,620	360,752	0	(11,817)	0	(11,817)	0	348,935	0	0	0	1,245	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		03/01/2016	Paydown		147,898	147,898	150,440	149,743	0	(1,846)	0	(1,846)	0	147,898	0	0	0	1,093	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		03/01/2016	Paydown		64,797	64,797	66,488	66,035	0	(1,238)	0	(1,238)	0	64,797	0	0	0	458	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2016	Paydown		92,556	92,556	92,802	92,771	0	(215)	0	(215)	0	92,556	0	0	0	433	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		01/01/2016	Paydown		224,827	224,827	224,862	224,827	0	0	0	0	0	224,827	0	0	0	1,030	08/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		03/01/2016	Paydown		615,969	615,969	615,488	615,471	0	497	0	497	0	615,969	0	0	0	3,116	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		03/01/2016	Paydown		342,805	342,805	356,732	355,112	0	(12,307)	0	(12,307)	0	342,805	0	0	0	2,383	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2016	Paydown		85,149	85,149	86,799	86,368	0	(1,219)	0	(1,219)	0	85,149	0	0	0	637	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2016	Paydown		23,073	23,073	23,590	23,456	0	(383)	0	(383)	0	23,073	0	0	0	189	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2016	Paydown		115,335	115,335	117,940	117,258	0	(1,922)	0	(1,922)	0	115,335	0	0	0	757	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2016	Paydown		119,054	119,054	123,592	122,623	0	(3,570)	0	(3,570)	0	119,054	0	0	0	895	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2016	Paydown		65,110	65,110	69,016	68,319	0	(3,209)	0	(3,209)	0	65,110	0	0	0	438	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		03/01/2016	Paydown		105,430	105,430	111,789	110,653	0	(5,223)	0	(5,223)	0	105,430	0	0	0	857	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2016	Paydown		105,622	105,622	112,289	111,110	0	(5,488)	0	(5,488)	0	105,622	0	0	0	798	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2016	Paydown		50,828	50,828	54,036	53,475	0	(2,648)	0	(2,648)	0	50,828	0	0	0	386	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		03/01/2016	Paydown		316,288	316,288	306,108	308,110	0	8,179	0	8,179	0	316,288	0	0	0	1,647	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.503% 06/01/35		03/01/2016	Paydown		908	908	958	953	0	(45)	0	(45)	0	908	0	0	0	4	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.503% 07/01/35		03/01/2016	Paydown		8,782	8,782	9,263	9,223	0	(442)	0	(442)	0	8,782	0	0	0	50	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.635% 01/01/37		03/01/2016	Paydown		2,577	2,577	2,718	2,708	0	(130)	0	(130)	0	2,577	0	0	0	12	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.198% 03/01/36		03/01/2016	Paydown		3,368	3,368	3,528	3,518	0	(150)	0	(150)	0	3,368	0	0	0	11	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.678% 09/01/36		03/01/2016	Paydown		3,938	3,938	4,155	4,152	0	(214)	0	(214)	0	3,938	0	0	0	15	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2016	Paydown		704	704	706	704	0	1	0	1	0	704	0	0	0	12	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 1.335% 04/25/23		03/25/2016	Paydown		3,022	3,022	3,084	3,018	0	4	0	4	0	3,022	0	0	0	7	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		03/01/2016	Paydown		374	374	395	391	0	(18)	0	(18)	0	374	0	0	0	4	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		03/01/2016	Paydown		56	56	57	56	0	0	0	0	0	56	0	0	0	1	03/01/2021	1
31300L-CF-0	FHARM 848170 2.743% 12/01/39		03/01/2016	Paydown		3,432	3,432	3,578	3,580	0	(148)	0	(148)	0	3,432	0	0	0	21	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		03/01/2016	Paydown		348,043	348,043	366,804	365,214	0	(17,172)	0	(17,172)	0	348,043	0	0	0	2,038	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		03/01/2016	Paydown		476,310	476,310	501,986	499,853	0	(23,543)	0	(23,543)	0	476,310	0	0	0	3,732	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		03/01/2016	Paydown		218,116	218,116	229,873	228,909	0	(10,793)	0	(10,793)	0	218,116	0	0	0	1,605	05/01/2033	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		03/01/2016	Paydown		381,864	381,864	401,434	400,920	0	(19,056)	0	(19,056)	0	381,864	0	0	0	2,400	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2016	Paydown		345,844	345,844	339,575	339,977	0	5,867	0	5,867	0	345,844	0	0	0	2,013	07/01/2033	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		03/01/2016	Paydown		408	408	409	409	0	(1)	0	(1)	0	408	0	0	0	5	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		03/01/2016	Paydown		673	673	665	667	0	6	0	6	0	673	0	0	0	8	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		03/01/2016	Paydown		729	729	739	735	0	(6)	0	(6)	0	729	0	0	0	10	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		03/01/2016	Paydown		906	906	861	871	0	35	0	35	0	906	0	0	0	11	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		03/01/2016	Paydown		21,568	21,568	23,340	22,955	0	(1,388)	0	(1,388)	0	21,568	0	0	0	297	07/20/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		03/01/2016	Paydown		4,152	4,152	4,111	4,146	0	6	0	6	0	4,152	0	0	0	14	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		03/01/2016	Paydown		1,191	1,191	1,201	1,213	0	(22)	0	(22)	0	1,191	0	0	0	15	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		03/01/2016	Paydown		165	165	167	164	0	2	0	2	0	165	0	0	0	3	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2016	Paydown		116	116	117	116	0	0	0	0	0	116	0	0	0	2	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2016	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		03/15/2016	Paydown		4,405	4,405	4,478	4,395	0	10	0	10	0	4,405	0	0	0	76	10/15/2019	1
31349U-B5-6	FHARM 782760 2.503% 11/01/36		03/01/2016	Paydown		1,418	1,418	1,518	1,512	0	(93)	0	(93)	0	1,418	0	0	0	4	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		03/01/2016	Paydown		24	24	25	25	0	0	0	0	0	24	0	0	0	0	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		03/01/2016	Paydown		45	45	44	44	0	1	0	1	0	45	0	0	0	1	06/01/2021	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2016	Paydown		310,022	310,022	309,234	309,130	0	892	0	892	0	310,022	0	0	0	11,737	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2016	Paydown		302,268	302,268	298,490	298,910	0	3,358	0	3,358	0	302,268	0	0	0	1,285	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		03/01/2016	Paydown		119,856	119,856	114,837	115,721	0	4,136	0	4,136	0	119,856	0	0	0	437	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		03/01/2016	Paydown		596,241	596,241	609,749	607,907	0	(11,666)	0	(11,666)	0	596,241	0	0	0	3,296	03/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		03/01/2016	Paydown		1,250	1,250	1,255	1,245	0	4	0	4	0	1,250	0	0	0	16	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2016	Paydown		16,645	16,645	16,932	16,907	0	(263)	0	(263)	0	16,645	0	0	0	137	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		03/01/2016	Paydown		111,474	111,474	116,281	114,868	0	(3,394)	0	(3,394)	0	111,474	0	0	0	1,127	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		03/01/2016	Paydown		338	338	342	340	0	(2)	0	(2)	0	338	0	0	0	5	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		03/01/2016	Paydown		78	78	79	79	0	(1)	0	(1)	0	78	0	0	0	1	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		03/01/2016	Paydown		279	279	282	281	0	(1)	0	(1)	0	279	0	0	0	4	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		03/01/2016	Paydown		954	954	962	959	0	(5)	0	(5)	0	954	0	0	0	12	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		03/01/2016	Paydown		195	195	194	194	0	1	0	1	0	195	0	0	0	2	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		03/01/2016	Paydown		526	526	524	523	0	2	0	2	0	526	0	0	0	7	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		03/01/2016	Paydown		7,906	7,906	8,163	8,053	0	(147)	0	(147)	0	7,906	0	0	0	115	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.435% 08/25/20		03/01/2016	Paydown		0	0	129,154	88,587	0	(88,587)	0	(88,587)	0	0	0	0	0	4,699	08/25/2020	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		03/01/2016	Paydown		161,320	161,320	162,931	161,643	0	(323)	0	(323)	0	161,320	0	0	0	876	02/25/2018	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		03/01/2016	Paydown		472,282	472,282	500,619	513,385	0	(41,103)	0	(41,103)	0	472,282	0	0	0	3,458	12/15/2040	1
3137AK-KD-2	FHMS K705 X1 1.731% 09/25/18		03/01/2016	Paydown		0	0	1,206,653	86,489	0	(86,489)	0	(86,489)	0	0	0	0	0	91,477	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.565% 10/25/18		03/01/2016	Paydown		0	0	39,806	16,821	0	(16,821)	0	(16,821)	0	0	0	0	0	1,275	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.537% 01/25/47		03/01/2016	Paydown		0	0	13,994	6,104	0	(6,104)	0	(6,104)	0	0	0	0	0	449	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2016	Paydown		183,360	183,360	199,261	196,650	0	(13,290)	0	(13,290)	0	183,360	0	0	0	1,134	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.407% 01/25/22		03/01/2016	Paydown		0	0	13,631	8,627	0	(8,627)	0	(8,627)	0	0	0	0	0	336	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.525% 03/25/19		03/01/2016	Paydown		0	0	39,338	18,767	0	(18,767)	0	(18,767)	0	0	0	0	0	1,279	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.707% 03/25/22		03/01/2016	Paydown		0	0	88,046	58,670	0	(58,670)	0	(58,670)	0	0	0	0	0	3,195	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.278% 07/25/22		03/01/2016	Paydown		0	0	13,911	9,538	0	(9,538)	0	(9,538)	0	0	0	0	0	357	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2016	Paydown		113,644	113,644	105,857	107,551	0	6,093	0	6,093	0	113,644	0	0	0	293	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		03/01/2016	Paydown		390,670	390,670	386,153	386,962	0	3,708	0	3,708	0	390,670	0	0	0	1,728	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2016	Paydown		2,935	2,935	2,913	2,915	0	20	0	20	0	2,935	0	0	0	17	05/15/2044	1
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		03/01/2016	Paydown		82,041	82,041	83,502	83,478	0	(1,437)	0	(1,437)	0	82,041	0	0	0	875	10/15/2024	1
3137BM-LD-6	FHMS K504 x1 0.228% 09/25/20		03/01/2016	Paydown		0	0	1,337	0	0	(1,337)	0	(1,337)	0	0	0	0	0	48	09/25/2020	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		03/01/2016	Paydown		914	914	967	956	0	(42)	0	(42)	0	914	0	0	0	11	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		03/01/2016	Paydown		466	466	469	468	0	(2)	0	(2)	0	466	0	0	0	5	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		03/01/2016	Paydown		758	758	763	762	0	(4)	0	(4)	0	758	0	0	0	9	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		03/01/2016	Paydown		49,055	49,055	49,109	49,005	0	50	0	50	0	49,055	0	0	0	262	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		03/01/2016	Paydown		403	403	398	399	0	5	0	5	0	403	0	0	0	4	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		03/01/2016	Paydown		2,926	2,926	2,925	2,923	0	4	0	4	0	2,926	0	0	0	37	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.402% 04/01/30		03/01/2016	Paydown		1,930	1,930	1,912	1,778	0	152	0	152	0	1,930	0	0	0	8	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		03/01/2016	Paydown		778	778	782	781	0	(2)	0	(2)	0	778	0	0	0	11	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		03/01/2016	Paydown		173	173	171	171	0	2	0	2	0	173	0	0	0	2	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		03/01/2016	Paydown		270	270	267	268	0	3	0	3	0	270	0	0	0	3	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		03/01/2016	Paydown		30,469	30,469	30,490	30,474	0	(5)	0	(5)	0	30,469	0	0	0	327	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		03/01/2016	Paydown		16,942	16,942	16,946	16,937	0	5	0	5	0	16,942	0	0	0	228	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		03/01/2016	Paydown		8,103	8,103	8,119	8,114	0	(11)	0	(11)	0	8,103	0	0	0	79	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		03/01/2016	Paydown		13,620	13,620	14,739	14,281	0	(662)	0	(662)	0	13,620	0	0	0	155	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		03/01/2016	Paydown		208,956	208,956	209,903	209,665	0	(708)	0	(708)	0	208,956	0	0	0	2,055	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		03/01/2016	Paydown		518	518	515	515	0	3	0	3	0	518	0	0	0	6	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		03/01/2016	Paydown		1,211	1,211	1,204	1,204	0	7	0	7	0	1,211	0	0	0	13	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		03/01/2016	Paydown		19,113	19,113	19,823	19,725	0	(613)	0	(613)	0	19,113	0	0	0	309	08/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2016	Paydown		76,231	76,231	73,767	74,148	0	2,083	0	2,083	0	76,231	0	0	0	365	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		03/01/2016	Paydown		148,900	148,900	149,011	148,934	0	(33)	0	(33)	0	148,900	0	0	0	712	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		03/01/2016	Paydown		555,964	555,964	563,174	562,607	0	(6,643)	0	(6,643)	0	555,964	0	0	0	3,118	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2016	Paydown		589,383	589,383	605,315	604,191	0	(14,808)	0	(14,808)	0	589,383	0	0	0	3,131	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2016	Paydown		84,619	84,619	88,849	88,744	0	(4,126)	0	(4,126)	0	84,619	0	0	0	571	09/01/2043	1
3138EQ-GE-6	FN #AL7396 2.074% 02/01/37		03/01/2016	Paydown		19,740	19,740	20,702	0	0	(962)	0	(962)	0	19,740	0	0	0	53	02/01/2037	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		03/01/2016	Paydown		137,013	137,013	128,385	130,344	0	6,668	0	6,668	0	137,013	0	0	0	583	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		03/01/2016	Paydown		34,390	34,390	33,024	33,312	0	1,078	0	1,078	0	34,390	0	0	0	165	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		03/01/2016	Paydown		59,175	59,175	63,280	62,922	0	(3,747)	0	(3,747)	0	59,175	0	0	0	352	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		03/01/2016	Paydown		439,615	439,615	439,203	439,170	0	446	0	446	0	439,615	0	0	0	1,896	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2016	Paydown		44,372	44,372	47,450	47,185	0	(2,813)	0	(2,813)	0	44,372	0	0	0	259	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		03/01/2016	Paydown		72,161	72,161	77,168	76,741	0	(4,580)	0	(4,580)	0	72,161	0	0	0	421	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2016	Paydown		398,256	398,256	397,820	397,797	0	458	0	458	0	398,256	0	0	0	1,986	08/01/2033	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		03/01/2016	Paydown		682	682	682	682	0	0	0	0	0	682	0	0	0	8	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.969% 01/01/40		03/01/2016	Paydown		628	628	644	643	0	(15)	0	(15)	0	628	0	0	0	3	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		03/01/2016	Paydown		1,142	1,142	1,155	1,143	0	(1)	0	(1)	0	1,142	0	0	0	12	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2016	Paydown		42,098	42,098	38,138	40,166	0	1,932	0	1,932	0	42,098	0	0	0	394	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.655% 04/25/33		03/25/2016	Paydown		1,646	1,646	1,646	1,646	0	0	0	0	0	1,646	0	0	0	2	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2016	Paydown		51,630	51,630	58,471	56,701	0	(5,071)	0	(5,071)	0	51,630	0	0	0	488	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2016	Paydown		24,307	24,307	24,067	24,362	0	(55)	0	(55)	0	24,307	0	0	0	162	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2016	Paydown		130,592	130,592	121,310	126,276	0	4,316	0	4,316	0	130,592	0	0	0	1,227	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2016	Paydown		98,869	98,869	106,354	102,365	0	(3,496)	0	(3,496)	0	98,869	0	0	0	852	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2016	Paydown		310,384	310,384	345,447	352,884	0	(42,501)	0	(42,501)	0	310,384	0	0	0	3,619	01/25/2035	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		03/01/2016	Paydown		308,939	308,939	313,039	310,662	0	(1,723)	0	(1,723)	0	308,939	0	0	0	3,476	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		03/01/2016	Paydown		20,122	20,122	20,613	20,315	0	(193)	0	(193)	0	20,122	0	0	0	252	02/15/2034	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2016	Paydown		78,265	78,265	75,968	77,222	0	1,043	0	1,043	0	78,265	0	0	0	866	04/15/2033	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2016	Paydown		595,884	595,884	647,651	672,256	0	(76,372)	0	(76,372)	0	595,884	0	0	0	5,170	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2016	Paydown		84,785	84,785	88,507	86,593	0	(1,808)	0	(1,808)	0	84,785	0	0	0	556	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		03/01/2016	Paydown		90,925	90,925	103,157	103,815	0	(12,890)	0	(12,890)	0	90,925	0	0	0	994	05/15/2036	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		03/01/2016	Paydown		752,984	752,984	788,280	754,250	0	(1,266)	0	(1,266)	0	752,984	0	0	0	6,505	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2016	Paydown		189,417	189,417	209,661	199,691	0	(10,274)	0	(10,274)	0	189,417	0	0	0	1,521	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2016	Paydown		350,622	350,622	355,772	352,513	0	(1,891)	0	(1,891)	0	350,622	0	0	0	1,915	03/25/2037	1
31397U-PE-3	FNA 2011-M1 A2 3.607% 06/25/21		03/01/2016	Paydown		2,330,952	2,330,952	2,319,297	2,322,439	0	8,513	0	8,513	0	2,330,952	0	0	0	26,937	06/25/2021	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		03/01/2016	Paydown		5,797	5,797	6,018	5,893	0	(96)	0	(96)	0	5,797	0	0	0	43	07/25/2019	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2016	Paydown		83,384	83,384	79,762	81,738	0	1,646	0	1,646	0	83,384	0	0	0	542	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		03/01/2016	Paydown		122,365	122,365	122,900	122,412	0	(48)	0	(48)	0	122,365	0	0	0	878	09/15/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		03/01/2016	Paydown		112,156	112,156	111,911	111,939	0	217	0	217	0	112,156	0	0	0	858	10/15/2029	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2016	Paydown		379,047	379,047	398,828	386,737	0	(7,690)	0	(7,690)	0	379,047	0	0	0	2,489	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2016	Paydown		215,846	215,846	206,538	211,826	0	4,021	0	4,021	0	215,846	0	0	0	1,490	02/25/2025	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		03/01/2016	Paydown		9,822	9,822	9,680	9,751	0	70	0	70	0	9,822	0	0	0	98	05/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		03/01/2016	Paydown		907,607	907,607	896,262	902,188	0	5,419	0	5,419	0	907,607	0	0	0	6,399	03/15/2025	1
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		03/01/2016	Paydown		269,911	269,911	256,921	264,866	0	5,045	0	5,045	0	269,911	0	0	0	1,728	02/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2016	Paydown		292,150	292,150	277,177	285,815	0	6,335	0	6,335	0	292,150	0	0	0	1,995	02/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		03/01/2016	Paydown		48,524	48,524	47,781	47,845	0	679	0	679	0	48,524	0	0	0	446	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2016	Paydown		94,731	94,731	93,754	93,826	0	905	0	905	0	94,731	0	0	0	578	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		03/01/2016	Paydown		14,330	14,330	15,545	15,043	0	(713)	0	(713)	0	14,330	0	0	0	141	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		03/01/2016	Paydown		2,032	2,032	2,048	2,045	0	(13)	0	(13)	0	2,032	0	0	0	19	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.524% 07/01/34		03/01/2016	Paydown		4,883	4,883	4,932	4,925	0	(43)	0	(43)	0	4,883	0	0	0	20	07/01/2034	1
31404V-AB-4	FNMA #779502 2.284% 06/01/34		03/01/2016	Paydown		20,071	20,071	20,247	20,228	0	(156)	0	(156)	0	20,071	0	0	0	76	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		03/01/2016	Paydown		5,624	5,624	5,732	5,660	0	(35)	0	(35)	0	5,624	0	0	0	52	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		03/01/2016	Paydown		807	807	821	819	0	(12)	0	(12)	0	807	0	0	0	7	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		03/01/2016	Paydown		42,630	42,630	43,373	43,281	0	(651)	0	(651)	0	42,630	0	0	0	208	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2016	Paydown		1,808	1,808	1,839	1,835	0	(28)	0	(28)	0	1,808	0	0	0	17	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		03/01/2016	Paydown		110,152	110,152	112,072	111,834	0	(1,682)	0	(1,682)	0	110,152	0	0	0	1,443	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		03/01/2016	Paydown		9,888	9,888	10,061	10,039	0	(151)	0	(151)	0	9,888	0	0	0	57	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.461% 01/01/35		03/01/2016	Paydown		709	709	712	711	0	(2)	0	(2)	0	709	0	0	0	3	01/01/2035	1
31406N-YU-2	FNMA 815323 2.082% 01/01/35		03/01/2016	Paydown		3,309	3,309	3,452	0	0	(143)	0	(143)	0	3,309	0	0	0	6	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.588% 09/01/35		03/01/2016	Paydown		232	232	246	245	0	(13)	0	(13)	0	232	0	0	0	1	09/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31409G-SY-3	FNMA # 870935 2.421% 01/01/37		03/01/2016	Paydown		137	137	136	125	0	12	0	12	0	137	0	0	0	1	01/01/2037	1
31412E-CK-0	FNMA # 922674 3.045% 04/01/36		03/01/2016	Paydown		4,960	4,960	5,201	5,185	0	(226)	0	(226)	0	4,960	0	0	0	24	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		03/01/2016	Paydown		18,464	18,464	18,564	18,554	0	(90)	0	(90)	0	18,464	0	0	0	160	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2016	Paydown		52,772	52,772	55,080	54,447	0	(1,676)	0	(1,676)	0	52,772	0	0	0	479	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		03/01/2016	Paydown		123,044	123,044	128,428	126,827	0	(3,783)	0	(3,783)	0	123,044	0	0	0	1,255	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		03/01/2016	Paydown		5,371	5,371	5,474	5,467	0	(95)	0	(95)	0	5,371	0	0	0	50	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		03/01/2016	Paydown		30,814	30,814	32,162	31,766	0	(952)	0	(952)	0	30,814	0	0	0	150	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		03/01/2016	Paydown		8,999	8,999	9,529	9,393	0	(394)	0	(394)	0	8,999	0	0	0	67	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		03/01/2016	Paydown		219,142	219,142	222,635	221,815	0	(2,673)	0	(2,673)	0	219,142	0	0	0	1,208	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		03/01/2016	Paydown		107,812	107,812	109,648	109,128	0	(1,316)	0	(1,316)	0	107,812	0	0	0	830	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		03/01/2016	Paydown		448,604	448,604	445,660	445,818	0	2,786	0	2,786	0	448,604	0	0	0	2,059	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		03/01/2016	Paydown		1,105,719	1,105,719	1,105,067	1,104,941	0	779	0	779	0	1,105,719	0	0	0	5,702	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2016	Paydown		695,733	695,733	694,429	694,421	0	1,313	0	1,313	0	695,733	0	0	0	2,715	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		03/01/2016	Paydown		195,777	195,777	209,360	208,196	0	(12,419)	0	(12,419)	0	195,777	0	0	0	1,143	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2016	Paydown		112,104	112,104	111,999	111,990	0	114	0	114	0	112,104	0	0	0	512	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		03/01/2016	Paydown		254,566	254,566	260,055	258,581	0	(4,015)	0	(4,015)	0	254,566	0	0	0	1,840	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2016	Paydown		419,077	419,077	422,613	421,525	0	(2,448)	0	(2,448)	0	419,077	0	0	0	2,581	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		03/01/2016	Paydown		161,823	161,823	163,846	163,227	0	(1,404)	0	(1,404)	0	161,823	0	0	0	1,077	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2016	Paydown		75,856	75,856	78,037	77,461	0	(1,605)	0	(1,605)	0	75,856	0	0	0	623	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2016	Paydown		242,752	242,752	249,579	249,192	0	(6,440)	0	(6,440)	0	242,752	0	0	0	1,339	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		03/01/2016	Paydown		723,965	723,965	722,381	722,387	0	1,578	0	1,578	0	723,965	0	0	0	3,621	10/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2016	Paydown		262,781	262,781	277,481	271,978	0	(9,197)	0	(9,197)	0	262,781	0	0	0	2,467	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		03/01/2016	Paydown		9,179	9,179	9,586	9,419	0	(240)	0	(240)	0	9,179	0	0	0	60	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2016	Paydown		89,113	89,113	90,645	90,286	0	(1,173)	0	(1,173)	0	89,113	0	0	0	526	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2016	Redemption 100.0000		401,767	401,767	401,767	401,767	0	0	0	0	0	401,767	0	0	0	1,692	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2016	Redemption 100.0000		150,986	150,986	150,986	150,986	0	0	0	0	0	150,986	0	0	0	626	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/01/2016	Redemption 100.0000		101,778	101,778	101,778	101,778	0	0	0	0	0	101,778	0	0	0	456	01/01/2036	1FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		01/15/2016	Redemption 100.0000		60,000	60,000	62,227	61,447	0	(1,447)	0	(1,447)	0	60,000	0	0	0	1,374	07/01/2033	1FE
592041-WJ-2	METHGR HIGHER EDUCATION 4.053% 07/01/26		03/18/2016	GOLDMAN SACHS		2,069,060	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	69,060	69,060	0	07/01/2026	1FE
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		03/01/2016	Redemption 100.0000		258,445	258,445	258,445	258,445	0	0	0	0	0	258,445	0	0	0	1,098	12/01/2034	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		03/01/2016	Redemption 100.0000		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	2,850	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		03/01/2016	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	956	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2016	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	656	06/01/2027	1FE
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		03/01/2016	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	506	06/01/2022	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2016	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	96	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		03/01/2016	Redemption 100.0000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	2,909	09/01/2019	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2016	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	905	09/01/2041	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		03/01/2016	Redemption 100.0000		143,496	143,496	143,496	143,496	0	0	0	0	0	143,496	0	0	0	763	09/01/2035	1FE
709193-LX-2	PENNSYLVANIA ST INDL DEV AUTH 1.635% 07/01/16		01/01/2016	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	204	07/01/2016	1FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		01/01/2016	Redemption 100.0000		90,000	90,000	97,610	95,313	0	(5,313)	0	(5,313)	0	90,000	0	0	0	600	11/01/2029	1FE
88275F-NU-9	TEXAS ST DEPT HSG REV 3.200% 09/01/39		01/01/2016	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	854	09/01/2039	1FE

STATEMENT AS OF MARCH 31, 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		03/25/2016	Redemption 100.0000		35,753	35,753	35,753	35,753	0	0	0	0	0	35,753	0	0	0	264	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		03/25/2016	Redemption 100.0000		33,698	33,698	33,698	33,698	0	0	0	0	0	33,698	0	0	0	229	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		03/01/2016	Redemption 100.0000		505,461	505,461	505,461	505,461	0	0	0	0	0	505,461	0	0	0	3,201	10/25/2037	1FE
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		03/01/2016	Redemption 100.0000		94,767	94,767	94,767	94,767	0	0	0	0	0	94,767	0	0	0	487	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2016	Redemption 100.0000		81,277	81,277	81,277	81,277	0	0	0	0	0	81,277	0	0	0	418	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						43,731,424	43,662,364	45,605,240	42,306,430	0	(669,559)	0	(669,559)	0	43,662,364	0	69,060	69,060	314,501	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2016	Paydown		80,124	80,124	69,107	71,469	0	8,656	0	8,656	0	80,124	0	0	0	836	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2016	Paydown		24,187	24,187	19,368	18,419	0	5,768	0	5,768	0	24,187	0	0	0	303	12/25/2031	1FM
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		03/28/2016	TENDER OFFER		5,326,724	5,032,000	5,433,573	5,185,532	0	(22,691)	0	(22,691)	0	5,162,841	0	163,883	163,883	276,236	07/15/2021	3FE
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/01/2016	Paydown		399,929	399,929	405,178	405,224	0	(5,295)	0	(5,295)	0	399,929	0	0	0	2,325	03/25/2045	1FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		03/01/2016	Paydown		403,160	403,160	411,097	410,850	0	(7,689)	0	(7,689)	0	403,160	0	0	0	2,131	04/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		03/01/2016	Paydown		240,234	240,234	244,438	244,596	0	(4,362)	0	(4,362)	0	240,234	0	0	0	1,241	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2016	Paydown		523,215	523,215	530,082	0	0	(6,867)	0	(6,867)	0	523,215	0	0	0	2,881	12/25/2045	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2016	Paydown		82,620	116,921	98,932	100,589	0	(17,969)	0	(17,969)	0	82,620	0	0	0	1,028	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2016	Paydown		68,714	87,291	79,315	79,668	0	(10,954)	0	(10,954)	0	68,714	0	0	0	868	09/25/2037	1FM
02528A-AA-4	ACAR 2014-3 A 0.990% 08/10/18		03/10/2016	Paydown		54,690	54,690	54,656	54,681	0	9	0	9	0	54,690	0	0	0	91	08/10/2018	1FE
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		03/12/2016	Paydown		55,630	55,630	55,626	55,615	0	15	0	15	0	55,630	0	0	0	189	09/12/2019	1FE
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		03/10/2016	Paydown		46,169	46,169	46,169	46,164	0	5	0	5	0	46,169	0	0	0	103	07/10/2018	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2016	Paydown		207,651	207,651	207,034	205,085	0	2,566	0	2,566	0	207,651	0	0	0	1,391	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2016	Paydown		20,437	20,437	20,435	20,429	0	7	0	7	0	20,437	0	0	0	129	10/17/2036	1FE
02665W-BA-8	AMERICAN HONDA FINANCE 1.700% 02/22/19		02/18/2016	C.L. KING & ASSOCIATES		200,169	200,000	199,960	0	0	0	0	0	0	199,960	0	209	209	0	02/22/2019	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		03/01/2016	Paydown		26,924	26,924	26,922	26,920	0	4	0	4	0	26,924	0	0	0	156	04/17/2045	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		02/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		03/06/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
03063X-AE-5	AMCAR 2012-4 B 1.310% 11/08/17		03/08/2016	Paydown		6,682,948	6,682,948	6,681,680	6,682,911	0	38	0	38	0	6,682,948	0	0	0	14,303	11/08/2017	1FE
03064J-AD-7	AMCAR 2013-2 B 1.190% 05/08/18		03/08/2016	Paydown		61,561	61,561	61,551	61,554	0	7	0	7	0	61,561	0	0	0	155	05/08/2018	1FE
03064R-AF-4	AMCAR 2011-4 D 4.080% 09/08/17		03/08/2016	Paydown		267,371	267,371	269,250	268,802	0	(1,432)	0	(1,432)	0	267,371	0	0	0	2,505	09/08/2017	1FE
03064R-AG-2	AMCAR 2011-4 E 6.530% 01/08/19		03/08/2016	Paydown		5,690,000	5,690,000	5,929,158	5,839,903	0	(149,903)	0	(149,903)	0	5,690,000	0	0	0	92,889	01/08/2019	1FE
03064T-AE-3	AMCAR 2011-5 C 3.440% 10/08/17		02/08/2016	Paydown		111,340	111,340	111,932	111,467	0	(126)	0	(126)	0	111,340	0	0	0	459	10/08/2017	1FE
03064T-AF-0	AMCAR 2011-5 D 5.050% 12/08/17		03/08/2016	Paydown		20,397	20,397	21,009	20,734	0	(336)	0	(336)	0	20,397	0	0	0	246	12/08/2017	1FE
03523T-BP-2	ANHEUSER-BUSCH 2.500% 07/15/22		03/21/2016	US BANCORP		7,238,110	7,250,000	6,712,268	6,827,420	0	13,193	0	13,193	0	6,840,613	0	397,497	397,497	125,365	07/15/2022	1FE
037833-BN-9	APPLE INC 1.300% 02/23/18		02/16/2016	RBC/DAIN		200,094	200,000	199,914	0	0	0	0	0	0	199,914	0	180	180	0	02/23/2018	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		01/29/2016	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	292	10/30/2045	2AM
04364B-AB-3	ACER 2014-1A A2 1.040% 01/10/17		03/10/2016	Paydown		31,674	31,674	31,670	31,674	0	0	0	0	0	31,674	0	0	0	40	01/10/2017	1FE
04364F-AB-4	ACER 2015-1A A2 1.150% 07/10/17		03/10/2016	Paydown		76,486	76,486	76,485	76,517	0	(31)	0	(31)	0	76,486	0	0	0	134	07/10/2017	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		03/10/2016	Paydown		2,846,991	2,846,991	2,846,991	2,846,991	0	0	0	0	0	2,846,991	0	0	0	5,254	11/10/2016	1FE
05464F-AB-0	AXIS 2013-1A A 1.750% 03/20/17		03/20/2016	Paydown		500,937	500,937	500,915	500,934	0	3	0	3	0	500,937	0	0	0	1,369	03/20/2017	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2016	Paydown		46,724	46,724	34,904	33,976	0	12,748	0	12,748	0	46,724	0	0	0	369	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2016	Paydown		29,707	29,707	29,609	29,608	0	99	0	99	0	29,707	0	0	0	277	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2016	Paydown		167,612	167,612	158,236	164,002	0	3,610	0	3,610	0	167,612	0	0	0	2,221	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2016	Paydown		301,010	301,010	294,731	297,717	0	3,293	0	3,293	0	301,010	0	0	0	1,705	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2016	Paydown		8,968	8,968	8,534	8,738	0	230	0	230	0	8,968	0	0	0	75	08/25/2035	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2016	Paydown		116,336	116,336	111,146	113,264	0	3,072	0	3,072	0	116,336	0	0	0	985	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		03/01/2016	Paydown		238,684	238,684	231,617	236,130	0	2,554	0	2,554	0	238,684	0	0	0	1,690	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		03/01/2016	Paydown		29,077	32,972	27,037	29,128	0	(51)	0	(51)	0	29,077	0	0	0	286	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2016	Paydown		47,833	53,042	48,953	50,366	0	(2,533)	0	(2,533)	0	47,833	0	0	0	452	03/25/2035	3FM
05948K-ZB-8	BOAA 2005-4 CB2 0.935% 05/25/35		03/25/2016	Paydown		54,333	62,944	48,467	49,026	0	5,306	0	5,306	0	54,333	0	0	0	96	03/25/2035	1FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		03/01/2016	Paydown		64,921	64,921	62,786	63,743	0	1,178	0	1,178	0	64,921	0	0	0	699	06/25/2033	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2016	Paydown		70,298	70,298	57,029	60,405	0	9,893	0	9,893	0	70,298	0	0	0	744	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2016	Paydown		220,706	231,910	226,576	226,576	0	(5,870)	0	(5,870)	0	220,706	0	0	0	2,387	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		03/01/2016	Paydown		125,004	128,378	121,380	123,221	0	1,783	0	1,783	0	125,004	0	0	0	619	01/25/2036	2FM

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)
05950P-AJ-2	BAFC 2006-H 3A2 2.836% 09/20/46		03/01/2016	Paydown		37,575	40,259	34,145	35,954	0	1,621	0	1,621	0	37,575	0	0	0	187	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2016	Paydown		89,130	89,130	74,621	81,248	0	7,882	0	7,882	0	89,130	0	0	0	811	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2016	Paydown		100,928	190,952	174,334	190,690	0	(89,762)	0	(89,762)	0	100,928	0	0	0	1,583	01/25/2037	4FM
073247-BL-1	BAYV 2004-C M1 1.410% 05/28/44		03/28/2016	Paydown		37,468	37,468	37,409	37,411	0	57	0	57	0	37,468	0	0	0	68	05/28/2044	1FM
07325N-AC-6	BAYV 2004-D M1 1.064% 08/28/44		03/29/2016	Paydown		39,079	39,079	39,103	39,079	0	0	0	0	0	39,079	0	0	0	76	08/28/2044	1FM
07384M-TM-4	BSARM 2003-1 5A1 2.249% 04/25/33		03/01/2016	Paydown		11,131	11,131	11,117	11,128	0	3	0	3	0	11,131	0	0	0	27	04/25/2033	1FM
073879-JM-1	BSABS 2004-B01 M2 0.971% 10/25/34		03/25/2016	Paydown		28,137	28,137	28,062	28,078	0	58	0	58	0	28,137	0	0	0	74	10/25/2034	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		03/01/2016	Paydown		5,092,605	5,092,605	5,479,103	5,141,847	0	(49,242)	0	(49,242)	0	5,092,605	0	0	0	70,612	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2016	Paydown		28,905	28,905	32,204	29,576	0	(671)	0	(671)	0	28,905	0	0	0	271	01/12/2045	1FM
081437-AF-2	BEMIS COMPANY INC 6.800% 08/01/19		02/18/2016	BROWNSTONE INV GROUP,LLC		368,612	325,000	367,611	0	0	(1,088)	0	(1,088)	0	366,523	0	2,089	2,089	12,401	08/01/2019	2FE
084664-CE-9	BERKSHIRE HATHAWAY INC 1.450% 03/07/18		03/08/2016	MORGAN STANLEY FIXED INC		100,156	100,000	99,961	0	0	0	0	0	0	99,961	0	195	195	0	03/07/2018	1FE
084664-CG-4	BERKSHIRE HATHAWAY INC 1.700% 03/15/19		03/08/2016	MORGAN STANLEY FIXED INC		100,149	100,000	99,924	0	0	0	0	0	0	99,924	0	225	225	0	03/15/2019	1FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		03/15/2016	Paydown		36,188	36,188	36,025	36,034	0	154	0	154	0	36,188	0	0	0	247	12/15/2022	1FE
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		03/01/2016	Various		92,932	91,000	99,239	97,288	0	(425)	0	(425)	0	96,863	0	(3,931)	(3,931)	3,314	01/15/2018	2FE
118230-AL-5	BUCKEYE PARTNERS 2.650% 11/15/18		01/14/2016	BROWNSTONE INV GROUP,LLC		9,787	10,000	9,991	9,993	0	0	0	0	0	9,993	0	(206)	(206)	48	11/15/2018	2FE
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		02/15/2016	Maturity		1,600,000	1,600,000	1,640,816	1,611,506	0	(11,506)	0	(11,506)	0	1,600,000	0	0	0	55,000	02/15/2016	1FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		03/01/2016	Paydown		152,232	152,232	152,228	149,793	0	2,440	0	2,440	0	152,232	0	0	0	1,152	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		03/01/2016	Paydown		105,967	105,967	86,893	94,963	0	11,004	0	11,004	0	105,967	0	0	0	757	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		03/01/2016	Paydown		1,758	1,758	1,093	897	0	861	0	861	0	1,758	0	0	0	7	01/25/2037	1FM
12498S-AA-0	CBASS 2006-SC1 A 0.464% 05/25/36		03/25/2016	Paydown		48,119	48,119	46,555	46,775	0	1,344	0	1,344	0	48,119	0	0	0	66	05/25/2036	1FE
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		03/01/2016	Paydown		1,826,291	1,826,291	1,853,684	1,825,107	0	1,184	0	1,184	0	1,826,291	0	0	0	5,802	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2016	Paydown		12,132	32,768	15,841	11,049	0	1,083	0	1,083	0	12,132	0	0	0	260	02/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2016	Paydown		132,378	132,378	132,304	132,293	0	85	0	85	0	132,378	0	0	0	1,464	11/15/2019	4AM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		03/01/2016	Paydown		162,114	162,114	162,697	162,190	0	(76)	0	(76)	0	162,114	0	0	0	1,073	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2016	Paydown		253,566	253,566	141,123	140,904	0	112,662	0	112,662	0	253,566	0	0	0	1,374	11/25/2036	2FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2016	Paydown		97,145	97,145	66,877	64,476	0	32,670	0	32,670	0	97,145	0	0	0	826	12/25/2036	3FM
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		03/01/2016	Paydown		22,829	22,829	23,007	22,975	0	(147)	0	(147)	0	22,829	0	0	0	125	02/25/2042	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2016	Paydown		109,850	109,850	109,601	109,591	0	258	0	258	0	109,850	0	0	0	592	08/25/2043	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2016	Paydown		534,852	534,852	535,395	535,503	0	(651)	0	(651)	0	534,852	0	0	0	2,745	12/25/2044	1FM
126673-7B-2	CWL 2005-BC4 M3 0.971% 08/25/35		03/25/2016	Paydown		103,596	103,596	103,483	103,530	0	67	0	67	0	103,596	0	0	0	167	08/25/2035	1FM
126673-NV-0	CWL 2004-12 MV3 1.425% 03/25/35		03/25/2016	Paydown		19,100	19,100	19,043	19,056	0	44	0	44	0	19,100	0	0	0	38	03/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2016	Paydown		59,897	59,897	56,804	58,440	0	1,457	0	1,457	0	59,897	0	0	0	637	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2016	Paydown		84,642	88,097	77,745	78,609	0	6,034	0	6,034	0	84,642	0	0	0	799	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2016	Paydown		93,042	93,042	91,326	92,139	0	903	0	903	0	93,042	0	0	0	569	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2016	Paydown		328,280	328,280	330,742	328,888	0	(608)	0	(608)	0	328,280	0	0	0	2,688	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2016	Paydown		153,758	178,893	166,988	167,231	0	(13,473)	0	(13,473)	0	153,758	0	0	0	1,632	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2016	Paydown		214,633	257,589	247,367	245,600	0	(30,968)	0	(30,968)	0	214,633	0	0	0	2,169	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2016	Paydown		214,368	214,368	207,753	211,134	0	3,234	0	3,234	0	214,368	0	0	0	1,975	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2016	Paydown		117,202	140,411	127,011	126,757	0	(9,555)	0	(9,555)	0	117,202	0	0	0	1,482	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2016	Paydown		87,508	87,508	82,014	80,429	0	7,079	0	7,079	0	87,508	0	0	0	719	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2016	Paydown		110,978	161,921	147,527	148,545	0	(37,567)	0	(37,567)	0	110,978	0	0	0	1,393	10/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2016	Paydown		241,518	241,518	223,404	230,977	0	10,541	0	10,541	0	241,518	0	0	0	2,209	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2016	Paydown		264,616	294,351	275,660	278,922	0	(14,306)	0	(14,306)	0	264,616	0	0	0	2,134	10/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2016	Paydown		115,687	163,047	132,410	130,776	0	(15,090)	0	(15,090)	0	115,687	0	0	0	1,713	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		03/01/2016	Paydown		41,260	41,260	37,846	41,697	0	(437)	0	(437)	0	41,260	0	0	0	361	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2016	Paydown		21,445	21,445	14,844	14,762	0	6,682	0	6,682	0	21,445	0	0	0	190	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2016	Paydown		264,331	264,331	250,751	252,956	0	11,375	0	11,375	0	264,331	0	0	0	2,756	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2016	Paydown		77,706	78,037	73,321	72,502	0	5,204	0	5,204	0	77,706	0	0	0	742	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2016	Paydown		47,280	47,482	44,665	44,163	0	3,117	0	3,117	0	47,280	0	0	0	452	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2016	Paydown		8,633	8,633	8,594	8,598	0	35	0	35	0	8,633	0	0	0	88	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2016	Paydown		96,502	96,502	90,598	93,724	0	2,778	0	2,778	0	96,502	0	0	0	1,090	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2016	Paydown		288,179	305,742	283,059	283,059	0	5,120	0	5,120	0	288,179	0	0	0	2,677	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2016	Paydown		12,926	12,926	7,995	4,001	0	8,925	0	8,925	0	12,926	0	0	0	181	11/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
13056L-AC-3	CRART 2014-3 A3 1.090% 11/15/18		03/15/2016	Paydown		32,440	32,440	32,333	32,337	0	103	0	103	0	32,440	0	0	0	77	11/15/2018	1FE
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		02/15/2016	Paydown		7,198	7,198	7,197	7,198	0	0	0	0	0	7,198	0	0	0	10	08/15/2017	1FE
13342B-AK-1	CAMERON INTERNATIONAL CORP 1.150% 12/15/16		03/21/2016	BROWNSTONE INV GROUP,LLC		49,956	50,000	49,932	49,942	0	14	0	14	0	49,956	0	(1)	(1)	158	12/15/2016	2FE
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.460% 12/17/18		03/15/2016	Paydown		20,350	20,350	20,348	20,349	0	1	0	1	0	20,350	0	0	0	50	12/17/2018	1FE
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		01/15/2016	Paydown		105,124	105,124	105,129	105,124	0	0	0	0	0	105,124	0	0	0	153	11/15/2017	1FE
14366X-AA-4	CNART 2015-1A A 1.690% 01/15/20		03/15/2016	Paydown		60,522	60,522	60,522	60,522	0	0	0	0	0	60,522	0	0	0	170	01/15/2020	1FE
144531-CK-4	CARR 2005-OPT2 M2 0.896% 05/25/35		03/25/2016	Paydown		31,822	31,822	31,743	31,762	0	60	0	60	0	31,822	0	0	0	49	05/25/2035	1FE
14912L-5N-7	CATERPILLAR FINANCE SERV 0.700% 02/26/16		02/01/2016	BROWNSTONE INV GROUP,LLC		5,500,668	5,500,000	5,499,885	0	0	23	0	23	0	5,499,907	0	760	760	16,849	02/26/2016	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		03/10/2016	Paydown		6,321	6,321	6,318	6,330	0	(9)	0	(9)	0	6,321	0	0	0	20	12/10/2023	1FE
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		03/01/2016	Paydown		217,890	217,890	217,755	215,413	0	2,477	0	2,477	0	217,890	0	0	0	2,794	02/18/2035	1FM
152314-MV-9	CXHE 2005-B AF5 5.310% 03/25/35		03/01/2016	Paydown		918,868	918,868	787,355	907,441	0	11,426	0	11,426	0	918,868	0	0	0	8,104	03/25/2035	1FM
17275R-AC-6	CISCO SYSTEMS INC 5.500% 02/22/16		02/22/2016	Maturity		8,400,000	8,400,000	8,524,015	8,401,651	0	(1,651)	0	(1,651)	0	8,400,000	0	0	0	231,000	02/22/2016	1FE
172967-GG-0	CITIGROUP 1.250% 01/15/16		01/15/2016	Maturity		12,500,000	12,500,000	12,468,375	12,499,545	0	455	0	455	0	12,500,000	0	0	0	78,125	01/15/2016	2FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2016	Paydown		6	180,733	81,956	81,994	0	(81,988)	0	(81,988)	0	6	0	0	0	258	11/25/2036	4FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		03/01/2016	Paydown		147,714	147,714	147,708	144,793	0	2,920	0	2,920	0	147,714	0	0	0	1,302	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2016	Paydown		318,902	318,902	312,994	294,654	0	5,257	0	5,257	0	318,902	0	0	0	1,939	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2016	Paydown		512,796	512,796	518,405	518,461	0	(5,665)	0	(5,665)	0	512,796	0	0	0	2,981	06/25/2044	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		03/01/2016	Paydown		445,062	445,062	451,050	450,940	0	(5,878)	0	(5,878)	0	445,062	0	0	0	2,328	11/01/2031	1FM
191216-AV-2	COCA-COLA CO 3.300% 09/01/21		01/22/2016	US BANCORP		8,746,639	8,296,000	8,468,142	8,425,867	0	(1,398)	0	(1,398)	0	8,424,469	0	322,170	322,170	110,268	09/01/2021	1FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2016	Paydown		296,207	296,207	312,419	297,978	0	(1,771)	0	(1,771)	0	296,207	0	0	0	3,333	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		03/01/2016	Paydown		2,367,937	2,367,937	2,321,904	2,360,321	0	7,615	0	7,615	0	2,367,937	0	0	0	24,099	12/10/2046	1FM
20173Q-AE-1	GCCFC 2007-GG9 A4 5.444% 03/10/39		03/01/2016	Paydown		24,650	24,650	24,722	24,629	0	20	0	20	0	24,650	0	0	0	231	03/10/2039	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		03/15/2016	Paydown		70,575	70,575	70,571	70,626	0	(51)	0	(51)	0	70,575	0	0	0	767	05/15/2033	1FM
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.430% 02/02/43		01/04/2016	Call 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	199	02/02/2043	1FE
22533F-AA-4	CAALT 2013-1A A 1.210% 10/15/20		02/15/2016	Paydown		127,544	127,544	127,544	127,544	0	0	0	0	0	127,544	0	0	0	182	10/15/2020	1FE
22533N-AA-7	CAALT 2013-2A A 1.500% 04/15/21		03/15/2016	Paydown		1,250,416	1,250,416	1,250,709	1,250,740	0	(325)	0	(325)	0	1,250,416	0	0	0	3,272	04/15/2021	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2016	Paydown		40,223	40,223	38,707	39,237	0	986	0	986	0	40,223	0	0	0	334	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2016	Paydown		89,280	89,280	88,904	88,876	0	404	0	404	0	89,280	0	0	0	527	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2016	Paydown		311,946	311,946	311,214	310,020	0	1,926	0	1,926	0	311,946	0	0	0	2,578	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2016	Paydown		135,488	135,488	131,169	132,814	0	2,674	0	2,674	0	135,488	0	0	0	1,245	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2016	Paydown		591,553	591,553	601,212	593,013	0	(1,460)	0	(1,460)	0	591,553	0	0	0	5,182	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2016	Paydown		181,679	205,834	193,371	191,994	0	(10,315)	0	(10,315)	0	181,679	0	0	0	1,873	06/25/2035	2FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		02/01/2016	Paydown		65,632	65,632	60,666	61,270	0	4,362	0	4,362	0	65,632	0	0	0	563	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2016	Paydown		156,230	156,230	120,093	106,819	0	49,412	0	49,412	0	156,230	0	0	0	612	06/25/2036	1FM
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		02/20/2016	Paydown		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	214	02/20/2045	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		02/20/2016	Paydown		6,500	6,500	6,500	6,500	0	0	0	0	0	6,500	0	0	0	65	02/20/2045	2AM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2016	Paydown		3,348,612	3,348,612	3,381,996	3,347,320	0	1,292	0	1,292	0	3,348,612	0	0	0	17,006	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.791% 07/12/44		03/12/2016	Paydown		4,618	4,618	4,753	4,713	0	(94)	0	(94)	0	4,618	0	0	0	14	07/12/2044	1FM
23305Y-BB-4	DBUBS 2011-LC3A A2 3.642% 09/10/16		03/01/2016	Paydown		696,457	696,457	703,409	696,612	0	(155)	0	(155)	0	696,457	0	0	0	3,075	09/10/2016	1FM
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		03/18/2016	Paydown		45,244	45,244	45,329	45,319	0	(75)	0	(75)	0	45,244	0	0	0	110	12/18/2049	1FE
23340F-AA-5	DTAOT 2015-2A A 1.240% 09/17/18		03/15/2016	Paydown		49,448	49,448	49,445	49,446	0	2	0	2	0	49,448	0	0	0	100	09/17/2018	1FE
233851-AT-1	DAIMLER FINANCE NA LLC 1.250% 01/11/16		01/11/2016	Maturity		200,000	200,000	200,080	200,025	0	(25)	0	(25)	0	200,000	0	0	0	1,250	01/11/2016	1FE
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		02/22/2016	Various		10,015,100	10,000,000	9,980,500	9,981,871	0	589	0	589	0	9,982,460	0	32,640	32,640	151,500	08/03/2020	1FE
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		03/14/2016	BROWNSTONE INV GROUP,LLC		135,467	135,000	135,573	135,419	0	(109)	0	(109)	0	135,309	0	157	157	1,216	09/15/2016	2FE
24422E-TE-9	JOHN DEERE CAPITAL 1.950% 01/08/19		01/05/2016	BROWNSTONE INV GROUP,LLC		200,046	200,000	199,988	0	0	0	0	0	0	199,988	0	58	58	0	01/08/2019	1FE
245069-AK-5	DEL 2013-HDC B 1.741% 03/15/26		01/15/2016	Paydown		208,000	208,000	207,740	207,876	0	124	0	124	0	208,000	0	0	0	292	03/15/2026	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2016	Paydown		576,462	576,462	546,287	573,018	0	3,444	0	3,444	0	576,462	0	0	0	4,971	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2016	Paydown		163,731	222,805	203,010	206,097	0	(42,366)	0	(42,366)	0	163,731	0	0	0	1,818	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2016	Paydown		37,705	37,705	34,481	34,286	0	3,419	0	3,419	0	37,705	0	0	0	383	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2016	Paydown		926	1,748	1,478	1,683	0	(757)	0	(757)	0	926	0	0	0	14	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2016	Paydown		114,375	114,375	98,650	89,751	0	24,624	0	24,624	0	114,375	0	0	0	867	07/25/2036	1FM
251591-AT-0	DEVELOPERS DIVERS REALTY 9.625% 03/15/16		03/15/2016	Maturity		351,000	351,000	354,573	0	0	(3,573)	0	(3,573)	0	351,000	0	0	0	16,892	03/15/2016	2FE

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)
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		03/20/2016	Paydown		52,838	52,838	52,887	52,873	0	(35)	0	(35)	0	52,838	0	0	0	151	08/20/2018	1FE
25459H-BA-2	DIRECTV HLDS/FN 5.000% 03/01/21		03/21/2016	Taxable Exchange		8,267,625	7,500,000	7,466,925	7,480,244	0	1,020	0	1,020	0	7,481,264	0	786,361	786,361	208,333	03/01/2021	2FE
26884A-AE-3	ERP OPERATING 7.125% 10/15/17		02/01/2016	TENDER OFFER		1,098,810	1,000,000	1,083,000	1,018,587	0	(828)	0	(828)	0	1,017,759	0	81,051	81,051	20,979	10/15/2017	2FE
26884A-AX-1	ERP OPERATING 5.750% 06/15/17		02/01/2016	TENDER OFFER		593,910	559,000	538,479	555,113	0	212	0	212	0	555,325	0	38,585	38,585	17,500	06/15/2017	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		03/25/2016	Paydown		626,945	626,945	626,931	628,257	0	(1,312)	0	(1,312)	0	626,945	0	0	0	2,478	02/25/2027	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2016	Redemption 100.0000		16,215	16,215	16,215	16,215	0	0	0	0	0	16,215	0	0	0	379	01/19/2031	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2016	Paydown		20,571	20,571	20,571	20,720	0	(148)	0	(148)	0	20,571	0	0	0	282	12/25/2033	1FM
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5.125% 03/15/16		02/01/2016	TENDER OFFER		1,809,972	1,800,000	1,854,216	1,815,504	0	(6,287)	0	(6,287)	0	1,809,217	0	755	755	34,850	03/15/2016	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2016	Paydown		151,192	151,192	149,343	147,825	0	3,366	0	3,366	0	151,192	0	0	0	554	06/25/2043	1FM
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		03/15/2016	Paydown		18,091	18,091	18,090	18,091	0	0	0	0	0	18,091	0	0	0	32	08/15/2018	1FE
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		03/15/2016	Paydown		46,797	46,797	46,794	46,849	0	(52)	0	(52)	0	46,797	0	0	0	121	06/17/2019	1FE
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		03/10/2016	Paydown		45,408	45,408	45,406	45,406	0	2	0	2	0	45,408	0	0	0	205	12/10/2023	1FE
316773-CF-5	FIFTH THIRD BANCORP 5.450% 01/15/17		03/22/2016	BROWNSTONE INV GROUP,LLC		103,327	100,000	103,173	0	0	(180)	0	(180)	0	102,993	0	334	334	882	01/15/2017	2FE
316773-CK-4	FIFTH THIRD BANCORP 3.625% 01/25/16		01/25/2016	Maturity		225,000	225,000	227,368	225,421	0	(421)	0	(421)	0	225,000	0	0	0	4,078	01/25/2016	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2016	Paydown		77,514	79,075	68,873	68,684	0	8,830	0	8,830	0	77,514	0	0	0	671	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2016	Paydown		152,869	152,869	133,730	131,504	0	21,365	0	21,365	0	152,869	0	0	0	1,250	08/25/2035	3FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		03/01/2016	Paydown		35,366	35,366	32,183	32,795	0	2,571	0	2,571	0	35,366	0	0	0	382	08/25/2036	2FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		03/01/2016	Paydown		518,699	518,699	535,232	520,263	0	(1,564)	0	(1,564)	0	518,699	0	0	0	4,637	10/15/2035	1FM
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		01/06/2016	BROWNSTONE INV GROUP,LLC		300,087	300,000	300,000	0	0	0	0	0	0	300,000	0	87	87	74	01/08/2019	2FE
349631-AL-5	FORTUNE BRANDS 5.375% 01/15/16		01/15/2016	Maturity		2,312,000	2,312,000	2,282,892	2,312,172	0	(172)	0	(172)	0	2,312,000	0	0	0	62,135	01/15/2016	2FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2016	Paydown		63	63	65	65	0	(1)	0	(1)	0	63	0	0	0	1	06/25/2028	2FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		03/01/2016	Paydown		329,168	329,168	366,090	341,496	0	(12,328)	0	(12,328)	0	329,168	0	0	0	5,047	05/12/2035	1FM
36163L-AC-4	GEEST 2014-1A A3 0.950% 09/25/17		03/24/2016	Paydown		97,697	97,697	97,456	97,480	0	216	0	216	0	97,697	0	0	0	157	09/25/2017	1FE
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		03/01/2016	Paydown		326,127	326,127	328,827	326,154	0	(28)	0	(28)	0	326,127	0	0	0	2,872	02/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2016	Paydown		250,016	265,152	254,127	255,169	0	(5,153)	0	(5,153)	0	250,016	0	0	0	2,679	07/25/2037	2FM
36197X-AM-6	GSMS 2013-GC12 XA 1.722% 06/10/46		03/01/2016	Paydown		0	0	19,197	17,265	0	(17,265)	0	(17,265)	0	0	0	0	0	668	06/10/2046	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2016	Paydown		69,683	282,102	101,845	76,276	0	(6,593)	0	(6,593)	0	69,683	0	0	0	2,311	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2016	Paydown		112,356	112,356	107,036	108,318	0	4,038	0	4,038	0	112,356	0	0	0	835	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2016	Paydown		55,803	55,803	45,619	51,580	0	4,222	0	4,222	0	55,803	0	0	0	504	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2016	Paydown		58,669	58,669	58,696	58,109	0	560	0	560	0	58,669	0	0	0	521	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2016	Paydown		32,079	32,079	30,535	31,117	0	963	0	963	0	32,079	0	0	0	290	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		01/01/2016	Paydown		2,286,140	2,286,140	2,313,257	2,286,140	0	0	0	0	0	2,286,140	0	0	0	6,944	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2016	Paydown		208,233	208,233	214,476	210,994	0	(2,761)	0	(2,761)	0	208,233	0	0	0	1,301	08/10/2043	1FM
36962G-6R-0	GEN ELEC CAP CORP 1.000% 01/08/16		01/08/2016	Maturity		1,675,000	1,675,000	1,680,461	1,675,176	0	(176)	0	(176)	0	1,675,000	0	0	0	8,375	01/08/2016	1FE
38143U-SC-6	GOLDMAN SACHS GROUP INC 3.625% 02/07/16		02/07/2016	Maturity		10,000,000	10,000,000	9,840,000	9,994,747	0	5,253	0	5,253	0	10,000,000	0	0	0	181,250	02/07/2016	1FE
39153V-BV-5	GALC 2015-1 A2 1.120% 06/20/17		03/20/2016	Paydown		84,119	84,119	84,096	84,103	0	16	0	16	0	84,119	0	0	0	156	06/20/2017	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		03/20/2016	Paydown		478,336	478,336	478,336	0	0	0	0	0	0	478,336	0	0	0	332	02/21/2017	1FE
41283L-AA-3	HARLEY-DAVIDSON FINL SER 3.875% 03/15/16		03/15/2016	Maturity		550,000	550,000	564,383	553,516	0	(3,516)	0	(3,516)	0	550,000	0	0	0	10,656	03/15/2016	1FE
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		01/08/2016	BROWNSTONE INV GROUP,LLC		50,246	50,000	50,516	50,267	0	(43)	0	(43)	0	50,224	0	22	22	594	03/15/2016	2FE
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		03/15/2016	Maturity		1,870,000	1,870,000	1,902,529	1,799,543	0	(9,584)	0	(9,584)	0	1,870,000	0	0	0	33,894	03/15/2016	2FE
437076-AP-7	HOME DEPOT 5.400% 03/01/16		03/01/2016	Maturity		5,000,000	5,000,000	4,892,400	4,892,400	0	0	0	0	0	4,892,400	0	107,600	107,600	135,000	03/01/2016	1FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2016	Paydown		81,786	81,786	13,266	3,119	0	78,668	0	78,668	0	81,786	0	0	0	259	05/25/2036	1FM
44923Q-AB-0	HYUNDAI CAPITAL AMERICA 4.000% 06/08/17		03/16/2016	BROWNSTONE INV GROUP,LLC		25,627	25,000	25,817	25,699	0	(107)	0	(107)	0	25,592	0	35	35	286	06/08/2017	2FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2016	Paydown		37,273	39,574	33,666	33,663	0	3,610	0	3,610	0	37,273	0	0	0	560	02/25/2036	2FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2016	Paydown		181,100	219,411	208,131	205,623	0	(24,523)	0	(24,523)	0	181,100	0	0	0	1,953	02/25/2036	1FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2016	Paydown		136,206	166,180	133,253	133,240	0	2,966	0	2,966	0	136,206	0	0	0	1,914	02/25/2036	3FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2016	Paydown		48,097	75,137	67,779	64,618	0	(16,520)	0	(16,520)	0	48,097	0	0	0	864	12/25/2035	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2016	Paydown		313,128	313,128	313,110	313,031	0	97	0	97	0	313,128	0	0	0	2,959	01/25/2036	1FM
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2016	Paydown		339,913	339,913	331,975	319,498	0	20,415	0	20,415	0	339,913	0	0	0	3,604	02/25/2036	2FM
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		02/17/2016	Various		5,937,085	5,982,000	5,925,961	5,943,333	0	(61)	0	(61)	0	5,943,272	0	(6,187)	(6,187)	44,583	06/01/2021	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)
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2016	Paydown		15,018	15,018	15,010	15,010	0	8	0	8	0	15,018	0	0	0	99	03/15/2063	1FE
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		02/26/2016	Maturity		16,900,000	16,900,000	16,946,357	16,907,636	0	(7,636)	0	(7,636)	0	16,900,000	0	0	0	95,063	02/26/2016	1FE
46625H-HW-3	JP MORGAN CHASE & CO 2.600% 01/15/16		01/15/2016	Maturity		250,000	250,000	256,090	250,175	0	(175)	0	(175)	0	250,000	0	0	0	3,250	01/15/2016	1FE
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.411% 08/12/37		03/01/2016	Paydown		2,996	2,996	3,113	2,996	0	0	0	0	0	2,996	0	0	0	28	08/12/2037	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2016	Paydown		84,760	84,760	54,486	49,168	0	35,592	0	35,592	0	84,760	0	0	0	546	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2016	Paydown		95,195	95,195	62,973	56,827	0	38,368	0	38,368	0	95,195	0	0	0	613	07/25/2036	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		03/01/2016	Paydown		86,020	86,020	85,660	85,813	0	206	0	206	0	86,020	0	0	0	1,009	01/15/2049	1FM
46630V-AC-6	JPMCC 2007-CB 19 A3 5.695% 02/12/49		02/01/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	738	02/12/2049	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		03/01/2016	Paydown		3,283,482	3,283,482	3,316,307	3,281,606	0	1,876	0	1,876	0	3,283,482	0	0	0	22,642	07/15/2046	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		03/01/2016	Paydown		1,528,308	1,528,308	1,543,585	1,532,121	0	(3,813)	0	(3,813)	0	1,528,308	0	0	0	10,131	07/15/2046	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2016	Paydown		485,218	485,218	492,497	491,478	0	(6,260)	0	(6,260)	0	485,218	0	0	0	2,723	08/26/2036	1FE
46641K-AG-8	JPMCC 2014-FBLU B 1.941% 12/15/28		03/15/2016	Paydown		200,000	200,000	200,438	200,381	0	(381)	0	(381)	0	200,000	0	0	0	958	12/15/2028	1FM
46641K-AN-3	JPMCC 2014-FBLU E 3.941% 12/15/28		03/15/2016	Paydown		1,000,000	1,000,000	990,000	0	0	10,000	0	10,000	0	1,000,000	0	0	0	6,544	12/15/2028	3FE
478160-BR-4	JOHNSON & JOHNSON 1.125% 03/01/19		02/26/2016	BANK of AMERICA SEC		260,146	260,000	259,969	0	0	0	0	0	0	259,969	0	177	177	8	03/01/2019	1FE
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		02/16/2016	Call 100.0000		506,400	506,400	477,902	496,457	0	451	0	451	0	496,908	0	9,492	9,492	10,883	03/29/2021	1FE
486606-F*-2	KAYNE ANDERSON PP 3.710% 05/26/16		02/26/2016	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	63,527	05/26/2016	1FE
487836-BH-0	KELLOGG CO 1.750% 05/17/17		01/21/2016	BROWNSTONE INV GROUP,LLC		260,105	260,000	259,766	0	0	0	0	0	0	259,766	0	339	339	872	05/17/2017	2FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2016	Redemption 100.0000		178,750	178,750	178,777	178,756	0	(5)	0	(5)	0	178,750	0	0	0	1,458	04/30/2018	1FE
49327M-2N-3	KEY BANK NA 2.350% 03/08/19		03/03/2016	Various		200,303	200,000	199,902	0	0	0	0	0	0	199,902	0	401	401	0	03/08/2019	1FE
50075N-BB-9	KRAFT FOODS INC 4.125% 02/09/16		02/09/2016	Maturity		500,000	500,000	498,290	499,930	0	70	0	70	0	500,000	0	0	0	10,313	02/09/2016	2FE
50187V-AD-3	LRF 2013-1 A4 1.980% 09/15/21		03/15/2016	Paydown		225,937	225,937	225,932	225,935	0	1	0	1	0	225,937	0	0	0	1,118	09/15/2021	1FE
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		03/01/2016	Redemption 100.0000		50,710	50,710	50,310	50,702	0	8	0	8	0	50,710	0	0	0	619	04/01/2016	2
52108H-Q7-2	LBUBS 2004-C7 H 4.793% 10/15/36		03/15/2016	Paydown		82,241	82,241	85,480	82,576	0	(335)	0	(335)	0	82,241	0	0	0	679	10/15/2036	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2016	Paydown		118,316	131,837	112,310	113,378	0	4,938	0	4,938	0	118,316	0	0	0	898	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2016	Paydown		190,913	190,913	190,913	190,913	0	0	0	0	0	190,913	0	0	0	1,450	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2016	Paydown		444,399	444,399	443,745	436,193	0	8,206	0	8,206	0	444,399	0	0	0	3,764	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		03/01/2016	Paydown		293,046	363,539	327,964	347,284	0	(54,238)	0	(54,238)	0	293,046	0	0	0	1,237	12/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 4.813% 06/25/36		03/01/2016	Paydown		557,224	578,684	545,051	545,048	0	12,177	0	12,177	0	557,224	0	0	0	5,352	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2016	Paydown		2	64,112	50,372	54,560	0	(54,558)	0	(54,558)	0	2	0	0	0	648	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.487% 05/25/37		03/01/2016	Paydown		0	355,954	250,212	273,569	0	(273,569)	0	(273,569)	0	0	0	0	0	3,398	05/25/2037	4FM
52524P-AL-6	LXS 2007-6 3A5 5.058% 05/25/37		03/01/2016	Paydown		225,109	253,345	201,094	215,223	0	9,886	0	9,886	0	225,109	0	0	0	2,416	05/25/2037	1FM
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.570% 01/01/33		01/04/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	87	01/01/2033	1FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		02/01/2016	Redemption 100.0000		35,532	35,532	35,660	35,532	0	(1)	0	(1)	0	35,532	0	0	0	343	02/01/2016	2
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		03/01/2016	Paydown		48,944	48,944	41,235	41,643	0	7,301	0	7,301	0	48,944	0	0	0	370	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		03/01/2016	Paydown		26,516	26,516	27,593	27,759	0	(1,242)	0	(1,242)	0	26,516	0	0	0	254	04/25/2033	1FM
55314Q-AD-9	MMAF 2012-AA A4 1.350% 10/10/18		03/10/2016	Paydown		33,082	33,082	33,051	33,052	0	30	0	30	0	33,082	0	0	0	68	10/10/2018	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2016	Paydown		126,481	126,481	126,471	125,225	0	1,256	0	1,256	0	126,481	0	0	0	375	11/25/2035	1FM
590188-4M-7	MERRILL LYNCH & CO 6.050% 05/16/16		01/29/2016	BROWNSTONE INV GROUP,LLC		101,390	100,000	101,425	0	0	(91)	0	(91)	0	101,334	0	56	56	1,294	05/16/2016	2FE
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		01/25/2016	BROWNSTONE INV GROUP,LLC		99,670	100,000	99,614	0	0	2	0	2	0	99,616	0	54	54	75	01/10/2018	1FE
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		02/03/2016	US BANCORP		4,029,040	4,000,000	3,994,760	3,996,434	0	112	0	112	0	3,996,545	0	32,495	32,495	30,156	04/10/2019	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.420% 05/01/27		02/01/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	131	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2016	Redemption 100.0000		172,000	172,000	172,000	172,000	0	0	0	0	0	172,000	0	0	0	4,877	08/01/2025	1FE
599809-AA-8	MCMLT 2015-1 A1 2.230% 06/25/56		03/25/2016	Paydown		46,021	46,021	45,911	45,910	0	111	0	111	0	46,021	0	0	0	183	06/25/2056	1FE
60687U-AE-7	MLCFC 2006-2 A4 5.947% 06/12/46		03/01/2016	Paydown		7,085,042	7,085,042	8,157,761	7,153,506	0	(68,464)	0	(68,464)	0	7,085,042	0	0	0	65,952	06/12/2046	1FM
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		02/01/2016	Paydown		2,471,633	2,471,633	2,496,350	2,468,371	0	3,263	0	3,263	0	2,471,633	0	0	0	11,000	09/15/2047	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2016	Paydown		553,243	553,243	538,202	549,818	0	3,425	0	3,425	0	553,243	0	0	0	5,104	04/25/2034	1FM
61746B-DH-6	MORGAN STANLEY 1.885% 02/25/16		02/25/2016	Maturity		7,000,000	7,000,000	7,006,790	0	0	(6,790)	0	(6,790)	0	7,000,000	0	0	0	29,395	02/25/2016	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	03/01/2016	Paydown		154,068	154,068	104,345	95,276	0	58,793	0	58,793	0	154,068	0	0	0	234	10/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2016	Paydown		61,554	61,554	33,849	33,374	0	28,180	0	28,180	0	61,554	0	0	0	356	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2016	Paydown		71,594	71,594	45,489	39,744	0	31,850	0	31,850	0	71,594	0	0	0	484	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2016	Paydown		71,385	71,385	46,115	45,347	0	26,039	0	26,039	0	71,385	0	0	0	398	01/25/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2016	Paydown		68,113	68,113	66,410	66,446	0	1,666	0	1,666	0	68,113	0	0	0	332	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		03/01/2016	Paydown		194,607	194,607	197,283	196,827	0	(2,220)	0	(2,220)	0	194,607	0	0	0	948	07/25/2043	1FM
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		03/15/2016	Paydown		327,572	327,572	327,568	327,453	0	120	0	120	0	327,572	0	0	0	1,045	11/15/2016	1FE
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		3,511,100	3,345,000	3,411,900	3,408,202	0	102,898	0	102,898	0	3,511,100	0	0	0	61,685	02/15/2025	4FE
64352V-MA-6	NCHET 2005-A A6 4.652% 08/25/35		03/01/2016	Paydown		75,364	75,364	70,371	70,557	0	4,806	0	4,806	0	75,364	0	0	0	559	08/25/2035	1FM
651229-AP-1	NEWELL RUBBERMAID INC 2.875% 12/01/19		03/09/2016	MIZUHO SECURITIES USA INC		24,752	25,000	24,444	0	0	2	0	2	0	24,446	0	306	306	206	12/01/2019	2FE
655044-AM-7	NOBLE ENERGY INC. 5.875% 06/01/24		01/25/2016	TENDER OFFER		7,000,000	7,000,000	7,070,000	7,067,371	0	(791)	0	(791)	0	7,066,580	0	(66,580)	(66,580)	57,118	06/01/2024	2FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2016	Paydown		80,640	80,640	67,059	58,701	0	21,939	0	21,939	0	80,640	0	0	0	793	03/25/2047	1FM
66987W-BV-8	NHEL 2004-4 M3 1.515% 03/25/35		03/25/2016	Paydown		127,407	127,407	127,248	127,287	0	120	0	120	0	127,407	0	0	0	292	03/25/2035	1FE
68402L-AC-8	ORACLE CORP 5.250% 01/15/16		01/15/2016	Maturity		7,000,000	7,000,000	6,936,971	6,999,307	0	693	0	693	0	7,000,000	0	0	0	183,750	01/15/2016	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		03/10/2016	Paydown		15,497	15,497	15,947	15,865	0	(369)	0	(369)	0	15,497	0	0	0	87	03/10/2027	1FE
69351H-AD-4	PRIME PROPERTY FUNDING 5.700% 04/15/17		03/28/2016	Call 100.0000		11,000,000	11,000,000	10,978,140	10,995,419	0	1,336	0	1,336	0	10,996,755	0	3,245	3,245	852,526	04/15/2017	2FE
69403W-AB-3	PACIFIC BEACON LLC 0.831% 07/15/26		01/15/2016	Redemption 100.0000		343,325	343,325	291,826	304,171	0	39,154	0	39,154	0	343,325	0	0	0	903	07/15/2026	1FE
71085P-BM-4	PCHLT 2005-1 M3 1.305% 01/25/35		03/25/2016	Paydown		21,394	21,394	21,417	21,413	0	(19)	0	(19)	0	21,394	0	0	0	44	01/25/2035	1FM
72766C-AD-8	PLATINUM UNDERWRTRS FIN 7.500% 06/01/17		01/20/2016	BROWNSTONE INV GROUP,LLC		214,503	200,000	224,232	215,062	0	(680)	0	(680)	0	214,382	0	121	121	2,219	06/01/2017	1FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2016	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	1,507	09/13/2027	1
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		03/01/2016	Paydown		481	481	443	365	0	117	0	117	0	481	0	0	0	17	04/28/2022	1FM
74432Q-CB-9	PRUDENTIAL FINANCIAL INC 2.350% 08/15/19		03/02/2016	BROWNSTONE INV GROUP,LLC		201,266	200,000	201,816	0	0	(37)	0	(37)	0	201,779	0	(513)	(513)	2,637	08/15/2019	2FE
74913G-AT-2	QWEST CORP 6.500% 06/01/17		03/15/2016	MILLENNIUM ADVISORS		208,632	200,000	208,000	0	0	(509)	0	(509)	0	207,491	0	1,141	1,141	3,864	06/01/2017	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2016	Paydown		92,648	133,941	112,056	115,802	0	(23,155)	0	(23,155)	0	92,648	0	0	0	1,263	06/25/2036	3FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2016	Paydown		333,044	333,044	337,207	334,622	0	(1,579)	0	(1,579)	0	333,044	0	0	0	3,243	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2016	Paydown		64,193	82,665	67,570	75,978	0	(11,785)	0	(11,785)	0	64,193	0	0	0	876	06/25/2036	1FM
74986@-AL-5	RREEF AMERICA II PP 4.850% 11/02/17		01/06/2016	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	347,844	11/02/2017	1
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		03/01/2016	Paydown		158,406	158,406	158,208	158,205	0	201	0	201	0	158,406	0	0	0	643	06/25/2055	1FE
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		03/01/2016	Paydown		10,495	10,495	10,372	10,444	0	50	0	50	0	10,495	0	0	0	95	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2016	Paydown		22,646	22,646	16,518	15,004	0	7,642	0	7,642	0	22,646	0	0	0	265	05/25/2036	2FM
760985-7E-5	RAMP 2004-RS7 AI5 5.662% 07/25/34		03/01/2016	Paydown		54,632	63,153	58,812	59,096	0	(4,464)	0	(4,464)	0	54,632	0	0	0	618	07/25/2034	2FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2016	Paydown		11,704	11,704	11,850	11,870	0	(167)	0	(167)	0	11,704	0	0	0	147	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		03/01/2016	Paydown		113,125	113,125	112,374	113,167	0	(42)	0	(42)	0	113,125	0	0	0	1,018	09/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		03/01/2016	Paydown		22,714	22,714	16,468	18,113	0	4,601	0	4,601	0	22,714	0	0	0	205	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		03/01/2016	Paydown		138,641	138,641	138,560	140,514	0	(1,873)	0	(1,873)	0	138,641	0	0	0	1,111	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		03/01/2016	Paydown		469,953	469,953	469,899	474,413	0	(4,460)	0	(4,460)	0	469,953	0	0	0	5,152	09/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2016	Paydown		64,534	80,696	73,051	73,535	0	(9,001)	0	(9,001)	0	64,534	0	0	0	612	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2016	Paydown		91,192	129,046	106,341	110,385	0	(19,193)	0	(19,193)	0	91,192	0	0	0	1,047	03/25/2036	1FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2016	Paydown		11,283	11,962	11,696	11,578	0	(295)	0	(295)	0	11,283	0	0	0	136	11/25/2035	3FM
76112B-TS-9	RAMP 2005-RS6 M1 0.935% 06/25/35		03/25/2016	Paydown		435,157	435,157	341,054	426,278	0	8,879	0	8,879	0	435,157	0	0	0	773	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2016	Paydown		9	100,161	79,208	79,145	0	(79,136)	0	(79,136)	0	9	0	0	0	1,008	04/25/2036	1FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/24/2016	Call 100.0000		2,924,000	2,924,000	2,878,035	2,906,049	0	1,323	0	1,323	0	2,907,372	0	16,628	16,628	471,943	03/01/2019	1FE
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		03/01/2016	Redemption 100.0000		44,116	44,116	44,435	44,121	0	(4)	0	(4)	0	44,116	0	0	0	554	03/01/2016	2
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		2,230,000	2,230,000	2,230,000	2,230,000	0	0	0	0	0	2,230,000	0	0	0	46,342	03/01/2025	3FE
80281A-AE-9	SDART 2012-1 C 3.780% 11/15/17		01/15/2016	Paydown		6,077	6,077	6,146	6,083	0	(6)	0	(6)	0	6,077	0	0	0	19	11/15/2017	1FE
80281A-AF-6	SDART 2012-1 D 4.560% 11/15/17		03/15/2016	Paydown		64,886	64,886	66,126	58,160	0	(840)	0	(840)	0	64,886	0	0	0	479	11/15/2017	1FE
80282T-AF-4	SDART 2011-3 D 4.230% 05/15/17		01/15/2016	Paydown		138,876	138,876	141,155	139,941	0	(1,064)	0	(1,064)	0	138,876	0	0	0	490	05/15/2017	1FE
80282U-AE-4	SDART 2012-5 C 2.700% 08/15/18		03/15/2016	Paydown		61,120	61,120	61,569	61,431	0	(311)	0	(311)	0	61,120	0	0	0	274	08/15/2018	1FE
80282V-AE-2	SDART 2012-2 C 3.200% 02/15/18		03/15/2016	Paydown		46,462	46,462	46,767	46,540	0	(77)	0	(77)	0	46,462	0	0	0	197	02/15/2018	1FE
80282W-AE-0	SDART 2012-3 C 3.010% 04/16/18		03/15/2016	Paydown		79,330	79,330	80,381	79,635	0	(305)	0	(305)	0	79,330	0	0	0	398	04/16/2018	1FE
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		03/15/2016	Paydown		3,444,033	3,444,033	3,568,578	3,424,261	0	(11,614)	0	(11,614)	0	3,444,033	0	0	0	16,820	12/15/2017	1FE
80283B-AE-5	SDART 2012-AA C 1.780% 11/15/18		03/15/2016	Paydown		48,638	48,638	48,768	48,686	0	(47)	0	(47)	0	48,638	0	0	0	143	11/15/2018	1FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
80283F-AE-6	SDART 2013-1 C 1.760% 01/15/19		03/15/2016	Paydown		41,634	41,634	41,706	41,695	0	(61)	0	(61)	0	41,634	0	0	0	168	01/15/2019	1FE
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		03/16/2016	Paydown		4,249,824	4,249,824	4,249,824	4,249,824	0	0	0	0	0	4,249,824	0	0	0	4,176	10/17/2016	1FE
811065-AB-7	SCRIPPS NETWORKS INTER 2.750% 11/15/19		02/03/2016	SEAPORT GROUP LLC		2,978,550	3,000,000	3,021,450	3,018,057	0	(483)	0	(483)	0	3,017,574	0	(39,024)	(39,024)	19,021	11/15/2019	2FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2016	Paydown		145,647	145,647	145,643	145,560	0	88	0	88	0	145,647	0	0	0	832	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		03/01/2016	Paydown		268,184	268,184	270,595	270,335	0	(2,152)	0	(2,152)	0	268,184	0	0	0	1,645	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2016	Paydown		154,663	154,663	151,980	152,289	0	2,374	0	2,374	0	154,663	0	0	0	861	07/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		03/01/2016	Paydown		808,895	808,895	819,954	819,362	0	(10,467)	0	(10,467)	0	808,895	0	0	0	4,094	07/25/2045	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2016	Paydown		712,215	712,215	696,610	696,527	0	15,688	0	15,688	0	712,215	0	0	0	4,666	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		03/20/2016	Paydown		25,110	25,110	25,204	25,196	0	(86)	0	(86)	0	25,110	0	0	0	76	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		03/20/2016	Paydown		508,886	508,886	508,743	508,632	0	254	0	254	0	508,886	0	0	0	1,755	10/20/2030	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		03/20/2016	Paydown		8,098	8,098	8,321	8,274	0	(176)	0	(176)	0	8,098	0	0	0	42	05/20/2028	1FE
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		03/20/2016	Paydown		20,984	20,984	21,250	21,235	0	(251)	0	(251)	0	20,984	0	0	0	115	07/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		03/20/2016	Paydown		8,422	8,422	8,461	8,462	0	(40)	0	(40)	0	8,422	0	0	0	21	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		03/20/2016	Paydown		7,054	7,054	7,235	7,202	0	(148)	0	(148)	0	7,054	0	0	0	33	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		03/20/2016	Paydown		445,598	445,598	445,583	445,575	0	23	0	23	0	445,598	0	0	0	1,683	11/20/2025	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		03/20/2016	Paydown		1,099,385	1,099,385	1,099,183	1,099,000	0	385	0	385	0	1,099,385	0	0	0	4,172	10/20/2031	1FE
828807-BT-3	SIMON PROPERTY GROUP INC 6.100% 05/01/16		02/01/2016	Redemption 100.0000		5,000,000	5,000,000	5,215,650	5,002,619	0	(2,619)	0	(2,619)	0	5,000,000	0	0	0	76,250	05/01/2016	1FE
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		03/25/2016	Paydown		1,387,311	1,387,311	1,387,199	1,375,377	0	490	0	490	0	1,387,311	0	0	0	6,332	05/25/2023	1FE
85172C-AT-3	SLFMT 2013-1A M5 2.184% 06/25/58		03/01/2016	Paydown		18,284	18,284	18,275	18,342	0	(59)	0	(59)	0	18,284	0	0	0	65	06/25/2058	1FM
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		03/01/2016	Paydown		511,441	511,441	511,374	510,966	0	475	0	475	0	511,441	0	0	0	1,641	09/25/2057	1FM
857477-AH-6	STATE STREET CORP 2.875% 03/07/16		03/07/2016	Maturity		10,000,000	10,000,000	9,958,500	9,997,868	0	2,132	0	2,132	0	10,000,000	0	0	0	143,750	03/07/2016	1FE
86358E-TF-3	SAIL 2005-5 M1 1.065% 06/25/35		02/25/2016	Paydown		22,337	22,337	22,346	22,337	0	0	0	0	0	22,337	0	0	0	21	06/25/2035	1FM
86359A-K3-6	SASC 2003-25XS A5 5.775% 08/25/33		02/01/2016	Paydown		128,723	128,723	128,642	130,426	0	(1,703)	0	(1,703)	0	128,723	0	0	0	1,218	08/25/2033	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.044% 09/25/33		03/01/2016	Paydown		232,219	232,219	232,146	229,710	0	2,509	0	2,509	0	232,219	0	0	0	2,509	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		03/01/2016	Paydown		90,553	90,553	87,554	89,186	0	1,367	0	1,367	0	90,553	0	0	0	715	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2016	Paydown		65,511	65,511	64,484	65,017	0	494	0	494	0	65,511	0	0	0	409	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/25/2016	Paydown		156,909	164,219	153,036	147,558	0	9,351	0	9,351	0	156,909	0	0	0	1,427	10/25/2035	3FM
87151Q-AA-4	SYMETRA FINL CORP 6.125% 04/01/16		02/23/2016	BROWNSTONE INV GROUP,LLC		200,960	200,000	201,730	0	0	(813)	0	(813)	0	200,917	0	43	43	4,934	04/01/2016	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2016	Paydown		387,584	387,584	386,068	388,645	0	(1,061)	0	(1,061)	0	387,584	0	0	0	2,940	11/25/2036	1FM
87612B-AS-1	TARGA RESOURCES PARTNERS 5.000% 01/15/18		01/21/2016	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	129,167	01/15/2018	3FE
87612E-AZ-9	TARGET CORP 2.900% 01/15/22		01/22/2016	RBC/DAIN		5,266,098	5,134,000	4,989,776	5,023,069	0	1,207	0	1,207	0	5,024,276	0	241,822	241,822	79,406	01/15/2022	1FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2016	Redemption 100.0000		113,756	113,756	113,756	113,756	0	0	0	0	0	113,756	0	0	0	5,403	02/01/2030	2AM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2016	Paydown		199,560	199,560	199,626	199,605	0	(45)	0	(45)	0	199,560	0	0	0	950	03/25/2054	1FM
89233P-4R-4	TOYOTA MOTOR CREDIT CORP 2.800% 01/11/16		01/11/2016	Maturity		15,000,000	15,000,000	14,979,150	14,999,719	0	281	0	281	0	15,000,000	0	0	0	210,000	01/11/2016	1FE
89236T-CP-8	TOYOTA 1.550% 07/13/18		02/22/2016	Various		9,998,270	10,000,000	9,991,500	9,992,777	0	383	0	383	0	9,993,160	0	5,110	5,110	95,583	07/13/2018	1FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2016	Redemption 100.0000		1,249,800	1,249,800	1,249,800	1,249,800	0	0	0	0	0	1,249,800	0	0	0	37,744	01/31/2018	1FE
90268T-AE-4	UBSC 2011-C1 XA 2.423% 01/10/45		03/01/2016	Paydown		0	0	1,064	989	0	(989)	0	(989)	0	0	0	0	0	55	01/10/2045	1FE
90331H-MU-4	US BANK 1.450% 01/29/18		01/26/2016	AMHERST SECURITIES GROUP		299,799	300,000	299,742	0	0	0	0	0	0	299,742	0	57	57	0	01/29/2018	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2016	Redemption 100.0000		87,290	87,290	87,290	87,290	0	0	0	0	0	87,290	0	0	0	1,637	09/03/2026	1FE
90943R-AA-9	UACST 2015-1 A 1.160% 02/15/17		03/15/2016	Paydown		48,210	48,210	48,208	48,209	0	0	0	0	0	48,210	0	0	0	89	02/15/2017	1FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		03/01/2016	Paydown		574,135	574,135	573,923	573,662	0	474	0	474	0	574,135	0	0	0	6,521	05/07/2027	1FE
927804-EZ-3	VIRGINIA ELECTRIC & POWER 5.400% 01/15/16		01/15/2016	Maturity		7,000,000	7,000,000	6,622,990	6,996,843	0	3,157	0	3,157	0	7,000,000	0	0	0	189,000	01/15/2016	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2016	Paydown		151,285	151,285	151,285	151,205	0	79	0	79	0	151,285	0	0	0	750	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2016	Paydown		76,385	76,385	63,782	65,086	0	11,299	0	11,299	0	76,385	0	0	0	469	06/25/2033	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2016	Paydown		490,023	490,023	495,689	489,987	0	35	0	35	0	490,023	0	0	0	3,705	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.905% 05/25/18		03/25/2016	Paydown		1,505	1,505	1,510	1,502	0	3	0	3	0	1,505	0	0	0	2	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2016	Paydown		58,185	117,856	88,827	97,328	0	(39,143)	0	(39,143)	0	58,185	0	0	0	870	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2016	Paydown		114,882	147,652	136,343	137,027	0	(22,145)	0	(22,145)	0	114,882	0	0	0	1,240	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		03/01/2016	Paydown		6,144	6,167	5,288	5,208	0	937	0	937	0	6,144	0	0	0	19	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2016	Paydown		82,764	82,764	43,178	42,715	0	40,050	0	40,050	0	82,764	0	0	0	343	07/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.994% 10/25/36		03/01/2016	Paydown		149,878	149,878	89,582	88,185	0	61,693	0	61,693	0	149,878	0	0	0	988	10/25/2036	1FM
94874R-CQ-7	WEINGARTEN REALTY INVEST 5.542% 12/15/16		01/19/2016	BROWNSTONE INV GROUP,LLC		22,846	22,000	23,410	22,831	0	(51)	0	(51)	0	22,780	0	66	66	125	12/15/2016	2FE
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2016	Paydown		646,067	646,067	645,978	646,170	0	(103)	0	(103)	0	646,067	0	0	0	3,283	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		03/01/2016	Paydown		2	108,892	36,006	46,057	0	(46,065)	0	(46,065)	0	2	0	0	0	580	01/25/2036	5FM
94980D-AA-6	WFMBS 2003-M A1 2.780% 12/25/33		03/01/2016	Paydown		4,137	4,137	4,251	4,128	0	9	0	9	0	4,137	0	0	0	19	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		03/01/2016	Paydown		3,783	15,753	5,933	2,534	0	1,250	0	1,250	0	3,783	0	0	0	156	08/25/2036	5FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		03/20/2016	Paydown		903,033	903,033	899,966	902,387	0	647	0	647	0	903,033	0	0	0	2,573	08/20/2021	1FE
94988J-5A-1	WELLS FARGO BANK NA 1.650% 01/22/18		01/25/2016	Various		400,064	400,000	399,884	0	0	0	0	0	0	399,884	0	180	180	0	01/22/2018	1FE
94988Q-BC-4	WFCM 2013-LC12 XA 0.476% 07/15/46		03/01/2016	Paydown		0	0	14,814	12,647	0	(12,647)	0	(12,647)	0	0	0	0	0	650	07/15/2046	1FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		03/15/2016	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	632	06/15/2045	2AM
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		03/01/2016	Paydown		18,105	18,105	18,105	18,105	0	0	0	0	0	18,105	0	0	0	74	03/20/2025	1FE
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		03/01/2016	Paydown		25,649	25,649	26,174	25,780	0	(131)	0	(131)	0	25,649	0	0	0	189	03/20/2025	3AM
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		03/01/2016	Paydown		1,043,886	1,043,886	1,045,488	1,045,033	0	(1,147)	0	(1,147)	0	1,043,886	0	0	0	3,856	08/20/2025	1FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		03/01/2016	Paydown		16,626	16,626	16,620	16,615	0	11	0	11	0	16,626	0	0	0	76	05/20/2027	1FE
96041Q-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		01/15/2016	Paydown		5,750	5,750	5,745	5,749	0	1	0	1	0	5,750	0	0	0	3	05/15/2017	1FE
96042A-AB-1	WLAKE 2015-1A A2 1.170% 03/15/18		03/15/2016	Paydown		83,279	83,279	83,204	83,215	0	64	0	64	0	83,279	0	0	0	164	03/15/2018	1FE
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		03/15/2016	Paydown		53,022	53,022	53,022	53,022	0	0	0	0	0	53,022	0	0	0	134	07/16/2018	1FE
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		03/16/2016	Paydown		1,244,367	1,244,367	1,244,367	1,244,367	0	0	0	0	0	1,244,367	0	0	0	1,382	10/17/2016	1FE
97381W-AJ-3	WINDSTREAM CORP 7.875% 11/01/17		03/29/2016	TENDER OFFER		4,422,013	4,085,000	4,393,243	4,183,604	0	(12,376)	0	(12,376)	0	4,171,228	0	250,785	250,785	132,252	11/01/2017	4FE
064159-HC-3	BANK OF NOVA SCOTIA 1.950% 01/15/19	A	01/12/2016	SUSQUEHANNA		299,730	300,000	299,643	0	0	0	0	0	0	299,643	0	87	87	0	01/15/2019	1FE
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A	01/04/2016	TENDER OFFER		492,270	532,000	531,678	531,772	0	0	0	0	0	531,772	0	(39,502)	(39,502)	5,064	04/01/2022	2FE
30216B-FE-7	Export Development Canada 0.440% 02/10/16	A	02/10/2016	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	3,320	02/10/2016	1FE
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	03/22/2016	GOLDMAN SACHS		1,215,030	1,203,000	1,203,000	1,203,000	0	0	0	0	0	1,203,000	0	12,030	12,030	28,826	12/15/2017	4FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	03/30/2016	TENDER OFFER		1,431,096	1,431,096	912,181	912,181	0	0	0	0	0	912,181	0	518,915	518,915	52,108	04/28/2021	3Z
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	03/30/2016	TENDER OFFER		1,252,209	1,252,209	956,187	956,187	0	0	0	0	0	956,187	0	296,022	296,022	42,369	04/28/2018	3Z
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	03/15/2016	Redemption 100.0000		291,666	291,666	291,666	291,666	0	0	0	0	0	291,666	0	0	0	7,933	03/15/2021	2
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	F	02/15/2016	Redemption 100.0000		615,311	615,311	615,311	615,311	0	0	0	0	0	615,311	0	0	0	15,998	02/15/2022	2
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F	03/28/2016	MIZUHO SECURITIES USA INC		3,108,360	3,000,000	2,994,350	2,998,689	0	56	0	56	0	2,998,745	0	109,615	109,615	45,625	11/04/2020	1FE
22546Q-AQ-0	CREDIT SUISS NEW YORK 0.934% 03/11/16	F	03/11/2016	Maturity		2,000,000	2,000,000	2,000,907	2,000,115	0	(115)	0	(115)	0	2,000,000	0	0	0	4,004	03/11/2016	1FE
25156P-AH-6	DEUTSCHE TELEKOM 5.750% 03/23/16	F	03/23/2016	Maturity		11,000,000	11,000,000	10,777,650	10,990,887	0	9,113	0	9,113	0	11,000,000	0	0	0	316,250	03/23/2016	2FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	01/01/2016	Redemption 100.0000		152,346	152,346	152,346	152,346	0	0	0	0	0	152,346	0	0	0	0	06/30/2027	2FE
3622MQ-AC-0	GSC 2007-8A A2 1.004% 04/17/21	F	01/17/2016	Paydown		22,406	22,406	22,319	22,397	0	9	0	9	0	22,406	0	0	0	40	04/17/2021	1FE
44920U-AD-0	HYUNDAI CAPITAL SERVICES 3.500% 09/13/17	F	01/28/2016	WELLS FARGO		460,040	450,000	459,230	0	0	(314)	0	(314)	0	458,915	0	1,124	1,124	6,081	09/13/2017	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	F	03/21/2016	BROWNSTONE INV GROUP,LLC		514,110	500,000	511,540	0	0	(74)	0	(74)	0	511,466	0	2,644	2,644	3,250	02/02/2017	1FE
552686-AE-7	MCFND 2006-1A C 1.578% 12/20/20	F	03/21/2016	Paydown		142,173	142,173	141,747	141,931	0	243	0	243	0	142,173	0	0	0	546	12/20/2020	1FE
69342T-AA-6	PFP 2014-1 A 1.611% 06/14/31	F	03/16/2016	Paydown		5,288,210	5,288,210	5,288,210	5,288,210	0	0	0	0	0	5,288,210	0	0	0	16,152	06/14/2031	1FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	03/31/2016	Redemption 100.0000		1,575,300	1,575,300	1,566,888	1,571,761	0	3,539	0	3,539	0	1,575,300	0	0	0	41,730	09/30/2020	1FE
774262-AB-5	ROCKW 2006-1A A1LB 1.121% 08/01/21	F	02/01/2016	Paydown		24,581	24,581	24,212	24,369	0	212	0	212	0	24,581	0	0	0	52	08/01/2021	1FE
80105N-AG-0	SANOFI-AVENTIS 4.000% 03/29/21	F	03/31/2016	Various		11,853,508	10,847,000	11,540,858	11,359,572	0	(21,083)	0	(21,083)	0	11,338,488	0	515,020	515,020	213,438	03/29/2021	1FE
82937W-AC-9	SINOPEC GRP OVERSEA 2014 2.750% 04/10/19	F	01/27/2016	NOMURA SECURITIES INTERNATIONA		4,028,800	4,000,000	4,001,080	4,000,650	0	(14)	0	(14)	0	4,000,636	0	28,164	28,164	33,917	04/10/2019	1FE
856899-AA-7	STATE GRID OVERSEAS INV 1.750% 05/22/18	F	02/03/2016	MORGAN STANLEY FIXED INC		1,991,520	2,000,000	1,963,960	1,978,068	0	911	0	911	0	1,978,979	0	12,541	12,541	7,389	05/22/2018	1FE
91911T-AF-0	VALE OVERSEAS LIMITED 6.250% 01/11/16	F	01/11/2016	Maturity		12,833,000	12,833,000	12,899,787	12,832,995	0	5	0	5	0	12,833,000	0	0	0	401,031	01/11/2016	2FE
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	03/18/2016	TENDER OFFER		3,383,333	3,333,333	3,333,333	3,333,333	0	0	0	0	0	3,333,333	0	50,000	50,000	32,608	12/17/2019	2
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	02/29/2016	Call 100.0000		2,074,699	2,074,699	2,074,699	2,074,699	0	0	0	0	0	2,074,699	0	0	0	61,737	07/13/2018	3
N3386#-AE-9	FUGRO NV PP 5.050% 08/17/18	F	01/13/2016	Tax Free Exchange		6,833,428	6,833,428	6,833,428	6,833,428	0	0	0	0	0	6,833,428	0	0	0	129,792	08/17/2018	3

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 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)
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	01/28/2016	Redemption 100.0000		1,024,883	1,024,883	1,024,883	0	0	0	0	0	0	1,024,883	0	0	0	10,080	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						418,822,498	417,334,790	416,864,002	394,159,804	0	(356,155)	0	(356,155)	0	414,934,865	0	3,887,629	3,887,629	7,401,475	XXX	XXX
36962G-3M-4	GEN ELEC CAP CORP 6.375% 11/15/67		02/03/2016	TENDER OFFER		3,236,250	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	236,250	236,250	41,438	11/15/2067	1FE
06738C-AG-4	BARCLAYS BK 6.860% 06/15/32	F	03/11/2016	TENDER OFFER		11,575,000	10,000,000	10,588,440	10,588,440	0	0	0	0	0	10,588,440	0	986,560	986,560	163,878	06/15/2032	3FE
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA 6.024% 03/29/49	R	03/15/2016	Call 100.0000		9,375,000	9,375,000	9,349,850	9,340,854	0	0	0	0	0	9,340,854	0	34,146	34,146	287,063	03/29/2049	3AM
4899999. Subtotal - Bonds - Hybrid Securities						24,186,250	22,375,000	22,938,290	22,929,294	0	0	0	0	0	22,929,294	0	1,256,956	1,256,956	492,379	XXX	XXX
8399997. Total - Bonds - Part 4						521,950,941	518,582,923	521,096,982	494,804,077	0	(1,224,123)	0	(1,224,123)	0	516,737,292	0	5,213,645	5,213,645	8,496,861	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						521,950,941	518,582,923	521,096,982	494,804,077	0	(1,224,123)	0	(1,224,123)	0	516,737,292	0	5,213,645	5,213,645	8,496,861	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
002824-10-0	ABBOTT LABS		02/09/2016	BANK OF NEW YORK	113,452.000	4,208,424		3,939,177	5,095,129	(1,155,952)	0	0	(1,155,952)	0	3,939,177	0	269,247	269,247	29,498		L
637071-10-1	NATIONAL OILWELL VARCO INC		01/15/2016	BNY CONVERG-SOFT	47,474.000	1,419,130		1,580,409	1,589,904	(9,495)	0	0	(9,495)	0	1,580,409	0	(161,279)	(161,279)	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,627,554	XXX	5,519,586	6,685,033	(1,165,447)	0	0	(1,165,447)	0	5,519,586	0	107,968	107,968	29,498	XXX	XXX
9799997. Total - Common Stocks - Part 4						5,627,554	XXX	5,519,586	6,685,033	(1,165,447)	0	0	(1,165,447)	0	5,519,586	0	107,968	107,968	29,498	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						5,627,554	XXX	5,519,586	6,685,033	(1,165,447)	0	0	(1,165,447)	0	5,519,586	0	107,968	107,968	29,498	XXX	XXX
9899999. Total - Preferred and Common Stocks						5,627,554	XXX	5,519,586	6,685,033	(1,165,447)	0	0	(1,165,447)	0	5,519,586	0	107,968	107,968	29,498	XXX	XXX
9999999 - Totals						527,578,495	XXX	526,616,568	501,489,110	(1,165,447)	(1,224,123)	0	(2,389,570)	0	522,256,878	0	5,321,613	5,321,613	8,526,359	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate 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)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										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										0	0	0	0	XXX	0	0	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		57,898,000	3 Month LIBOR / (2.85)			(340,966)			(2,966,047)					473,473		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(340,966)	0	XXX	(2,966,047)	0	0	0	0	473,473	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(340,966)	0	XXX	(2,966,047)	0	0	0	0	473,473	XXX	XXX
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	03/18/2016	03/22/2027		75,400,000	3 Month LIBOR / (1.914)				(692,294)		(692,294)	(692,294)				1,249,104		100/94
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Wells Fargo CME VYVVCKR63DVZZN70PB21	06/05/2015	06/29/2026		114,100,000	3 Month LIBOR / (2.77)				(11,784,706)		(11,784,706)	(6,726,733)				1,826,244		100/94
Morgan Stanley Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	10/20/2015	10/24/2046		7,500,000	3 Month LIBOR / (2.695)				(906,998)		(906,998)	(902,825)				207,327		100/94
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(13,383,998)	XXX	(13,383,998)	(8,321,852)	0	0	0	3,282,675	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(13,383,998)	XXX	(13,383,998)	(8,321,852)	0	0	0	3,282,675	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			4,853	4,020		4,020	1,014				8,000,000	1	
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718EE5	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		63,194	116,354		116,354	(18,527)		(37,506)		25,000,000	1	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		25,278	39,201		39,201	(7,515)		(15,730)		10,000,000	1	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		37,917	70,152		70,152	(13,835)		(22,123)		15,000,000	1	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		63,194	116,921		116,921	(23,037)		(36,893)		25,000,000	1	
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2014	12/20/2019		15,000,000	100.00	325,581		37,917	361,357		361,357	23,689		(15,651)		15,000,000	2	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		12,639	22,544		22,544	(4,190)		(7,352)		5,000,000	1	

SCHEDULE DB - PART A - SECTION 1

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

1	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)
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		10,111	18,035		18,035	(3,352)		(5,882)		4,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		27,806	49,597		49,597	(9,219)		(16,175)		11,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		45,500	77,878		77,878	(22,124)		(18,280)		18,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		5,056	8,653		8,653	(2,458)		(2,031)		2,000,000	1	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		15,000,000	100.00	38,153		37,916	(1,848,664)		(1,848,664)	(611,560)		(1,822)		15,000,000	3	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		10,000,000	100.00	25,435		25,278	(1,232,443)		(1,232,443)	(407,707)		(1,215)		10,000,000	3	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		17,695	31,754		31,754	(7,536)		(9,598)		7,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		30,334	54,435		54,435	(12,919)		(16,454)		12,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		2,528	4,536		4,536	(1,077)		(1,371)		1,000,000	1	
0989999. Subtotal - Swaps - Replication - Credit Default										4,293,429	0	447,215	(2,105,669)	XXX	(2,105,669)	(1,120,352)	0	(208,083)	0	183,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										4,293,429	0	447,215	(2,105,669)	XXX	(2,105,669)	(1,120,352)	0	(208,083)	0	183,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(340,966)	(13,383,998)	XXX	(16,350,045)	(8,321,852)	0	0	0	3,756,148	XXX	XXX
1169999. Total Swaps - Credit Default										4,293,429	0	447,215	(2,105,669)	XXX	(2,105,669)	(1,120,352)	0	(208,083)	0	183,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										4,293,429	0	106,249	(15,489,667)	XXX	(18,455,714)	(9,442,204)	0	(208,083)	0	186,756,148	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(340,966)	0	XXX	(2,966,047)	0	0	0	0	473,473	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	(13,383,998)	XXX	(13,383,998)	(8,321,852)	0	0	0	3,282,675	XXX	XXX
1419999. Subtotal - Replication										4,293,429	0	447,215	(2,105,669)	XXX	(2,105,669)	(1,120,352)	0	(208,083)	0	183,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										4,293,429	0	106,249	(15,489,667)	XXX	(18,455,714)	(9,442,204)	0	(208,083)	0	186,756,148	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	0	116,354	0	116,354	116,354	0	116,354	25,000,000	25,000,000
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	700,000	681,828	0	0	681,828	0	0	93,000,000	92,981,828
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	195,597	177,256	(3,081,107)	0	177,256	(3,081,107)	0	65,000,000	61,900,552
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(2,966,047)	0	473,473	473,473
0299999. Total NAIC 1 Designation				895,597	975,438	(3,081,107)	116,354	975,438	(6,047,154)	116,354	183,473,473	180,355,853
0899999. Aggregate Sum of Central Clearing houses				0	0	(13,383,998)	0	0	(13,383,998)	0	3,282,675	0
0999999 - Gross Totals				895,597	975,438	(16,465,105)	116,354	975,438	(19,431,152)	116,354	186,756,148	180,355,853
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					975,438	(16,465,105)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME	9R7GPTS07KV3UQJZQ078	Treasury	912828-H7-8	U S TREASURY 0 1/2% Due 1/31/2017 JJ31	9,093,248	9,100,000	9,089,373	01/31/2017	I
Morgan Stanley CME	9R7GPTS07KV3UQJZQ078	Cash	000000-00-0	Cash	1,079,773	1,079,773	1,079,773		V
Wells Fargo CME	VYVVCKR63DVZZN70PB21	Cash	000000-00-0	Cash	14,686,736	14,686,736	14,686,736		IV
0199999 - Total					24,859,757	24,866,509	24,855,882	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank	7LTWFZYICNSX8D621K86	Cash	000000-00-0	Cash	700,000	700,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	195,597	195,597	XXX		V
0299999 - Total					895,597	895,597	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			6,220,703	6,220,703	04/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,220,703	6,220,703	XXX
9999999 - Totals				6,220,703	6,220,703	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (49,107,349) Book/Adjusted Carrying Value $ (49,107,349)
2. Average balance for the year to date Fair Value $ 13,602,285 Book/Adjusted Carrying Value $ 13,602,285
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ 6,220,703 NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJ010		1	5,400,000	5,400,000	10/10/2025
690353-H7-5	OPIC Flt % Due 7/7/2040 FMAN18		1	5,000,000	5,000,000	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	4,100,000	4,100,000	09/15/2022
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	13,000,000	13,000,000	12/16/2019
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	1,500,000	1,500,000	06/15/2017
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	4,000,000	4,000,000	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				48,200,000	48,200,000	XXX
0599999. Total - U.S. Government Bonds				48,200,000	48,200,000	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
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,600,000	5,600,000	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	7,200,000	7,200,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	6,200,000	6,200,000	11/15/2038
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Mo-1		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	6,000,000	6,000,000	02/01/2052
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	2,210,000	2,210,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Mo-15		1FE	450,000	450,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				23,845,000	23,845,000	XXX
3199999. Total - U.S. Special Revenues Bonds				29,445,000	29,445,000	XXX
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	3,704,747	3,699,424	02/14/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	9,900,000	9,900,000	12/08/2017
079860-AA-0	BELLSOUTH CORP 4.821% Due 4/26/2016 Ann-4/26		2FE	9,373,375	9,373,408	04/26/2016
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	4,380,741	4,389,420	09/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	4,005,224	4,000,726	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	3,694,882	3,706,805	11/21/2016
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	600,000	600,000	02/02/2043
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,300,000	9,300,000	01/01/2033
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	1,438,899	1,431,377	02/02/2017
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	1,500,000	1,500,000	07/14/2016
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,100,000	3,100,000	05/01/2027
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	1,712,558	1,714,040	06/01/2016
693476-BM-4	PNC FUNDING CORP 2.7% Due 9/19/2016 MS16		1FE	2,698,575	2,698,219	09/19/2016
69349L-AP-3	PNC BANK NA 1.15% Due 11/1/2016 MN1		1FE	1,001,309	1,000,673	11/01/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	7,795,258	7,800,000	03/28/2017
865622-BA-1	SUMITOMO MITSUI BANKING 1.45% Due 7/19/2016 JJ19		1FE	5,509,020	5,509,611	07/19/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				69,714,587	69,723,703	XXX
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	3,195,275	3,199,838	11/10/2016
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	3,535,204	3,536,721	02/21/2017
80284Q-AA-9	SDART 2015-5 A1 0.55% Due 10/17/2016 Mo-16		1FE	14,086	14,086	10/17/2016
96042D-AA-7	WLAKE 2015-3A A1 0.64% Due 10/17/2016 Mo-15		1FE	209,854	209,854	10/17/2016
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				6,954,419	6,960,499	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				76,669,006	76,684,202	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				123,514,587	123,523,703	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				30,799,419	30,805,499	XXX
6599999. Total Bonds				154,314,006	154,329,202	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			9,710,764	9,710,764	
	IBM 0.45% Due 5/6/2016 MN6			1,000,054	999,894	05/06/2016
	DENVER CO CITY & CNTY DEDICATE GENERAL 0.67% Due 8/1/2016 FA1			8,702,784	8,699,913	08/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				19,413,602	19,410,571	XXX
000000-00-0	Huntington National Bank Money Market Account			14,110,895	14,110,895	
000000-00-0	Key Bank Money Market Account			14,024,658	14,024,658	
000000-00-0	BB&T Money Market Account			14,099,269	14,099,269	
9099999. Total - Cash (Schedule E Part 1 type)				42,234,822	42,234,822	XXX
000000-00-0	AMER WATER CAP CORP CP 0.7% Due 4/12/2016 At Mat			2,348,355	2,348,355	04/12/2016
000000-00-0	DUKE ENERGY CP 0.91% Due 4/5/2016 At Mat			17,587,543	17,587,543	04/05/2016
000000-00-0	INGERSOLL-RAND LUX FINAN CP 0.55% Due 4/1/2016 At Mat			12,999,801	12,999,801	04/01/2016
000000-00-0	KROGER CO CP 0.53% Due 4/1/2016 At Mat			6,699,901	6,699,901	04/01/2016
000000-00-0	MONDELEZ INTERNATIONAL CP 0 3/4% Due 4/11/2016 At Mat			9,995,625	9,995,625	04/11/2016
000000-00-0	NATIONWIDE LIFE INS CO CP 0.47% Due 4/18/2016 At Mat			16,793,201	16,793,201	04/18/2016
000000-00-0	NOWEST CP 0.76% Due 4/4/2016 At Mat			9,994,375	9,994,375	04/04/2016
000000-00-0	NOWEST CP 0.77% Due 4/19/2016 At Mat			6,096,216	6,096,216	04/19/2016
000000-00-0	OMNCAP CP 0.65% Due 4/6/2016 At Mat			9,699,124	9,699,124	04/06/2016
000000-00-0	SOUTH CAROLINA FUEL CP 0.72% Due 4/6/2016 At Mat			13,291,222	13,291,222	04/06/2016
000000-00-0	SOUTH CAROLINA FUEL CP 0 3/4% Due 4/12/2016 At Mat			2,698,875	2,698,875	04/12/2016
000000-00-0	SPECTRA CP 0.65% Due 4/1/2016 At Mat			999,982	999,982	04/01/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				109,204,221	109,204,221	XXX
9999999 - Totals				325,166,652	325,178,816	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 40,928,207 Book/Adjusted Carrying Value $ 40,916,196
2. Average balance for the year to date Fair Value $ 325,555,442 Book/Adjusted Carrying Value $ 326,285,556

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					14,151	115,460	9,806,574	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					14,094,666	15,598,845	15,603,057	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					250,728	250,849	250,966	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					998,975	999,662	1,535,597	XXX
FIFTH THIRD BANK	CINCINNATI, OH					654,244	1,245,767	652,752	XXX
HUNTINGTON BANK	COLUMBUS, OH					14,106,793	15,610,367	15,613,970	XXX
KEYCORP	CLEVELAND, OH					14,020,520	14,022,658	14,024,658	XXX
PNC BANK	CINCINNATI, OH					(136,085)	(655,544)	(724,119)	XXX
US BANK	CINCINNATI, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			5,000	5,000	5,000	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	44,290,006	47,474,078	57,049,469	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	44,290,006	47,474,078	57,049,469	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	44,290,006	47,474,078	57,049,469	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
AMER WATER CAP CORP CP		03/07/2016	0.700	04/12/2016	2,348,355	1,142	0
DUKE ENERGY CP		03/08/2016	0.910	04/05/2016	17,587,543	10,677	0
MDU RESOURCES CP		03/31/2016	0.600	04/01/2016	3,999,933	67	0
MONDELEZ INTERNATIONAL CP		03/21/2016	0.750	04/11/2016	9,995,625	2,292	0
NATIONWIDE LIFE INS CO CP		03/18/2016	0.470	04/18/2016	16,793,201	3,071	0
NEXTERA CP		03/31/2016	0.680	04/12/2016	999,773	19	0
NOWEST CP		03/08/2016	0.750	04/04/2016	9,994,375	5,000	0
NOWEST CP		03/21/2016	0.770	04/19/2016	6,096,216	1,435	0
OGE ENERGY CORP CP		03/30/2016	0.630	04/05/2016	3,499,633	123	0
OMNCAP CP		03/31/2016	0.650	04/06/2016	12,998,826	0	0
PACIFIC GAS & ELECTRIC CP		03/30/2016	0.560	04/04/2016	3,399,736	106	0
SOUTH CAROLINA FUEL CP		03/04/2016	0.720	04/06/2016	13,291,222	7,448	0
SOUTH CAROLINA FUEL CP		03/23/2016	0.750	04/12/2016	2,698,875	506	0
SPECTRA CP		03/31/2016	0.650	04/01/2016	2,799,949	51	0
INGERSOLL-RAND LUX FINAN CP		03/31/2016	0.550	04/01/2016	12,999,801	199	0
MEDTRONIC GLOB HLDS SCA CP		03/18/2016	0.620	04/04/2016	1,749,488	422	0
Kroger Co CP		03/31/2016	0.530	04/01/2016	6,699,901	99	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					127,952,452	32,657	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					127,952,452	32,657	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					127,952,452	32,657	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					127,952,452	32,657	0
8699999 - Total Cash Equivalents					127,952,452	32,657	0