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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 East 4th Street (Street and Number)

Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 East 4th Street (Street and Number)

Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.com

Statutory Statement Contact 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 the Board	John Finn Barrett	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	Jimmy Joe Miller		

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Jimmy Joe Miller	Donald Joseph Wuebbling	Wade Matthew Fugate
President & CEO	Secretary and Counsel	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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,854,613,133	0	2,854,613,133	2,710,909,830
2. Stocks:				
2.1 Preferred stocks	5,223,500	0	5,223,500	5,223,500
2.2 Common stocks	94,747,901	6,421,949	88,325,952	86,752,410
3. Mortgage loans on real estate:				
3.1 First liens	155,561,720	0	155,561,720	155,487,164
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 ($ 8,685,741), cash equivalents ($ 26,090,407) and short-term investments ($ 33,074,013)	67,850,161	0	67,850,161	95,120,438
6. Contract loans (including $ .... premium notes)	62,020,487	0	62,020,487	62,661,999
7. Derivatives	5,730,556	0	5,730,556	3,889,540
8. Other invested assets	156,734,822	0	156,734,822	149,205,671
9. Receivables for securities	410,907	0	410,907	1,867,873
10. Securities lending reinvested collateral assets	8,727,645	0	8,727,645	5,001,429
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,411,620,832	6,421,949	3,405,198,883	3,276,119,854
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	38,437,382	0	38,437,382	31,792,450
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	617,886	0	617,886	643,062
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	8,725,695		8,725,695	9,178,901
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,572,954	0	10,572,954	17,393,337
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	76,126,767	52,404,687	23,722,080	24,534,800
19. Guaranty funds receivable or on deposit	868,657	0	868,657	886,515
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	2,130,516	2,130,516	0	0
25. Aggregate write-ins for other than invested assets	3,020,404	0	3,020,404	2,990,849
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,552,121,093	60,957,152	3,491,163,941	3,363,539,768
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	111,764,001	0	111,764,001	111,176,302
28. Total (Lines 26 and 27)	3,663,885,094	60,957,152	3,602,927,942	3,474,716,070
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of Company Owned Life Insurance	2,538,075		2,538,075	2,527,093
2502. Employee Split Dollar	436,234		436,234	436,302
2503. Prepaid Dividends	46,095		46,095	27,454
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)	3,020,404	0	3,020,404	2,990,849

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,767,453,332 less $ included in Line 6.3 (including $ Modco Reserve)	2,767,453,332	2,736,612,070
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,534,862	1,608,857
3.	Liability for deposit-type contracts (including $ Modco Reserve)	254,845,741	179,157,621
4.	Contract claims:		
	4.1 Life	13,927,634	9,591,981
	4.2 Accident and health	41,269	41,269
5.	Policyholders' dividends $ 5,845 and coupons $ due and unpaid	5,845	5,844
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,710,024	11,710,025
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	188,435	143,481
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,763,449 ceded	3,763,449	5,557,430
	9.4 Interest Maintenance Reserve	8,182,666	7,114,113
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	0	19,382
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	187,500	850,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,540,291) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,078,913)	(3,420,983)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,372,125	1,541,554
15.1	Current federal and foreign income taxes, including $ 153,067 on realized capital gains (losses)	409,223	6,609,869
15.2	Net deferred tax liability		
16.	Unearned investment income	1,692,437	1,745,962
17.	Amounts withheld or retained by company as agent or trustee	813	2,125
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	307,146	4,397,742
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	25,656,948	26,082,402
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	36,604,030	32,540,207
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,980,342	2,488,216
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	1,218,267	474,980
	24.09 Payable for securities	20,274,268	179,122
	24.10 Payable for securities lending	69,963,319	64,429,552
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,525,574	1,357,250
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,218,766,336	3,090,840,071
27.	From Separate Accounts Statement	111,764,001	111,176,302
28.	Total liabilities (Lines 26 and 27)	3,330,530,337	3,202,016,373
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	181,816,437	181,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	80,581,168	80,883,260
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)	262,397,605	262,699,697
38.	Totals of Lines 29, 30 and 37	272,397,605	272,699,697
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,602,927,942	3,474,716,070
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts of checks that are pending escheatment to the state	201,461	207,073
2502.	Unfunded commitment low income housing tax credit properties	845,203	845,203
2503.	Outstanding disbursement checks written awaiting booking	478,909	304,974
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,525,573	1,357,250
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	68,885,106	62,009,006	229,919,509
2.	Considerations for supplementary contracts with life contingencies	900,506	1,145,102	2,922,268
3.	Net investment income	39,497,012	38,906,980	158,860,705
4.	Amortization of Interest Maintenance Reserve (IMR)	200,785	205,663	614,634
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			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	381,616	368,666	1,492,932
	8.2 Charges and fees for deposit-type contracts	154,387	160,561	649,613
	8.3 Aggregate write-ins for miscellaneous income	39,695	44,312	203,005
9.	Totals (Lines 1 to 8.3)	110,059,107	102,840,290	394,662,666
10.	Death benefits	29,923,763	23,656,133	102,741,377
11.	Matured endowments (excluding guaranteed annual pure endowments)	291,330	134,807	811,573
12.	Annuity benefits	5,205,753	6,526,745	21,683,017
13.	Disability benefits and benefits under accident and health contracts	233,770	266,543	1,161,324
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	24,404,107	22,141,532	92,958,078
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	(3,909,989)	1,079,461	2,145,676
18.	Payments on supplementary contracts with life contingencies	348,160	275,645	1,275,866
19.	Increase in aggregate reserves for life and accident and health contracts	30,767,265	28,008,001	92,074,056
20.	Totals (Lines 10 to 19)	87,264,159	82,088,867	314,850,967
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,228,961	6,375,794	26,525,181
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	9,277,009	8,669,792	33,821,041
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,384,374	1,088,264	5,050,739
25.	Increase in loading on deferred and uncollected premiums	498,738	156,585	397,260
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,428,565)	2,757,609	1,001,277
27.	Aggregate write-ins for deductions	269,991	7,960	1,742,379
28.	Totals (Lines 20 to 27)	105,494,667	101,144,871	383,388,844
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,564,440	1,695,419	11,273,822
30.	Dividends to policyholders	2,742,469	2,775,762	11,902,924
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,821,971	(1,080,343)	(629,102)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	256,156	1,191,401	1,720,833
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)	1,565,815	(2,271,744)	(2,349,935)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (530,423) (excluding taxes of $ 683,490 transferred to the IMR)	(1,046,943)	3,489,450	(10,980,676)
35.	Net income (Line 33 plus Line 34)	518,872	1,217,706	(13,330,611)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	272,699,697	222,630,368	222,630,368
37.	Net income (Line 35)	518,872	1,217,706	(13,330,611)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,439,779	2,732,363	(3,107,504)	(7,543,833)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	218,969	1,579,110	14,590,974
41.	Change in nonadmitted assets	291,527	(3,366,270)	(17,940,627)
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			(5,228,645)
44.	Change in asset valuation reserve	(4,063,823)	(266,779)	9,339,820
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	50,000,000
	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			
53.	Aggregate write-ins for gains and losses in surplus	0	0	20,182,251
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(302,092)	(3,943,737)	50,069,329
55.	Capital and surplus, as of statement date (Lines 36 + 54)	272,397,605	218,686,631	272,699,697
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	39,695	44,312	203,005
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,695	44,312	203,005
2701.	Benefits for Employees not included elsewhere	179,258	(63,714)	1,326,570
2702.	Securities lending interest expense	90,734	71,674	315,809
2703.	Miscellaneous Expense	0		100,000
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	269,992	7,960	1,742,379
5301.	Adjustment to correct error in policy reserves			20,182,251
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	20,182,251

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	69,810,210	63,571,104	232,800,388
2. Net investment income	34,874,471	37,200,517	167,781,306
3. Miscellaneous income	564,716	562,404	2,282,085
4. Total (Lines 1 to 3)	105,249,397	101,334,025	402,863,779
5. Benefit and loss related payments	47,087,113	53,656,851	232,010,507
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	229,365	108,164	(5,548,005)
7. Commissions, expenses paid and aggregate write-ins for deductions	19,993,792	16,907,985	67,286,871
8. Dividends paid to policyholders	2,742,469	2,733,902	11,705,654
9. Federal and foreign income taxes paid (recovered) net of $ 153,220 tax on capital gains (losses)	6,609,869	(867,065)	4,535,563
10. Total (Lines 5 through 9)	76,662,608	72,539,837	309,990,590
11. Net cash from operations (Line 4 minus Line 10)	28,586,789	28,794,188	92,873,189
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	82,040,927	96,834,275	345,596,530
12.2 Stocks	5,510,298	0	36,089,670
12.3 Mortgage loans	1,363,003	17,761,294	36,949,477
12.4 Real estate	0	0	0
12.5 Other invested assets	0	14,628	169,861
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,921	1,828	3,359
12.7 Miscellaneous proceeds	21,552,112	18,298,946	34,397,644
12.8 Total investment proceeds (Lines 12.1 to 12.7)	110,469,261	132,910,971	453,206,541
13. Cost of investments acquired (long-term only):			
13.1 Bonds	224,705,044	127,462,141	475,664,703
13.2 Stocks	6,290,990	0	20,988,941
13.3 Mortgage loans	1,437,559	38,434,676	52,550,678
13.4 Real estate	0	0	0
13.5 Other invested assets	6,343,200	1,287,843	1,287,843
13.6 Miscellaneous applications	6,156,652	52,173	2,534,439
13.7 Total investments acquired (Lines 13.1 to 13.6)	244,933,445	167,236,833	553,026,604
14. Net increase (or decrease) in contract loans and premium notes	(641,512)	(921,968)	(3,442,085)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(133,822,672)	(33,403,894)	(96,377,978)
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	50,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	75,688,120	564,583	26,965,534
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	2,277,486	33,799,341	(11,197,133)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	77,965,606	34,363,924	65,768,401
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)	(27,270,277)	29,754,218	62,263,612
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	95,120,438	32,856,825	32,856,825
19.2 End of period (Line 18 plus Line 19.1)	67,850,161	62,611,043	95,120,438

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	46,569,321	49,254,236	195,958,362
3.	Ordinary individual annuities	31,949,676	22,302,853	78,868,558
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	19,288	22,318	82,938
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	78,538,285	71,579,407	274,909,858
12.	Deposit-type contracts	94,068,309	786,817	34,684,606
13.	Total	172,606,594	72,366,224	309,594,464
	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 Columbus Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

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

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

	State of Domicile	2016	2015
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	518,872	(13,330,611)
(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	518,872	(13,330,611)
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	272,397,605	272,699,697
(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	272,397,605	272,699,697

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

C. Accounting Policy. No Changes.

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 1,441,859
2. 12 Months or Longer 2,699,232

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

1. Less than 12 Months 66,558,647

2. 12 Months or Longer 47,665,421

(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:

A. the length of time and the extent to which the fair value is below the book/adjusted carry value;
B. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
C. 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;
D. 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;
E. 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;
F. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

(6) 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 $76.4 million.

F. Real Estate. No Change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting And Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	5,730,556	0	5,730,556

* 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	(1,218,270)	0	(1,218,270)

* 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 $250 million. The company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

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	4,004,711	4,004,711	
(b) Membership Stock - Class B	0		
(c) Activity Stock	3,802,089	3,802,089	
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	7,806,800	7,806,800	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	XXX	XXX

2. Prior Year-end

(a) Membership Stock - Class A	4,004,711	4,004,711	
(b) Membership Stock - Class B	0		
(c) Activity Stock	2,787,789	2,787,789	
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	6,792,500	6,792,500	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	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	4,004,711	4,004,711				
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)	285,297,194	269,519,020	190,102,300
2. Current Year General Account Total Collateral Pledged	285,297,194	269,519,020	190,102,300
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	164,999,499	157,418,260	109,198,000

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)	285,297,194	269,519,020	190,102,300
2. Current Year General Account Maximum Collateral Pledged	285,297,194	269,519,020	190,102,300
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	164,999,499	157,418,260	109,198,000

(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	190,102,300	190,102,300		182,081,507
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	190,102,300	190,102,300	0	182,081,507
2. Prior Year-end				
(a) Debt	0			XXX
(b) Funding Agreements	109,198,000	109,198,000		106,525,505
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	109,198,000	109,198,000	0	106,525,505

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1.Debt	0		
2.Funding Agreements	190,102,300	190,102,300	
3.Other	0		
4.Aggregate Total (Lines 1+2+3)	190,102,300	190,102,300	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. Not Applicable.

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

14. Liabilities, Contingencies and Assessments. No Change.

15. Leases. No Change.

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

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

B. Transferring and Servicing of Financial Assets

(2 For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Common stock: Industrial & miscellaneous	63,151,850	 0	 0	 63,151,850
Common stock: Mutual funds	17,367,303	 0	 0	 17,367,303
Derivative assets: Options, purchased	 0	5,327,570	 402,986	 5,730,556
Separate account assets*	33,092,963	 0	 0	 33,092,963
Total assets at fair value	113,612,116	5,327,570	 402,986	 119,342,672

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	 0	...... (1,218,270)	0	.......(1,218,270)
Total liabilities at fair value	 0	...... (1,218,270)	0	.......(1,218,270)

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

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

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

Quarter Ended at March 31, 2016

Description for each class of asset or liability	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Derivative assets	 105,750	0	 0	 0	26,282	 270,954	0	 0	 0	402,986
Total Assets	105,750	0	 0	 0	26,282	 270,954	0	 0	 0	402,986

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

(4) The derivatives in Level 3 consist of options on the Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

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

The fair value of common stock and mutual funds 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 aforementioned methodologies in the general account for mutual funds.

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	3,060,263,398	2,854,613,133	5,699,961	2,934,062,772	120,500,665	
Common stock: Unaffiliated**	70,958,650	70,958,650	70,958,650	0	0	
Common stock: Mutual funds	17,367,303	17,367,303	17,367,303	0	0	
Preferred stock	6,191,000	5,223,500	0	6,191,000		
Mortgage loans	162,027,536	155,561,720	0	0	162,027,536	
Cash, cash equivalents, & short-term investments	67,850,722	67,850,161	67,850,722	0	0	
Other invested assets: Surplus notes	74,634,902	66,343,453	0	74,634,902	0	
Securities lending reinvested collateral assets	8,727,645	8,727,645	8,727,645	0	0	
Derivative assets	5,730,556	5,730,556	0	5,327,570	402,986	
Separate account assets	112,572,132	111,764,001	53,746,568	58,825,564	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,074,209,985)	(1,009,758,355)	0	0	(1,074,209,985)	
Derivative liabilities	(5,173,033)	(1,218,270)	0	(1,218,270)	(3,954,763)	
Separate account liability*	(80,116,250)	(74,633,960)	0	0	(80,116,250)	
Securities lending liability	(69,963,319)	(69,963,319)	0	(69,963,319)	0	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs. The fair values of interest rate swaps qualifying for hedge accounting treatment are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

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.

NOTES TO FINANCIAL STATEMENTS

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

9.2 Has the code of ethics for senior managers been amended? Yes [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: $ 7,731,302

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	$ 6,363,459	$ 6,421,949
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 80,546,030	$ 82,408,011
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 86,909,489	$ 88,829,960
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. $ 76,417,388

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 76,419,901

16.3 Total payable for securities lending reported on the liability page. $ 69,963,319

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
DEUTSCHE BANK TRUST COMPANY AMERICAS	60 WALL STREET NY NY 10005

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC 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	$ 155,561,720
	1.14 Total Mortgages in Good Standing	$ 155,561,720
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 155,561,720
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	(44.400)%
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	30.300 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	490,779	130,225	111		621,115	0
2. Alaska AK	L	10,563	0	0		10,563	0
3. Arizona AZ	L	789,936	1,260	24		791,220	0
4. Arkansas AR	L	44,692	35,000	0		79,692	0
5. California CA	L	5,751,995	2,332,563	816		8,085,374	0
6. Colorado CO	L	1,069,612	230,798	33		1,300,443	0
7. Connecticut CT	L	144,712	0	0		144,712	0
8. Delaware DE	L	133,855	150	23		134,028	0
9. District of Columbia DC	L	34,269	0	0		34,269	0
10. Florida FL	L	3,490,213	2,932,744	1,331		6,424,288	93,868
11. Georgia GA	L	1,966,269	992,619	158		2,959,046	0
12. Hawaii HI	L	221,983	111,133	0		333,116	0
13. Idaho ID	L	177,479	1,853,952	0		2,031,431	0
14. Illinois IL	L	923,976	2,669,112	814		3,593,902	0
15. Indiana IN	L	1,555,371	1,309,117	214		2,864,702	0
16. Iowa IA	L	550,071	646,550	32		1,196,653	0
17. Kansas KS	L	189,453	1,310,699	16		1,500,168	0
18. Kentucky KY	L	347,473	369,033	14		716,520	0
19. Louisiana LA	L	26,261	300	0		26,561	0
20. Maine ME	L	31,560	0	0		31,560	0
21. Maryland MD	L	946,508	142,239	381		1,089,128	0
22. Massachusetts MA	L	739,127	100,300	55		839,482	0
23. Michigan MI	L	1,778,681	296,088	660		2,075,429	0
24. Minnesota MN	L	3,190,360	0	0		3,190,360	0
25. Mississippi MS	L	139,513	0	0		139,513	0
26. Missouri MO	L	594,028	5,046,639	32		5,640,699	0
27. Montana MT	L	40,360	150	334		40,844	0
28. Nebraska NE	L	428,916	0	11		428,927	0
29. Nevada NV	L	260,253	16,642	0		276,895	0
30. New Hampshire NH	L	89,870	0	0		89,870	0
31. New Jersey NJ	L	1,856,476	725,203	4,135		2,585,814	0
32. New Mexico NM	L	79,397	0	54		79,451	0
33. New York NY	N	91,118	57,781	0		148,899	0
34. North Carolina NC	L	839,797	579,665	37		1,419,499	49,741
35. North Dakota ND	L	23,546	0	0		23,546	0
36. Ohio OH	L	5,325,490	1,792,382	5,825		7,123,697	93,924,700
37. Oklahoma OK	L	553,877	447,685	0		1,001,562	0
38. Oregon OR	L	396,006	0	0		396,006	0
39. Pennsylvania PA	L	2,092,524	3,242,118	841		5,335,483	0
40. Rhode Island RI	L	41,624	0	0		41,624	0
41. South Carolina SC	L	605,847	823,369	122		1,429,338	0
42. South Dakota SD	L	76,919	196,917	0		273,836	0
43. Tennessee TN	L	1,005,500	135,693	690		1,141,883	0
44. Texas TX	L	2,058,803	728,918	71		2,787,792	0
45. Utah UT	L	1,087,540	1,083,823	0		2,171,363	0
46. Vermont VT	L	42,818	0	0		42,818	0
47. Virginia VA	L	567,925	790,645	11		1,358,581	0
48. Washington WA	L	897,973	768,164	320		1,666,457	0
49. West Virginia WV	L	44,077	50,000	22		94,099	0
50. Wisconsin WI	L	262,842	0	0		262,842	0
51. Wyoming WY	L	69,720	0	0		69,720	0
52. American Samoa AS	N	0	0	0		0	0
53. Guam GU	N	0	0	0		0	0
54. Puerto Rico PR	N	278	0	0		278	0
55. U.S. Virgin Islands VI	N	390	0	0		390	0
56. Northern Mariana Islands MP	N	0	0	0		0	0
57. Canada CAN	N	0	0	0		0	
58. Aggregate Other Aliens OT	XXX	111,659	0	0	0	111,659	0
59. Subtotal	(a) 50	44,290,284	31,949,676	17,187	0	76,257,147	94,068,309
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,131,541				2,131,541	
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	147,496		2,101		149,597	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	46,569,321	31,949,676	19,288	0	78,538,285	94,068,309
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	46,569,321	31,949,676	19,288	0	78,538,285	94,068,309
98. Less Reinsurance Ceded	XXX	11,420,975				11,420,975	
99. Totals (All Business) less Reinsurance Ceded	XXX	35,148,346	31,949,676	19,288	0	67,117,310	94,068,309
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	111,659				111,659	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	111,659	0	0	0	111,659	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.870	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 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	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	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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

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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	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
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

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

9 9 9 3 7 2 0 1 6 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365]

9 9 9 3 7 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 9 9 3 7 2 0 1 6 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

9 9 9 3 7 2 0 1 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 9 9 3 7 2 0 1 6 4 4 8 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	155,487,163	139,885,962
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		46,216,957
2.2 Additional investment made after acquisition	1,437,559	6,333,721
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	1,363,003	36,949,477
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	155,561,719	155,487,163
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	155,561,719	155,487,163
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	155,561,719	155,487,163

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	149,205,674	114,871,663
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		39,753,420
2.2 Additional investment made after acquisition	6,343,200	1,287,843
3. Capitalized deferred interest and other		0
4. Accrual of discount	0	7,428
5. Unrealized valuation increase (decrease)	1,211,844	(6,386,651)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		169,861
8. Deduct amortization of premium and depreciation	25,893	110,917
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		47,251
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	156,734,825	149,205,674
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	156,734,825	149,205,674

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,809,249,206	2,726,769,994
2. Cost of bonds and stocks acquired	230,996,033	515,045,192
3. Accrual of discount	524,632	1,854,455
4. Unrealized valuation increase (decrease)	2,047,947	(3,983,999)
5. Total gain (loss) on disposals	1,460,025	17,882,867
6. Deduct consideration for bonds and stocks disposed of	87,551,225	421,439,620
7. Deduct amortization of premium	2,142,076	8,524,228
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	18,355,455
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,954,584,542	2,809,249,206
11. Deduct total nonadmitted amounts	6,421,949	6,363,459
12. Statement value at end of current period (Line 10 minus Line 11)	2,948,162,593	2,802,885,747

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,593,393,767	394,852,061	361,866,308	(2,898,232)	1,623,481,288			1,593,393,767
2. NAIC 2 (a)	1,017,980,175	879,008,227	784,892,218	(20,842,982)	1,091,253,202			1,017,980,175
3. NAIC 3 (a)	124,917,588	3,721,532	15,894,804	9,752,076	122,496,392			124,917,588
4. NAIC 4 (a)	55,427,226	848,122	1,230,404	(3,606,447)	51,438,497			55,427,226
5. NAIC 5 (a)	6,203,423	0	10,315	15,980,269	22,173,377			6,203,423
6. NAIC 6 (a)	2,927,148	0	0	7,648	2,934,796			2,927,148
7. Total Bonds	2,800,849,327	1,278,429,942	1,163,894,049	(1,607,668)	2,913,777,552	0	0	2,800,849,327
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			
9. NAIC 2	5,223,500	0	0	0	5,223,500			5,223,500
10. NAIC 3	0	0	0	0	0			
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	5,223,500	0	0	0	5,223,500	0	0	5,223,500
15. Total Bonds and Preferred Stock	2,806,072,827	1,278,429,942	1,163,894,049	(1,607,668)	2,919,001,052	0	0	2,806,072,827

(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 $ 50,165,007 ; NAIC 2 $ 8,999,413 ; 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	33,074,013	XXX	33,074,013	148	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	74,643,389	33,802,106
2.	Cost of short-term investments acquired	160,537,612	533,440,260
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	202,106,988	492,494,089
7.	Deduct amortization of premium	0	104,888
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	33,074,013	74,643,389
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	33,074,013	74,643,389

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)	3,414,555
2.	Cost Paid/(Consideration Received) on additions	1,776,560
3.	Unrealized Valuation increase/(decrease)	479,778
4.	Total gain (loss) on termination recognized	(1,087,484)
5.	Considerations received/(paid) on terminations	71,119
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	4,512,290
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	4,512,290

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly Effective Hedges			
	3.11 Section 1, Column 15, current year to date minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All Other			
	3.13 Section 1, Column 18, current year to date minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized			
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	4,512,286	
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)		4,512,286
4.	Part D, Section 1, Column 5	5,730,556	
5.	Part D, Section 1, Column 6	(1,218,270)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	557,523	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		557,523
10.	Part D, Section 1, Column 8	5,730,556	
11.	Part D, Section 1, Column 9	(5,173,033)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	631,303	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	631,303	
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	15,296,105	7,499,620
2.	Cost of cash equivalents acquired	893,187,287	2,468,183,064
3.	Accrual of discount	0	28
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	2,921	3,359
6.	Deduct consideration received on disposals	882,395,908	2,460,389,966
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	26,090,405	15,296,105
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	26,090,405	15,296,105

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0126849	Celebration	FL		04/30/2015	4.400	0	1,437,559	25,690,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	1,437,559	25,690,000
0899999. Total Mortgages in good standing						0	1,437,559	25,690,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	1,437,559	25,690,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0126799	Orlando	FL		02/16/1996	02/01/2016	50,700	0	0	0	0	0	0	25,442	25,442	0	0	0
0126800	Cincinnati	OH		02/22/1996	01/20/2016	12,464	0	0	0	0	0	0	12,464	12,464	0	0	0
0199999. Mortgages closed by repayment						63,164	0	0	0	0	0	0	37,906	37,906	0	0	0
0001126	Austin	TX		09/24/2004		814,293	0	0	0	0	0	0	0	4,470	0	0	0
0126799	Orlando	FL		02/16/1996		50,700	0	0	0	0	0	0	0	25,258	0	0	0
0126802	Miami	FL		10/16/1996		217,253	0	0	0	0	0	0	0	77,227	0	0	0
0126809	Knoxville	TN		02/19/1998		754,021	0	0	0	0	0	0	0	76,980	0	0	0
0126816	West Columbia	SC		11/22/1999		1,457,022	0	0	0	0	0	0	0	78,396	0	0	0
0126818	Newport News	VA		12/22/1999		1,933,410	0	0	0	0	0	0	0	100,846	0	0	0
0126824	Oswego	IL		12/13/2000		2,404,058	0	0	0	0	0	0	0	44,793	0	0	0
0126835	Bloomington	IN		03/22/2007		2,347,473	0	0	0	0	0	0	0	9,714	0	0	0
0126836	Placerville	CA		12/23/2009		2,456,637	0	0	0	0	0	0	0	259,374	0	0	0
0126837	Downers Grove	IL		04/23/2010		9,469,986	0	0	0	0	0	0	0	177,981	0	0	0
0126838	La Vergne	TN		12/21/2010		3,455,705	0	0	0	0	0	0	0	32,188	0	0	0
0126839	Charleston	SC		03/31/2011		4,218,988	0	0	0	0	0	0	0	23,433	0	0	0
0126843	Johnstown	CO		01/07/2013		10,048,357	0	0	0	0	0	0	0	96,941	0	0	0
0126845	Cincinnati	OH		07/24/2013		17,897,574	0	0	0	0	0	0	0	77,742	0	0	0
0126847	Cincinnati	OH		09/18/2014		19,610,026	0	0	0	0	0	0	0	86,149	0	0	0
0126848	Salt Lake City	UT		03/18/2015		35,598,260	0	0	0	0	0	0	0	153,606	0	0	0
0299999. Mortgages with partial repayments						112,733,763	0	0	0	0	0	0	0	1,325,098	0	0	0
0599999 - Totals						112,796,927	0	0	0	0	0	0	37,906	1,363,004	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	Location 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
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30			GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1	01/01/2015			6,343,200			
2399999. Surplus Debentures, etc - Unaffiliated								0	6,343,200	0	0	XXX
4499999. Total - Unaffiliated								0	6,343,200	0	0	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	6,343,200	0	0	XXX

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	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
NONE																			
4699999 - Totals																			

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-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2016	Interest Capitalization		604	604	0	1
36187S-HG-5	GN AN9231 4.500% 02/15/50		03/07/2016	KGS-ALPHA CAPITAL MARKETS		6,297,895	6,243,267	7,024	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2016	Interest Capitalization		557	557	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2016	Interest Capitalization		6,153	6,153	0	1
0599999. Subtotal - Bonds - U.S. Governments						6,305,209	6,250,581	7,024	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		01/29/2016	MERRILL LYNCH-NY--FX INC		1,800,000	1,800,000	0	2AM
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2016	Interest Capitalization		35,990	35,990	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2016	Interest Capitalization		47,054	47,054	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		03/01/2016	Interest Capitalization		12,848	12,848	0	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		02/10/2016	BANK of AMERICA SEC		12,760,207	12,457,528	13,496	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		03/01/2016	Interest Capitalization		11,929	11,929	0	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		02/05/2016	J P MORGAN SEC FIXED INC		12,581,269	11,683,128	12,981	1
3199999. Subtotal - Bonds - U.S. Special Revenues						27,249,297	26,048,477	26,477	XXX
00206R-DA-7	AT&T INC 5.000% 03/01/21		03/21/2016	Taxable Exchange		550,675	500,000	1,389	2FE
00206R-DB-5	AT&T INC 3.800% 03/15/22		03/21/2016	Taxable Exchange		2,092,620	2,000,000	1,267	2FE
035242-AN-6	ANHEUSER-BUSCH INBEV FIN 4.900% 02/01/46		01/13/2016	BANK of AMERICA SEC		6,983,550	7,000,000	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-AT-7	APPLE INC 4.450% 05/06/44		01/21/2016	CITIGROUP GLOBAL MKTS		1,305,551	1,300,000	12,856	1FE
037833-BX-7	APPLE INC 4.650% 02/23/46		02/16/2016	GOLDMAN SACHS		3,976,920	4,000,000	0	1FE
053807-AS-2	AVNET INC 4.625% 04/15/26		03/21/2016	BANK of AMERICA SEC		4,963,800	5,000,000	0	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/23/2016	BROWNSTONE INV GROUP,LLC		699,881	700,000	292	1FE
096821-AG-8	BHP 2013-BOCA B 2.191% 08/15/26		01/21/2016	MORGAN STANLEY FIXED INC		10,860,000	10,860,000	7,219	1FM
114259-AP-9	BROOKLYN UNION GAS CO 4.504% 03/10/46		03/07/2016	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
126408-HC-0	CSX CORP 3.950% 05/01/50		01/25/2016	CITIGROUP GLOBAL MKTS		854,450	1,000,000	9,546	2FE
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
24422E-TF-6	JOHN DEERE CAPITAL 2.550% 01/08/21		01/05/2016	BARCLAYS		7,991,760	8,000,000	0	1FE
254010-AC-5	DIGNITY HEALTH 2.637% 11/01/19		01/07/2016	CITIGROUP GLOBAL MKTS		5,947,451	5,893,000	31,080	1FE
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		03/08/2016	BANK of AMERICA SEC		1,992,660	2,000,000	0	2FE
285512-AC-3	ELECTRONIC ARTS INC 3.700% 03/01/21		02/17/2016	BANK of AMERICA SEC		8,986,500	9,000,000	0	2FE
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		02/25/2016	BANK of AMERICA SEC		3,027,540	3,000,000	2,800	2FE
30231G-AW-2	EXXON MOBIL CORP 4.114% 03/01/46		02/29/2016	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		01/05/2016	CREDIT AGRICOLE SECURITIES		5,000,000	5,000,000	0	2FE
345397-XU-2	FORD MOTOR CREDIT 4.389% 01/08/26		01/05/2016	CREDIT AGRICOLE SECURITIES		5,000,000	5,000,000	0	2FE
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20	E	01/21/2016	Various		23,276,813	23,299,000	136,416	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO		700,000	700,000	0	1FE
501044-CT-6	KROGER CO 5.150% 08/01/43		01/08/2016	STIFEL NICHOLAS		2,143,980	2,000,000	46,350	2FE
59562V-AM-9	BERKSHIRE HATHAWAY ENERG 6.125% 04/01/36		02/24/2016	WELLS FARGO		4,778,866	3,980,000	100,219	1FE
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		848,122	808,000	14,900	4FE
651229-AP-1	NEWELL RUBBERMAID INC 2.875% 12/01/19		01/08/2016	Cantor Fitzgerald Fixed		11,638,320	12,000,000	40,250	2FE
681936-BD-1	OMEGA HEALTHCARE 4.500% 01/15/25		01/11/2016	J P MORGAN SEC FIXED INC		4,894,250	5,000,000	111,875	2FE
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		03/28/2016	CITIGROUP GLOBAL MKTS		3,996,280	4,000,000	0	2FE
78009N-A8-9	Royal Bank 0.945% 03/28/17	G	03/23/2016	RBC/DAIN		1,500,000	1,500,000	0	1FE
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		02/05/2016	UBS WARBURG		1,995,760	2,000,000	4,950	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		8,146,903	8,150,000	0	2FE
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
907818-DU-9	UNION PACIFIC CORP 4.750% 12/15/43		02/24/2016	DEUTSCHE BANK		5,512,200	5,000,000	48,819	1FE
06738E-AL-9	BARCLAYS PLC 3.250% 01/12/21	F	01/05/2016	BARCLAYS		1,998,900	2,000,000	0	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	F	03/17/2016	BROWNSTONE INV GROUP,LLC		409,232	400,000	2,500	1FE
71429M-AB-1	PRGO 4.375% 03/15/26	F	03/07/2016	BANK of AMERICA SEC		2,992,530	3,000,000	0	2FE
774262-AC-3	ROCKW 2006-1A A2L 1.269% 08/01/21	F	01/14/2016	MIZUHO SECURITIES USA INC		9,575,000	10,000,000	21,481	1FE
780097-BA-8	ROYAL BANK OF SCOTLAND 4.800% 04/05/26	F	03/30/2016	MORGAN STANLEY FIXED INC		998,190	1,000,000	0	2FE
780153-AU-6	ROYAL CARIBBEAN CRUISES 5.250% 11/15/22	F	02/25/2016	UBS WARBURG		2,040,000	2,000,000	30,917	3FE
865622-BA-1	SUMITOMO MITSUI BANKING 1.450% 07/19/16	F	03/21/2016	MORGAN STANLEY FIXED INC		1,202,292	1,200,000	2,997	1FE
90351D-AF-4	UBS GROUP FUNDING 4.125% 04/15/26	F	03/29/2016	UBS WARBURG		997,790	1,000,000	0	2AM
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	01/13/2016	Tax Free Exchange		683,342	683,342	13,995	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						191,150,538	191,973,342	685,351	XXX
8399997. Total - Bonds - Part 3						224,705,044	224,272,400	718,852	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						224,705,044	224,272,400	718,852	XXX

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)
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
31337#-10-5	FHLB CINCINNATI		02/17/2016	Various	10,143.000	1,014,300		0	A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,014,300	XXX	0	XXX
298706-82-1	AMERICAN FUNDS EUROPACIFIC GR R6		03/31/2016	Various	1,333.000	58,154		0	L
370375-10-7	DREYFUS GENERAL MONEY MARKET A		03/31/2016	Various	216,320.000	216,320		0	L
26200Q-20-4	DREYFUS SMALL CAP STOCK INDEX FUND		03/31/2016	Various	850.000	21,652		0	L
314172-21-4	FEDERATED CLOVER VALUE FUND INSTL		03/31/2016	Various	2,068.000	40,513		0	L
315809-10-3	FIDELITY ADVISOR LIMITED TERM BOND I		03/31/2016	Various	6,547.000	74,870		0	L
411511-50-4	HARBOR CAPITAL APPRECIATION INSTL		03/31/2016	Various	57,120.000	3,381,975		0	L
4812C0-10-0	J P MORGAN CORE BOND R6		03/31/2016	Various	42,525.000	492,363		0	L
52106N-76-4	LAZARD EMERGING MARKETS OPEN		03/31/2016	Various	8.000	3,841		0	L
26200Q-20-4	PIMCO TOTAL RETURN INSTL		03/31/2016	Various	120.000	179		0	L
76628R-61-5	RIDGEWORTH MID-CAP VALUE EQUITY I		03/31/2016	Various	87.000	1,967		0	L
26200Q-20-4	ROYCE TOTAL RETURN INVMT		03/31/2016	Various	69.000	821		0	L
74149P-79-6	T. ROWE PRICE 2015 FUND		03/31/2016	Various	1.000	14		0	L
74149P-20-0	T. ROWE PRICE 2020 FUND		03/31/2016	Various	651.000	12,569		0	L
74149P-78-8	T. ROWE PRICE 2025 FUND		03/31/2016	Various	1,360.000	19,941		0	L
74149P-30-9	T. ROWE PRICE 2030 FUND		03/31/2016	Various	224.000	4,714		0	L
74149P-77-0	T. ROWE PRICE 2035 FUND		03/31/2016	Various	486.000	7,323		0	L
74149P-40-8	T. ROWE PRICE 2040 FUND		03/31/2016	Various	32.000	692		0	L
74149P-76-2	T. ROWE PRICE 2045 FUND		03/31/2016	Various	1.000	14		0	L
74149P-75-4	T. ROWE PRICE 2050 FUND		03/31/2016	Various	37.000	466		0	L
74149P-74-7	T. ROWE PRICE 2055 FUND		03/31/2016	Various	105.000	1,306		0	L
74149P-50-7	T. ROWE PRICE BALANCED FUND		03/31/2016	Various	14.000	788		0	L
779562-10-7	T. ROWE PRICE NEW HORIZON		03/31/2016	Various	2,270.000	91,155		0	L
89154W-81-7	TOUCHSTONE HIGH YIELD Y		03/31/2016	Various	440.000	3,476		0	L
89155H-79-3	TOUCHSTONE MID CAP FUND Y		03/31/2016	Various	78.000	1,863		0	L
89154X-52-6	TOUCHSTONE MID CAP GROWTH INST		03/31/2016	Various	778.000	20,471		0	L
26200Q-20-4	TOUCHSTONE SUSTAINABILITY & IMPACT EQ Y		03/31/2016	Various	81.000	1,610		0	L
922908-71-0	VANGUARD 500 INDEX FUND - ADMIRAL		03/31/2016	Various	644.000	120,475		0	L
922908-64-5	VANGUARD MID CAP INDEX FUND - ADMIRAL		03/31/2016	Various	238.000	37,652		0	L
922908-68-6	VANGUARD SMALL CAP INDEX FUND - ADMIRAL		03/31/2016	Various	12,440.000	658,607		0	L
921937-60-3	VANGUARD TOTAL BOND MARKET INDEX ADMIRAL		03/31/2016	Various	84.000	899		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						5,276,690	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,290,990	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,290,990	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,290,990	XXX	0	XXX
9999999 - Totals						230,996,034	XXX	718,852	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2016	Paydown		82,245	82,245	88,600	84,229	0	(1,984)	0	(1,984)	0	82,245	0	0	0	667	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		02/01/2016	Paydown		32,025	32,025	34,298	32,784	0	(759)	0	(759)	0	32,025	0	0	0	146	11/22/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		03/01/2016	Paydown		129	129	124	126	0	3	0	3	0	129	0	0	0	2	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2016	Paydown		16,567	16,567	15,912	16,128	0	439	0	439	0	16,567	0	0	0	117	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		03/01/2016	Paydown		915	915	903	905	0	10	0	10	0	915	0	0	0	11	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		03/01/2016	Paydown		149	149	149	149	0	0	0	0	0	149	0	0	0	2	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2016	Paydown		3,159	3,159	3,204	3,193	0	(34)	0	(34)	0	3,159	0	0	0	34	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		03/01/2016	Paydown		967	967	981	977	0	(10)	0	(10)	0	967	0	0	0	11	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		03/01/2016	Paydown		65	65	65	65	0	0	0	0	0	65	0	0	0	1	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		03/01/2016	Paydown		176	176	179	178	0	(2)	0	(2)	0	176	0	0	0	2	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		03/01/2016	Paydown		239	239	239	239	0	0	0	0	0	239	0	0	0	3	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		03/01/2016	Paydown		112	112	112	112	0	0	0	0	0	112	0	0	0	1	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		03/01/2016	Paydown		687	687	684	684	0	3	0	3	0	687	0	0	0	9	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		03/01/2016	Paydown		1,803	1,803	1,805	1,804	0	(1)	0	(1)	0	1,803	0	0	0	22	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		03/01/2016	Paydown		818	818	791	795	0	23	0	23	0	818	0	0	0	9	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		03/01/2016	Paydown		78	78	77	77	0	0	0	0	0	78	0	0	0	1	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		03/01/2016	Paydown		357	357	355	355	0	1	0	1	0	357	0	0	0	5	03/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2016	Paydown		67,582	67,582	72,849	68,907	0	(1,327)	0	(1,327)	0	67,582	0	0	0	327	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2016	Paydown		29,455	29,455	31,743	30,076	0	(621)	0	(621)	0	29,455	0	0	0	205	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2016	Paydown		27,827	27,827	28,452	27,961	0	(237)	0	(237)	0	27,827	0	0	0	312	11/20/2060	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2016	Paydown		17,356	17,356	17,131	17,212	0	144	0	144	0	17,356	0	0	0	190	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		03/01/2016	Paydown		98,187	98,187	98,187	98,187	0	0	0	0	0	98,187	0	0	0	922	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		03/01/2016	Paydown		14,270	14,270	14,121	14,086	0	184	0	184	0	14,270	0	0	0	146	09/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2016	Paydown		43,470	43,470	44,679	43,549	0	(79)	0	(79)	0	43,470	0	0	0	442	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		03/01/2016	Paydown		74,031	74,031	67,798	70,941	0	3,090	0	3,090	0	74,031	0	0	0	745	06/20/2032	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.629% 02/16/44		03/01/2016	Paydown		12,164	12,164	11,738	11,613	0	551	0	551	0	12,164	0	0	0	114	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		03/01/2016	Paydown		5,048	5,048	4,847	4,962	0	86	0	86	0	5,048	0	0	0	49	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2016	Paydown		3,240	3,240	3,614	3,542	0	(302)	0	(302)	0	3,240	0	0	0	24	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.309% 02/16/44		03/01/2016	Paydown		0	0	16,720	16,613	0	(16,613)	0	(16,613)	0	0	0	0	0	2,212	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2016	Paydown		14,030	14,030	14,633	14,393	0	(363)	0	(363)	0	14,030	0	0	0	105	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 0.984% 03/16/47		03/01/2016	Paydown		0	0	9,734	5,014	0	(5,014)	0	(5,014)	0	0	0	0	0	253	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.141% 09/16/43		03/01/2016	Paydown		0	0	18,738	11,003	0	(11,003)	0	(11,003)	0	0	0	0	0	408	09/16/2043	1
0599999. Subtotal - Bonds - U.S. Governments						547,151	547,151	603,462	580,859	0	(33,815)	0	(33,815)	0	547,151	0	0	0	7,497	XXX	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		01/06/2016	Maturity		1,400,000	1,400,000	1,405,810	1,400,193	0	(193)	0	(193)	0	1,400,000	0	0	0	8,750	01/06/2016	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,400,000	1,400,000	1,405,810	1,400,193	0	(193)	0	(193)	0	1,400,000	0	0	0	8,750	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2016	Redemption 100.0000		149,614	149,614	149,614	149,614	0	0	0	0	0	149,614	0	0	0	637	07/01/2043	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2016	Redemption 100.0000		60,706	60,706	60,706	60,706	0	0	0	0	0	60,706	0	0	0	301	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2016	Redemption 100.0000		21,719	21,719	21,638	21,643	0	76	0	76	0	21,719	0	0	0	91	02/01/2042	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		02/01/2016	Redemption 100.0000		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	2,690	08/01/2023	2AM
196479-XM-6	COSHSG 3.193% 11/01/27		02/01/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	119	11/01/2027	1FE
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		03/04/2016	Redemption 100.0000		50,000	50,000	51,755	51,574	0	(1,574)	0	(1,574)	0	50,000	0	0	0	416	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2016	Paydown		19,121	19,121	19,240	19,215	0	(94)	0	(94)	0	19,121	0	0	0	53	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2016	Paydown		35,567	35,567	35,662	35,650	0	(83)	0	(83)	0	35,567	0	0	0	166	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2016	Paydown		7,559	7,559	7,521	7,522	0	37	0	37	0	7,559	0	0	0	73	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2016	Paydown		10,644	10,644	10,850	10,796	0	(152)	0	(152)	0	10,644	0	0	0	80	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2016	Paydown		76,890	76,890	78,626	78,172	0	(1,282)	0	(1,282)	0	76,890	0	0	0	505	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2016	Paydown		23,999	23,999	24,914	24,719	0	(720)	0	(720)	0	23,999	0	0	0	180	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2016	Paydown		49,236	49,236	52,344	51,794	0	(2,558)	0	(2,558)	0	49,236	0	0	0	372	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2016	Paydown		15,208	15,208	16,168	16,000	0	(792)	0	(792)	0	15,208	0	0	0	116	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2016	Paydown		44,436	44,436	43,631	43,682	0	754	0	754	0	44,436	0	0	0	259	07/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		03/01/2016	Paydown		23,467	23,467	25,663	24,359	0	(892)	0	(892)	0	23,467	0	0	0	338	01/01/2032	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2016	Paydown		434,031	434,031	432,928	432,782	0	1,249	0	1,249	0	434,031	0	0	0	16,432	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2016	Paydown		113,351	113,351	111,934	112,091	0	1,259	0	1,259	0	113,351	0	0	0	482	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2016	Paydown		7,172	7,172	7,296	7,285	0	(113)	0	(113)	0	7,172	0	0	0	59	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		03/01/2016	Paydown		1,287	1,287	1,280	1,279	0	7	0	7	0	1,287	0	0	0	17	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		03/01/2016	Paydown		2,743	2,743	2,731	2,731	0	13	0	13	0	2,743	0	0	0	34	09/01/2025	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		03/01/2016	Paydown		5,041	5,041	5,081	5,069	0	(28)	0	(28)	0	5,041	0	0	0	27	02/25/2018	1
3137AJ-MG-6	FHR K016 X1 1.550% 10/25/21		03/01/2016	Paydown		0	0	30,224	18,903	0	(18,903)	0	(18,903)	0	0	0	0	0	784	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.731% 09/25/18		03/01/2016	Paydown		0	0	8,980	3,754	0	(3,754)	0	(3,754)	0	0	0	0	0	297	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.414% 12/25/21		03/01/2016	Paydown		0	0	21,113	13,197	0	(13,197)	0	(13,197)	0	0	0	0	0	521	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2016	Paydown		31,061	31,061	33,755	33,312	0	(2,251)	0	(2,251)	0	31,061	0	0	0	192	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	4,917	2,346	0	(2,346)	0	(2,346)	0	0	0	0	0	160	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		03/01/2016	Paydown		159,239	159,239	152,272	153,558	0	5,681	0	5,681	0	159,239	0	0	0	454	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.278% 07/25/22		03/01/2016	Paydown		0	0	69,550	47,689	0	(47,689)	0	(47,689)	0	0	0	0	0	1,784	07/25/2022	1
3137BM-7D-2	FHMS K051 X1 0.553% 09/10/25		03/01/2016	Paydown		0	0	4,218	4,184	0	(4,184)	0	(4,184)	0	0	0	0	0	105	09/10/2025	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2016	Paydown		39,820	39,820	41,812	41,762	0	(1,942)	0	(1,942)	0	39,820	0	0	0	269	09/01/2043	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2016	Paydown		102,415	102,415	102,303	102,297	0	118	0	118	0	102,415	0	0	0	511	08/01/2033	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		03/01/2016	Paydown		34,034	34,034	37,232	35,376	0	(1,342)	0	(1,342)	0	34,034	0	0	0	429	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		03/01/2016	Paydown		38,681	38,681	42,188	40,156	0	(1,475)	0	(1,475)	0	38,681	0	0	0	561	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		03/01/2016	Paydown		20,712	20,712	23,045	21,770	0	(1,059)	0	(1,059)	0	20,712	0	0	0	300	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		03/01/2016	Paydown		87,920	87,920	79,941	83,510	0	4,411	0	4,411	0	87,920	0	0	0	764	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2016	Paydown		204,649	204,649	196,251	200,646	0	4,004	0	4,004	0	204,649	0	0	0	1,696	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2016	Paydown		171,429	171,429	155,304	163,563	0	7,866	0	7,866	0	171,429	0	0	0	1,603	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2016	Paydown		200,141	200,141	185,916	193,527	0	6,615	0	6,615	0	200,141	0	0	0	1,881	12/15/2032	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		03/01/2016	Paydown		79,291	79,291	86,179	82,350	0	(3,060)	0	(3,060)	0	79,291	0	0	0	797	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2016	Paydown		195,662	195,662	189,920	193,055	0	2,608	0	2,608	0	195,662	0	0	0	2,165	04/15/2033	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2016	Paydown		36,957	36,957	38,580	37,746	0	(788)	0	(788)	0	36,957	0	0	0	242	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2016	Paydown		77,916	77,916	79,060	78,336	0	(420)	0	(420)	0	77,916	0	0	0	425	03/25/2037	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		03/01/2016	Paydown		613,207	613,207	610,716	611,394	0	1,813	0	1,813	0	613,207	0	0	0	3,544	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2016	Paydown		30,961	30,961	29,616	30,349	0	611	0	611	0	30,961	0	0	0	201	11/25/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2016	Paydown		24,239	24,239	24,644	24,427	0	(188)	0	(188)	0	24,239	0	0	0	118	12/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2016	Paydown		94,762	94,762	99,707	96,684	0	(1,923)	0	(1,923)	0	94,762	0	0	0	622	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2016	Paydown		59,315	59,315	56,757	58,210	0	1,105	0	1,105	0	59,315	0	0	0	410	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2016	Paydown		24,150	24,150	22,912	23,626	0	524	0	524	0	24,150	0	0	0	165	02/15/2025	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		03/01/2016	Paydown		1,258	1,258	1,202	1,208	0	50	0	50	0	1,258	0	0	0	9	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2016	Paydown		8,039	8,039	8,165	8,149	0	(110)	0	(110)	0	8,039	0	0	0	77	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2016	Paydown		192,467	192,467	195,410	195,189	0	(2,723)	0	(2,723)	0	192,467	0	0	0	1,520	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		03/01/2016	Paydown		129,457	129,457	135,039	133,436	0	(3,980)	0	(3,980)	0	129,457	0	0	0	1,157	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2016	Paydown		268,972	268,972	263,718	264,669	0	4,303	0	4,303	0	268,972	0	0	0	1,096	01/01/2026	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2016	Paydown		173,761	173,761	173,598	173,585	0	176	0	176	0	173,761	0	0	0	793	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2016	Paydown		73,339	73,339	73,957	73,767	0	(428)	0	(428)	0	73,339	0	0	0	453	01/01/2025	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		03/01/2016	Paydown		112,970	112,970	121,655	0	0	(8,685)	0	(8,685)	0	112,970	0	0	0	377	05/01/2034	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2016	Paydown		45,516	45,516	48,062	47,109	0	(1,593)	0	(1,593)	0	45,516	0	0	0	427	09/25/2021	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-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2016	Redemption 100.0000		118,231	118,231	118,231	118,231	0	0	0	0	0	118,231	0	0	0	376	07/01/2041	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2016	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	1,159	06/01/2027	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		03/01/2016	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	450	12/01/2022	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2016	Redemption 100.0000		68,369	68,369	68,369	68,369	0	0	0	0	0	68,369	0	0	0	250	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		03/25/2016	Redemption 100.0000		9,628	9,628	9,628	9,628	0	0	0	0	0	9,628	0	0	0	65	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2016	Redemption 100.0000		10,160	10,160	10,160	10,160	0	0	0	0	0	10,160	0	0	0	52	04/25/2042	1FE

STATEMENT AS OF MARCH 31, 2016 OF THE Columbus Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
3199999. Subtotal - Bonds - U.S. Special Revenues						6,949,632	6,949,632	7,088,164	6,924,823	0	(96,848)	0	(96,848)	0	6,949,632	0	0	0	53,570	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2016	Paydown		11,446	11,446	9,872	10,210	0	1,237	0	1,237	0	11,446	0	0	0	119	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2016	Paydown		18,492	18,492	14,808	14,082	0	4,410	0	4,410	0	18,492	0	0	0	231	12/25/2031	1FM
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		03/28/2016	TENDER OFFER		1,519,048	1,435,000	1,448,894	1,441,805	0	(679)	0	(679)	0	1,441,126	0	77,922	77,922	78,776	07/15/2021	3FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2016	Paydown		74,391	105,276	89,078	90,570	0	(16,180)	0	(16,180)	0	74,391	0	0	0	926	01/25/2037	1FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2016	Paydown		15,973	15,973	15,926	15,776	0	197	0	197	0	15,973	0	0	0	107	09/25/2035	1FM
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		01/29/2016	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	106	10/30/2045	2AM
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		03/10/2016	Paydown		648,425	648,425	648,425	648,425	0	0	0	0	0	648,425	0	0	0	1,197	11/10/2016	1FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		03/01/2016	Paydown		31,220	31,220	30,718	30,937	0	283	0	283	0	31,220	0	0	0	532	09/25/2026	2FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2016	Paydown		17,053	17,053	12,739	12,400	0	4,653	0	4,653	0	17,053	0	0	0	135	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-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2016	Paydown		13,107	13,107	12,999	13,018	0	89	0	89	0	13,107	0	0	0	157	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2016	Paydown		258,009	258,009	252,627	255,186	0	2,823	0	2,823	0	258,009	0	0	0	1,461	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2016	Paydown		44,840	44,840	42,668	43,691	0	1,149	0	1,149	0	44,840	0	0	0	376	08/25/2035	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2016	Paydown		174,504	174,504	166,720	169,897	0	4,608	0	4,608	0	174,504	0	0	0	1,477	11/25/2033	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
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2016	Paydown		165,529	173,932	169,932	169,932	0	(4,403)	0	(4,403)	0	165,529	0	0	0	1,790	12/25/2035	3FM
05950E-AE-8	BACM 2006-2 A4 5.933% 05/10/45		03/01/2016	Paydown		1,071,673	1,071,673	1,091,935	1,070,936	0	738	0	738	0	1,071,673	0	0	0	13,959	05/10/2045	1FM
05950P-AJ-2	BAFC 2006-H 3A2 2.836% 09/20/46		03/01/2016	Paydown		2,510	2,689	2,280	2,401	0	108	0	108	0	2,510	0	0	0	13	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2016	Paydown		77,399	77,399	64,799	70,554	0	6,844	0	6,844	0	77,399	0	0	0	705	09/25/2034	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		03/01/2016	Paydown		848,767	848,767	962,489	864,401	0	(15,634)	0	(15,634)	0	848,767	0	0	0	11,769	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2016	Paydown		8,439	8,439	9,403	8,635	0	(196)	0	(196)	0	8,439	0	0	0	79	01/12/2045	1FM
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		03/01/2016	Redemption 100.0000		38,116	38,116	38,218	38,132	0	(16)	0	(16)	0	38,116	0	0	0	476	02/01/2018	2
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		02/15/2016	Maturity		300,000	300,000	307,653	302,157	0	(2,157)	0	(2,157)	0	300,000	0	0	0	10,313	02/15/2016	1FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		03/01/2016	Paydown		16,893	16,893	13,852	15,139	0	1,754	0	1,754	0	16,893	0	0	0	121	04/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2016	Paydown		50,270	50,270	50,242	50,238	0	32	0	32	0	50,270	0	0	0	556	11/15/2019	4AM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		03/01/2016	Paydown		18,318	18,318	18,384	18,327	0	(9)	0	(9)	0	18,318	0	0	0	121	07/10/2046	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2016	Paydown		14,945	14,945	10,289	9,919	0	5,026	0	5,026	0	14,945	0	0	0	127	12/25/2036	3FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2016	Paydown		68,115	68,115	64,598	66,458	0	1,657	0	1,657	0	68,115	0	0	0	724	02/25/2035	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		45,232	45,232	45,571	45,316	0	(84)	0	(84)	0	45,232	0	0	0	370	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2016	Paydown		114,078	132,727	123,894	124,074	0	(9,996)	0	(9,996)	0	114,078	0	0	0	1,211	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2016	Paydown		180,743	216,917	208,309	206,821	0	(26,078)	0	(26,078)	0	180,743	0	0	0	1,827	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2016	Paydown		10,718	10,718	10,388	10,557	0	162	0	162	0	10,718	0	0	0	99	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2016	Paydown		16,743	20,059	18,144	18,108	0	(1,365)	0	(1,365)	0	16,743	0	0	0	212	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2016	Paydown		62,506	62,506	58,582	57,449	0	5,056	0	5,056	0	62,506	0	0	0	514	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2016	Paydown		42,277	61,684	56,201	56,589	0	(14,311)	0	(14,311)	0	42,277	0	0	0	531	10/25/2035	3FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2016	Paydown		13,231	14,718	13,783	13,946	0	(715)	0	(715)	0	13,231	0	0	0	107	10/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2016	Paydown		16,527	23,292	18,916	18,682	0	(2,156)	0	(2,156)	0	16,527	0	0	0	245	05/25/2036	1FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2016	Paydown		55,073	55,073	42,103	47,843	0	7,230	0	7,230	0	55,073	0	0	0	513	11/25/2035	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		03/01/2016	Paydown		6,335	6,335	4,604	4,882	0	1,453	0	1,453	0	6,335	0	0	0	58	11/25/2035	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		03/01/2016	Paydown		10,315	10,315	9,462	10,424	0	(109)	0	(109)	0	10,315	0	0	0	90	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2016	Paydown		18,381	18,381	12,723	12,653	0	5,728	0	5,728	0	18,381	0	0	0	163	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2016	Paydown		13,912	13,912	13,317	13,317	0	595	0	595	0	13,912	0	0	0	145	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2016	Paydown		32,377	32,515	30,550	30,209	0	2,168	0	2,168	0	32,377	0	0	0	309	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2016	Paydown		22,983	23,081	21,711	21,468	0	1,515	0	1,515	0	22,983	0	0	0	220	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2016	Paydown		797	797	794	794	0	3	0	3	0	797	0	0	0	8	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2016	Paydown		10,722	10,722	10,066	10,414	0	309	0	309	0	10,722	0	0	0	121	06/25/2034	1FM
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		03/01/2016	Paydown		58,904	58,904	58,867	58,234	0	670	0	670	0	58,904	0	0	0	755	02/18/2035	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		03/01/2016	Paydown		36,928	36,928	36,927	36,198	0	730	0	730	0	36,928	0	0	0	326	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2016	Paydown		50,020	50,020	49,000	49,109	0	911	0	911	0	50,020	0	0	0	314	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2016	Paydown		109,885	109,885	111,087	111,099	0	(1,214)	0	(1,214)	0	109,885	0	0	0	639	06/25/2044	1FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2016	Paydown		25,601	25,601	26,981	25,752	0	(150)	0	(150)	0	25,601	0	0	0	288	07/16/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP 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)
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2016	Paydown		93,854	93,854	90,316	91,553	0	2,301	0	2,301	0	93,854	0	0	0	779	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2016	Paydown		91,787	91,787	91,731	91,269	0	518	0	518	0	91,787	0	0	0	759	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2016	Paydown		62,156	62,156	60,174	60,929	0	1,227	0	1,227	0	62,156	0	0	0	571	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		02/01/2016	Paydown		4,606	4,606	4,257	4,300	0	306	0	306	0	4,606	0	0	0	40	04/25/2036	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/01/2016	Redemption 100.0000		8,899	8,899	8,899	8,899	0	0	0	0	0	8,899	0	0	0	40	05/15/2034	1FE
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2016	Paydown		334,861	334,861	338,200	334,732	0	129	0	129	0	334,861	0	0	0	1,701	06/01/2017	1FM
24422E-TF-6	JOHN DEERE CAPITAL 2.550% 01/08/21		03/03/2016	AMHERST SECURITIES GROUP		8,117,280	8,000,000	7,991,760	0	0	113	0	113	0	7,991,873	0	125,407	125,407	34,000	01/08/2021	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2016	Paydown		48,038	48,038	45,524	47,751	0	287	0	287	0	48,038	0	0	0	414	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2016	Paydown		16,373	22,280	20,301	20,610	0	(4,236)	0	(4,236)	0	16,373	0	0	0	182	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2016	Paydown		75,409	75,409	68,962	68,572	0	6,837	0	6,837	0	75,409	0	0	0	766	02/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2016	Paydown		8,431	8,431	7,272	6,616	0	1,815	0	1,815	0	8,431	0	0	0	64	07/25/2036	1FM
25459H-BA-2	DIRECTV HLDS/FN 5.000% 03/01/21		03/21/2016	Taxable Exchange		551,175	500,000	497,795	498,683	0	68	0	68	0	498,751	0	52,424	52,424	13,889	03/01/2021	2FE
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		03/21/2016	Taxable Exchange		2,094,620	2,000,000	1,999,089	1,999,366	0	93	0	93	0	1,999,458	0	95,162	95,162	39,267	03/15/2022	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
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		2,420	2,420	2,420	2,438	0	(17)	0	(17)	0	2,420	0	0	0	33	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2016	Paydown		61,046	61,046	60,549	60,575	0	472	0	472	0	61,046	0	0	0	239	06/25/2043	1FM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2016	Paydown		36,301	36,301	34,547	33,901	0	2,400	0	2,400	0	36,301	0	0	0	311	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2016	Paydown		41,920	41,920	37,285	36,659	0	5,261	0	5,261	0	41,920	0	0	0	343	08/25/2035	3FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		03/01/2016	Paydown		199,500	199,500	205,859	200,101	0	(602)	0	(602)	0	199,500	0	0	0	1,784	10/15/2035	1FM
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		03/01/2016	Redemption 100.0000		78,262	78,262	77,646	78,166	0	95	0	95	0	78,262	0	0	0	957	02/01/2018	2
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2016	Paydown		27,780	29,461	28,236	28,352	0	(573)	0	(573)	0	27,780	0	0	0	298	07/25/2037	2FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2016	Paydown		160,395	160,395	152,676	155,583	0	4,813	0	4,813	0	160,395	0	0	0	1,451	09/25/2035	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		01/01/2016	Paydown		197,934	197,934	199,909	197,934	0	0	0	0	0	197,934	0	0	0	601	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2016	Paydown		56,791	56,791	58,493	57,544	0	(753)	0	(753)	0	56,791	0	0	0	355	08/10/2043	1FM
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		03/20/2016	Paydown		81,074	81,074	81,074	0	0	0	0	0	0	81,074	0	0	0	56	02/21/2017	1FE
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		03/15/2016	Maturity		300,000	300,000	305,640	301,600	0	(1,600)	0	(1,600)	0	300,000	0	0	0	5,438	03/15/2016	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2016	Paydown		9,400	9,400	1,525	358	0	9,041	0	9,041	0	9,400	0	0	0	30	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2016	Paydown		22,364	23,745	20,199	20,198	0	2,166	0	2,166	0	22,364	0	0	0	336	02/25/2036	2FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2016	Paydown		24,049	37,568	33,889	32,309	0	(8,260)	0	(8,260)	0	24,049	0	0	0	432	12/25/2035	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2016	Paydown		26,094	26,094	26,092	26,086	0	8	0	8	0	26,094	0	0	0	247	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2016	Paydown		23,691	23,691	23,137	22,268	0	1,423	0	1,423	0	23,691	0	0	0	251	02/25/2036	2FM
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		01/05/2016	BANK of AMERICA SEC		1,717,025	1,730,000	1,709,508	1,716,367	0	(4)	0	(4)	0	1,716,363	0	662	662	12,891	06/01/2021	3FE
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		02/26/2016	Maturity		4,200,000	4,200,000	4,211,521	4,201,898	0	(1,898)	0	(1,898)	0	4,200,000	0	0	0	23,625	02/26/2016	1FE
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		03/01/2016	Paydown		81,681	82,569	73,545	72,889	0	8,793	0	8,793	0	81,681	0	0	0	638	01/25/2036	2FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		03/01/2016	Paydown		410,435	410,435	414,538	410,201	0	234	0	234	0	410,435	0	0	0	2,830	07/15/2046	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		03/01/2016	Paydown		81,619	81,619	82,434	81,822	0	(204)	0	(204)	0	81,619	0	0	0	541	07/15/2046	1FM
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		02/16/2016	Call 100.0000		5,063,997	5,063,997	4,779,022	4,964,572	0	4,508	0	4,508	0	4,969,080	0	94,917	94,917	108,825	03/29/2021	1FE
486606-F*-2	KAYNE ANDERSON PP 3.710% 05/26/16		02/26/2016	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	7,059	05/26/2016	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2016	Paydown		16,138	17,982	15,319	15,464	0	674	0	674	0	16,138	0	0	0	122	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2016	Paydown		34,284	42,830	35,108	36,142	0	(1,857)	0	(1,857)	0	34,284	0	0	0	441	01/25/2037	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2016	Paydown		38,183	38,183	38,183	38,183	0	0	0	0	0	38,183	0	0	0	290	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2016	Paydown		188,512	188,512	187,010	184,750	0	3,762	0	3,762	0	188,512	0	0	0	1,597	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 4.813% 06/25/36		03/01/2016	Paydown		17,769	18,453	17,380	17,380	0	388	0	388	0	17,769	0	0	0	171	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2016	Paydown		2	3,414	2,682	2,905	0	(2,903)	0	(2,903)	0	2	0	0	0	35	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.487% 05/25/37		03/01/2016	Paydown		0	18,154	12,761	13,952	0	(13,952)	0	(13,952)	0	0	0	0	0	173	05/25/2037	4FM
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.570% 01/01/33		01/04/2016	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	59	01/01/2033	1FE
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		03/01/2016	Redemption 100.0000		29,841	29,841	31,044	29,977	0	(135)	0	(135)	0	29,841	0	0	0	435	07/01/2017	2
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2016	Paydown		7,440	7,440	7,439	7,366	0	74	0	74	0	7,440	0	0	0	22	11/25/2035	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2016	Redemption 100.0000		143,333	143,333	143,333	143,333	0	0	0	0	0	143,333	0	0	0	4,064	08/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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)
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		02/01/2016	Paydown		308,954	308,954	312,044	308,546	0	408	0	408	0	308,954	0	0	0	1,375	09/15/2047	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2016	Paydown		34,578	34,578	33,638	34,364	0	214	0	214	0	34,578	0	0	0	319	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	03/01/2016	Paydown		22,010	22,010	14,906	13,611	0	8,399	0	8,399	0	22,010	0	0	0	33	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2016	Paydown		4,451	4,451	2,447	2,413	0	2,038	0	2,038	0	4,451	0	0	0	26	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2016	Paydown		40,272	40,272	25,587	22,356	0	17,916	0	17,916	0	40,272	0	0	0	273	10/25/2046	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2016	Paydown		27,245	27,245	26,564	26,579	0	666	0	666	0	27,245	0	0	0	133	07/25/2043	1FM
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		848,122	808,000	824,160	823,267	0	24,855	0	24,855	0	848,122	0	0	0	14,900	02/15/2025	4FE
641423-BM-9	NEVADA POWER 5.950% 03/15/16		03/15/2016	Maturity		1,000,000	1,000,000	989,000	999,410	0	590	0	590	0	1,000,000	0	0	0	29,750	03/15/2016	1FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2016	Paydown		40,320	40,320	33,530	29,351	0	10,969	0	10,969	0	40,320	0	0	0	397	03/25/2047	1FM
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		03/01/2016	Redemption 100.0000		44,823	44,823	44,690	44,790	0	33	0	33	0	44,823	0	0	0	603	11/01/2019	2
723787-AL-1	PIONEER NATURAL 3.450% 01/15/21		02/18/2016	MORGAN STANLEY FIXED INC		4,718,150	5,000,000	4,661,550	4,662,821	0	8,400	0	8,400	0	4,671,221	0	46,929	46,929	36,417	01/15/2021	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2016	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		03/01/2016	Redemption 100.0000		30,321	30,321	29,548	30,202	0	119	0	119	0	30,321	0	0	0	393	02/01/2018	2
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2016	Paydown		21,380	30,909	25,859	26,724	0	(5,343)	0	(5,343)	0	21,380	0	0	0	292	06/25/2036	3FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2016	Paydown		28,646	28,646	29,004	28,781	0	(136)	0	(136)	0	28,646	0	0	0	279	10/26/2034	1FM
74986@-AL-5	RREEF AMERICA II PP 4.850% 11/02/17		01/06/2016	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	34,784	11/02/2017	1
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2016	Paydown		3,235	3,235	2,360	2,143	0	1,092	0	1,092	0	3,235	0	0	0	38	05/25/2036	2FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		03/01/2016	Paydown		16,816	16,816	16,808	16,856	0	(40)	0	(40)	0	16,816	0	0	0	151	09/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2016	Paydown		136,238	170,359	154,219	155,241	0	(19,002)	0	(19,002)	0	136,238	0	0	0	1,292	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2016	Paydown		5,244	7,420	6,115	6,347	0	(1,104)	0	(1,104)	0	5,244	0	0	0	60	03/25/2036	1FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2016	Paydown		28,117	47,749	33,155	31,751	0	(3,634)	0	(3,634)	0	28,117	0	0	0	422	09/25/2036	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2016	Paydown		3	16,280	12,874	12,864	0	(12,861)	0	(12,861)	0	3	0	0	0	164	04/25/2036	1FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/24/2016	Call 100.0000		982,000	982,000	1,021,315	996,962	0	(975)	0	(975)	0	995,987	0	(13,987)	(13,987)	158,498	03/01/2019	1FE
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		03/16/2016	Paydown		1,046,110	1,046,110	1,046,110	1,046,110	0	0	0	0	0	1,046,110	0	0	0	1,028	10/17/2016	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2016	Paydown		14,565	14,565	14,564	14,556	0	9	0	9	0	14,565	0	0	0	83	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		03/01/2016	Paydown		41,259	41,259	41,414	41,409	0	(150)	0	(150)	0	41,259	0	0	0	253	05/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2016	Paydown		159,717	159,717	155,325	155,947	0	3,770	0	3,770	0	159,717	0	0	0	951	09/25/2043	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.044% 09/25/33		03/01/2016	Paydown		102,176	102,176	102,144	101,072	0	1,104	0	1,104	0	102,176	0	0	0	1,104	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2016	Paydown		38,046	38,046	37,450	37,760	0	287	0	287	0	38,046	0	0	0	237	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/25/2016	Paydown		137,295	143,691	133,906	129,034	0	8,261	0	8,261	0	137,295	0	0	0	1,249	10/25/2035	3FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2016	Paydown		129,195	129,195	128,689	129,549	0	(354)	0	(354)	0	129,195	0	0	0	980	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2016	Redemption 100.0000		48,753	48,753	48,753	48,753	0	0	0	0	0	48,753	0	0	0	2,316	02/01/2030	2AM
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
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2016	Paydown		25,214	25,214	25,214	25,201	0	13	0	13	0	25,214	0	0	0	125	09/13/2028	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2016	Paydown		78,429	78,429	79,336	78,423	0	6	0	6	0	78,429	0	0	0	593	12/15/2043	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2016	Paydown		16,409	33,241	25,054	27,451	0	(11,042)	0	(11,042)	0	16,409	0	0	0	245	05/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.994% 10/25/36		03/01/2016	Paydown		20,438	20,438	12,216	12,025	0	8,413	0	8,413	0	20,438	0	0	0	135	10/25/2036	1FM
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		03/16/2016	Paydown		276,526	276,526	276,526	276,526	0	0	0	0	0	276,526	0	0	0	307	10/17/2016	1FE
97381W-AJ-3	WINDSTREAM CORP 7.875% 11/01/17		03/29/2016	TENDER OFFER		228,408	211,000	224,268	215,425	0	(554)	0	(554)	0	214,871	0	13,536	13,536	6,831	11/01/2017	4FE
30216B-FE-7	Export Development Canada 0.440% 02/10/16	A	02/10/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	830	02/10/2016	1FE
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	03/22/2016	GOLDMAN SACHS		102,010	101,000	101,000	101,000	0	0	0	0	0	101,000	0	1,010	1,010	2,420	12/15/2017	4FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	03/30/2016	TENDER OFFER		357,774	357,774	228,045	228,045	0	0	0	0	0	228,045	0	129,729	129,729	13,027	04/28/2021	3Z
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	03/30/2016	TENDER OFFER		178,887	178,887	136,598	136,598	0	0	0	0	0	136,598	0	42,289	42,289	6,053	04/28/2018	3Z
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	03/15/2016	Redemption 100.0000		41,667	41,667	41,667	41,667	0	0	0	0	0	41,667	0	0	0	1,133	03/15/2021	2
000000-00-0	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-AQ-1	CODELCO INC 3.000% 07/17/22	F	03/28/2016	CITIGROUP GLOBAL MKTS		3,814,120	4,000,000	3,989,190	3,986,236	0	382	0	382	0	3,986,617	0	(172,497)	(172,497)	84,333	07/17/2022	1FE
22546Q-AQ-0	CREDIT SUISS NEW YORK 0.934% 03/11/16	F	03/11/2016	Maturity		500,000	500,000	500,227	500,029	0	(29)	0	(29)	0	500,000	0	0	0	1,001	03/11/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25156P-AH-6	DEUTSCHE TELEKOM 5.750% 03/23/16	F	03/23/2016	Maturity		2,000,000	2,000,000	1,946,600	1,997,889	0	2,111	0	2,111	0	2,000,000	0	0	0	57,500	03/23/2016	2FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	03/31/2016	Redemption 100.0000		525,100	525,100	525,100	525,100	0	0	0	0	0	525,100	0	0	0	13,910	09/30/2020	1FE
853250-AA-6	STANDARD CHARTERED BANK 8.000% 05/30/31	F	03/18/2016	TENDER OFFER		6,292,350	5,000,000	4,843,770	4,877,328	0	534	0	534	0	4,877,862	0	1,414,488	1,414,488	125,556	05/30/2031	2FE
91911T-AF-0	VALE OVERSEAS LIMITED 6.250% 01/11/16	F	01/11/2016	Maturity		1,000,000	1,000,000	1,001,850	999,956	0	44	0	44	0	1,000,000	0	0	0	31,250	01/11/2016	2FE
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	03/18/2016	TENDER OFFER		225,556	222,222	222,222	222,222	0	0	0	0	0	222,222	0	3,333	3,333	2,174	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		345,783	345,783	345,783	345,783	0	0	0	0	0	345,783	0	0	0	10,290	07/13/2018	3
N3386#-AE-9	FUGRO NV PP 5.050% 08/17/18	F	01/13/2016	Tax Free Exchange		683,342	683,342	683,342	683,342	0	0	0	0	0	683,342	0	0	0	12,979	08/17/2018	3
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	01/28/2016	Redemption 100.0000		102,488	102,488	102,488	0	0	0	0	0	0	102,488	0	0	0	1,008	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,884,144	60,920,281	59,790,973	51,727,329	0	31,588	0	31,588	0	59,934,233	0	1,949,909	1,949,909	1,102,703	XXX	XXX
06738C-AG-4	BARCLAYS BK 6.860% 06/15/32	F	03/11/2016	TENDER OFFER		9,260,000	8,000,000	8,554,190	8,554,190	0	0	0	0	0	8,554,190	0	705,810	705,810	131,102	06/15/2032	3FE
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA 6.024% 03/29/49	R	03/15/2016	Call 100.0000		2,000,000	2,000,000	2,016,760	2,008,864	0	0	0	0	0	2,008,864	0	(8,864)	(8,864)	61,240	03/29/2049	3AM
4899999. Subtotal - Bonds - Hybrid Securities						11,260,000	10,000,000	10,570,950	10,563,054	0	0	0	0	0	10,563,054	0	696,946	696,946	192,342	XXX	XXX
8399997. Total - Bonds - Part 4						82,040,927	79,817,064	79,459,359	71,196,258	0	(99,268)	0	(99,268)	0	79,394,070	0	2,646,855	2,646,855	1,364,862	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						82,040,927	79,817,064	79,459,359	71,196,258	0	(99,268)	0	(99,268)	0	79,394,070	0	2,646,855	2,646,855	1,364,862	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
298706-82-1	AMERICAN FUNDS EUROPACIFIC GR R6		03/31/2016	VARIOUS	1,324.000	58,611		50,924	101,516	(50,593)	0	0	(50,593)	0	50,924	0	7,687	7,687	0		L
370375-10-7	DREYFUS GENERAL MONEY MARKET A		03/31/2016	VARIOUS	246,723.000	246,723		246,723	246,723	0	0	0	0	0	246,723	0	0	0	0		L
26200Q-20-4	DREYFUS SMALL CAP STOCK INDEX FUND		03/31/2016	VARIOUS	13,238.000	330,646		334,099	337,316	(3,217)	0	0	(3,217)	0	334,099	0	(3,453)	(3,453)	0		L
314172-21-4	FEDERATED CLOVER VALUE FUND INSTL		03/31/2016	VARIOUS	10,237.000	206,273		210,014	257,745	(47,731)	0	0	(47,731)	0	210,014	0	(3,741)	(3,741)	0		L
315809-10-3	FIDELITY ADVISOR LIMITED TERM BOND I		03/31/2016	VARIOUS	2,278.000	26,172		26,475	19,553	6,921	0	0	6,921	0	26,475	0	(303)	(303)	0		L
411511-50-4	HARBOR CAPITAL APPRECIATION INSTL		03/31/2016	VARIOUS	330.000	18,966		20,099	118,261	(98,162)	0	0	(98,162)	0	20,099	0	(1,133)	(1,133)	0		L
4812C0-10-0	J P MORGAN CORE BOND R6		03/31/2016	VARIOUS	549.000	6,478		6,422	0	6,422	0	0	6,422	0	6,422	0	56	56	0		L
52106N-76-4	LAZARD EMERGING MARKETS OPEN		03/31/2016	VARIOUS	1,754.000	26,328		39,544	0	39,544	0	0	39,544	0	39,544	0	(13,217)	(13,217)	0		L
693390-70-0	PIMCO TOTAL RETURN INSTL		03/31/2016	VARIOUS	50,022.000	503,722		546,552	502,694	43,857	0	0	43,857	0	546,552	0	(42,830)	(42,830)	0		L
76628R-61-5	RIDGEWORTH MID-CAP VALUE EQUITY I		03/31/2016	VARIOUS	1,360.000	16,348		18,214	12,223	5,992	0	0	5,992	0	18,214	0	(1,866)	(1,866)	0		L
780905-88-1	ROYCE TOTAL RETURN INVMT		03/31/2016	VARIOUS	27,812.000	326,250		381,083	331,244	49,839	0	0	49,839	0	381,083	0	(54,833)	(54,833)	0		L
779562-10-7	T. ROWE PRICE NEW HORIZON		03/31/2016	VARIOUS	1,284.000	54,513		56,856	79,455	(22,600)	0	0	(22,600)	0	56,856	0	(2,343)	(2,343)	0		L
74149P-79-6	T. ROWE PRICE 2015 FUND		03/31/2016	VARIOUS	1,593.000	21,595		23,192	18,810	4,382	0	0	4,382	0	23,192	0	(1,597)	(1,597)	0		L
74149P-20-0	T. ROWE PRICE 2020 FUND		03/31/2016	VARIOUS	945.000	18,886		17,781	15,603	2,178	0	0	2,178	0	17,781	0	1,105	1,105	0		L
74149P-78-8	T. ROWE PRICE 2025 FUND		03/31/2016	VARIOUS	8.000	119		115	0	115	0	0	115	0	115	0	4	4	0		L
74149P-30-9	T. ROWE PRICE 2030 FUND		03/31/2016	VARIOUS	1.000	15		16	0	16	0	0	16	0	16	0	(2)	(2)	0		L
74149P-77-0	T. ROWE PRICE 2035 FUND		03/31/2016	VARIOUS	18.000	279		293	0	293	0	0	293	0	293	0	(14)	(14)	0		L
74149P-40-8	T. ROWE PRICE 2040 FUND		03/31/2016	VARIOUS	1.000	16		17	0	17	0	0	17	0	17	0	(1)	(1)	0		L
74149P-74-7	T. ROWE PRICE 2055 FUND		03/31/2016	VARIOUS	4.000	53		59	22	37	0	0	37	0	59	0	(6)	(6)	0		L
74149P-50-7	T. ROWE PRICE BALANCED FUND		03/31/2016	VARIOUS	1,015.000	14,742		14,735	11,995	2,739	0	0	2,739	0	14,735	0	8	8	0		L
89154W-81-7	TOUCHSTONE HIGH YIELD Y		03/31/2016	VARIOUS	567.000	4,505		5,059	3,555	1,504	0	0	1,504	0	5,059	0	(554)	(554)	0		L
89155H-79-3	TOUCHSTONE MID CAP FUND Y		03/31/2016	VARIOUS	885.000	18,930		15,810	1,783	14,027	0	0	14,027	0	15,810	0	3,121	3,121	0		L
89154X-52-6	TOUCHSTONE MID CAP GROWTH INST		03/31/2016	VARIOUS	3,358.000	80,817		84,469	114,213	(29,744)	0	0	(29,744)	0	84,469	0	(3,652)	(3,652)	0		L
89154X-63-3	TOUCHSTONE SUSTAINABILITY & IMPACT EQ Y		03/31/2016	VARIOUS	172,422.000	3,377,670		4,434,989	3,424,307	1,010,682	0	0	1,010,682	0	4,434,989	0	(1,057,318)	(1,057,318)	0		L
922908-71-0	VANGUARD 500 INDEX FUND - ADMIRAL		03/31/2016	VARIOUS	282.000	53,498		55,029	41,122	13,907	0	0	13,907	0	55,029	0	(1,531)	(1,531)	0		L
922908-64-5	VANGUARD MID CAP INDEX FUND - ADMIRAL		03/31/2016	VARIOUS	151.000	22,740		25,029	18,323	6,706	0	0	6,706	0	25,029	0	(2,289)	(2,289)	0		L
922908-68-6	VANGUARD SMALL CAP INDEX FUND - ADMIRAL		03/31/2016	VARIOUS	1,411.000	75,403		83,529	69,321	14,208	0	0	14,208	0	83,529	0	(8,126)	(8,126)	0		L
9299999. Subtotal - Common Stocks - Mutual Funds						5,510,298	XXX	6,697,127	5,725,784	971,339	0	0	971,339	0	6,697,127	0	(1,186,828)	(1,186,828)	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						5,510,298	XXX	6,697,127	5,725,784	971,339	0	0	971,339	0	6,697,127	0	(1,186,828)	(1,186,828)	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,510,298	XXX	6,697,127	5,725,784	971,339	0	0	971,339	0	6,697,127	0	(1,186,828)	(1,186,828)	0	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)
9899999. Total - Preferred and Common Stocks						5,510,298	XXX	6,697,127	5,725,784	971,339	0	0	971,339	0	6,697,127	0	(1,186,828)	(1,186,828)	0	XXX	XXX
9999999 - Totals						87,551,225	XXX	86,156,486	76,922,042	971,339	(99,268)	0	872,071	0	86,091,197	0	1,460,027	1,460,027	1,364,862	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2016 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2015	10/12/2018	2,887		174.25	23,641			19,188		19,188	249						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2015	11/14/2018	2,273		172.49	18,424			17,001		17,001	302						100/112
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2015	12/14/2018	8,775		171.17	70,594			71,604		71,604	1,493						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	12,969		168.87		102,930		120,711		120,711	17,781						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	5,919		172.32		47,940		46,709		46,709	(1,231)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	14,940		171.02		120,085		127,773		127,773	7,688						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	590		2,107.00	69,337			1,022		1,022	(18,807)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	512		2,107.00	32,691						(165)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,042		2,124.00	56,424						(64)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	750		2,128.00	79,494			312		312	(18,297)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	454		2,123.00	31,121						(102)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	395		2,123.00	47,795			2,463		2,463	(11,361)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	710		2,140.00	41,772						(49)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	1,059		2,144.00	115,777			2,909		2,909	(25,208)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	401		2,084.00	49,455			13,136		13,136	(12,036)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	467		2,084.00	32,485						(3,272)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	553		2,102.00	33,186						(1,804)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	11,910		2,105.00	1,328,127			270,565		270,565	(349,501)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	36		2,335.00	855			3		3	(80)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	558		2,107.00	63,953			17,652		17,652	(15,374)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	483		2,107.00	31,975						(2,467)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	427		2,125.00	24,186						(1,093)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	2,995		2,128.00	307,355			67,399		67,399	(79,999)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	92		2,360.00	1,836			21		21	(195)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	643		2,092.00	43,306			37		37	(8,097)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	817		2,092.00	96,530			40,514		40,514	(20,305)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	655		2,109.00	37,815			9		9	(5,196)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	1,480		2,112.00	156,277			57,591		57,591	(36,836)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	86		2,343.00	1,828			72		72	(380)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	976		1,978.00	135,191			125,990		125,990	(19,249)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	391		1,978.00	33,634			17,387		17,387	(14,736)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	740		1,995.00	56,930			24,000		24,000	(28,114)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	1,619		1,998.00	139,278			186,556		186,556	(33,265)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	239		2,215.00	9,750			2,850		2,850	(4,831)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	5		1,994.00	585			567		567	(88)						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	5		1,994.00	351			189		189	(166)						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/14/2016	1,102		2,024.00	141,803			117,007		117,007	(22,493)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/14/2016	491		2,024.00	36,001			13,132		13,132	(19,459)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/14/2016	684		2,041.00	43,851			12,254		12,254	(25,937)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/14/2016	1,872		2,044.00	220,526			175,079		175,079	(39,168)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/14/2016	469		2,267.00	14,149			3,625		3,625	(8,199)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	443		2,023.00	58,664			50,423		50,423	(8,478)						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	199		2,023.00	20,100			6,523		6,523	(7,536)						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/15/2016	608		2,023.00	50,151			19,417		19,417	(24,321)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/15/2016	2,704		2,023.00	357,810			307,973		307,973	(51,629)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/15/2016	811		2,041.00	58,762			17,988		17,988	(31,209)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/15/2016	1,700		2,043.00	224,911			172,222		172,222	(33,474)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/15/2016	159		2,266.00	5,528			1,786		1,786	(2,806)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	138		2,022.00	10,920			5,756		5,756	(5,439)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	221		2,022.00	29,347			26,497		26,497	(4,111)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,862		2,043.00	254,595			199,462		199,462	(35,864)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	785		2,043.00	64,196			16,628		16,628	(29,954)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,043		2,062.00	74,354			13,914		13,914	(37,094)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,833		2,064.00	229,569			174,240		174,240	(36,355)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	227		2,289.00	7,547			2,452		2,452	(3,798)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/13/2017	2,982		1,880.00		407,118		671,573		671,573	264,456						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/13/2017	867		1,880.00		57,872		144,653		144,653	86,781						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/13/2017	818		1,897.00		47,995		124,528		124,528	76,533						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/13/2017	764		1,899.00		104,288		161,159		161,159	56,871						100/99

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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	468		1,922.00		63,180		90,925		90,925	27,745						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	266		1,922.00		21,615		35,073		35,073	13,457						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/13/2017	550		2,106.00		22,875		43,355		43,355	20,480						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	85		1,865.00		7,995		15,529		15,529	7,535						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	216		1,865.00		33,248		52,219		52,219	18,971						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/15/2017	849		1,865.00		130,581		205,159		205,159	74,578						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/15/2017	781		1,865.00		73,658		143,029		143,029	69,371						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/15/2017	678		1,882.00		57,629		114,337		114,337	56,708						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/15/2017	471		1,883.00		64,357		107,304		107,304	42,946						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/15/2017	211		2,089.00		10,874		19,995		19,995	9,121						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	188		2,020.00		13,984		15,456		15,456	1,472						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	349		2,020.00		44,415		48,239		48,239	3,824						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	568		2,016.00		42,701		48,023		48,023	5,322						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	1,268		2,016.00		163,539		178,281		178,281	14,742						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	6,967		2,036.00		820,170		894,235		894,235	74,065						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	496		2,036.00		31,771		35,694		35,694	3,923						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	383		2,258.00		10,741		11,182		11,182	442						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										5,074,742	2,501,561	0	5,730,556	XXX	5,730,556	(182,836)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										5,074,742	2,501,561	0	5,730,556	XXX	5,730,556	(182,836)	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										5,074,742	2,501,561	0	5,730,556	XXX	5,730,556	(182,836)	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										5,074,742	2,501,561	0	5,730,556	XXX	5,730,556	(182,836)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	750		2,338.00	(17,226)						133						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	590		2,412.00	(6,089)						19						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	1,059		2,356.00	(25,179)						432						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/13/2016	395		2,431.00	(3,606)						37						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	36		2,251.00	(1,635)			(12)		(12)	247						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	11,910		2,314.00	(325,205)			(535)		(535)	30,223						100/100

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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	365		2,387.00	(4,952)			(1)		(1)	209						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	92		2,276.00	(3,402)			(52)		(52)	621						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	2,995		2,339.00	(58,063)			(323)		(323)	6,681						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	466		2,413.00	(3,438)			(8)		(8)	297						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	86		2,259.00	(3,441)			(220)		(220)	895						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	1,480		2,322.00	(31,255)			(907)		(907)	6,690						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/15/2016	731		2,395.00	(6,576)			(83)		(83)	1,091						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	239		2,136.00	(14,909)			(8,482)		(8,482)	5,095						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	1,619		2,196.00	(1,601)			(24,744)		(24,744)	26,974						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	737		2,265.00	(18,517)			(3,187)		(3,187)	7,829						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	5		2,054.00	(435)			(391)		(391)	93						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	5		2,059.00	(196)			(34)		(34)	139						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/14/2016	469		2,186.00	(24,500)			(11,394)		(11,394)	9,202						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/14/2016	1,872		2,246.00	(62,899)			(18,393)		(18,393)	24,344						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/14/2016	632		2,317.00	(11,392)			(1,764)		(1,764)	4,600						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	98		2,084.00	(9,484)			(7,521)		(7,521)	1,850						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	12		2,089.00	(773)			(66)		(66)	333						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	346		2,094.00	(31,735)			(24,650)		(24,650)	6,597						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	187		2,104.00	(10,962)			(576)		(576)	4,524						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/15/2016	159		2,165.00	(9,642)			(6,061)		(6,061)	3,080						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/15/2016	1,700		2,225.00	(85,975)			(31,325)		(31,325)	28,957						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/15/2016	2,546		2,306.00	(44,802)			(13,889)		(13,889)	23,606						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	28		2,083.00	(2,738)			(2,311)		(2,311)	489						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	7		2,088.00	(300)			(77)		(77)	219						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	5		2,088.00	(478)			(399)		(399)	88						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	43		2,093.00	(3,990)			(3,314)		(3,314)	762						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	145		2,098.00	(13,318)			(10,938)		(10,938)	2,621						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	38		2,103.00	(1,383)			(273)		(273)	1,082						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	94		2,108.00	(3,363)			(585)		(585)	2,601						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2015	12/15/2016	227		2,186.00	(14,816)			(7,984)		(7,984)	4,245						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,833		2,248.00	(79,769)			(31,519)		(31,519)	29,279						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,636		2,329.00	(36,769)			(8,913)		(8,913)	15,907						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	6		1,980.00		(587)		(874)		(874)	(287)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	1		1,984.00		(50)		(87)		(87)	(37)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	41		1,984.00		(4,072)		(6,073)		(6,073)	(2,001)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	119		1,989.00		(11,679)		(17,445)		(17,445)	(5,766)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	21		1,989.00		(952)		(1,665)		(1,665)	(713)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	303		1,994.00		(28,984)		(43,368)		(43,368)	(14,385)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	244		2,004.00		(9,755)		(17,144)		(17,144)	(7,389)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/13/2017	550		2,012.00		(38,401)		(72,405)		(72,405)	(34,004)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/13/2017	764		2,068.00		(45,105)		(74,436)		(74,436)	(29,331)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/13/2017	2,432		2,144.00		(66,760)		(142,399)		(142,399)	(75,639)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	35		1,925.00		(4,264)		(6,927)		(6,927)	(2,663)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	13		1,930.00		(775)		(1,648)		(1,648)	(873)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	84		1,930.00		(9,938)		(16,198)		(16,198)	(6,260)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	97		1,935.00		(11,178)		(18,251)		(18,251)	(7,073)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	41		1,935.00		(2,371)		(5,069)		(5,069)	(2,698)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	31		1,944.00		(1,688)		(3,643)		(3,643)	(1,955)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/15/2017	211		1,995.00		(18,636)		(31,262)		(31,262)	(12,626)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/15/2017	471		2,051.00		(28,310)		(53,416)		(53,416)	(25,105)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/15/2017	638		2,126.00		(28,650)		(46,569)		(46,569)	(17,919)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	10		2,085.00		(416)		(454)		(454)	(38)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	82		2,085.00		(7,437)		(8,120)		(8,120)	(683)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	264		2,090.00		(23,282)		(25,402)		(25,402)	(2,119)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	13		2,090.00		(489)		(530)		(530)	(41)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	2		2,095.00		(212)		(232)		(232)	(20)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	162		2,095.00		(5,838)		(6,302)		(6,302)	(464)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	2		2,105.00		(80)		(85)		(85)	(6)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	383		2,157.00		(22,640)		(24,306)		(24,306)	(1,665)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	6,967		2,187.00		(332,843)		(353,375)		(353,375)	(20,533)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	884		2,278.00		(19,609)		(19,654)		(19,654)	(45)						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(974,813)	(725,001)	0	(1,218,270)	XXX	(1,218,270)	(20,247)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(974,813)	(725,001)	0	(1,218,270)	XXX	(1,218,270)	(20,247)	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										(974,813)	(725,001)	0	(1,218,270)	XXX	(1,218,270)	(20,247)	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										(974,813)	(725,001)	0	(1,218,270)	XXX	(1,218,270)	(20,247)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		77,198,000	3 Month LIBOR / (2.85)			(454,626)			(3,954,763)					631,303		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(454,626)	0	XXX	(3,954,763)	0	0	0	0	631,303	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(454,626)	0	XXX	(3,954,763)	0	0	0	0	631,303	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(454,626)	0	XXX	(3,954,763)	0	0	0	0	631,303	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(454,626)	0	XXX	(3,954,763)	0	0	0	0	631,303	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(454,626)	0	XXX	(3,954,763)	0	0	0	0	631,303	XXX	XXX
1409999. Subtotal - Hedging Other										4,099,929	1,776,560	0	4,512,286	XXX	4,512,286	(203,083)	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										4,099,929	1,776,560	(454,626)	4,512,286	XXX	557,523	(203,083)	0	0	0	631,303	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			0			0		
Barclays G5GSEF7VJP5I70UK5573	Y	Y		806,339	(224,491)	581,848	806,339	(224,491)	581,848		
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	Y		2,180,246	(477,850)	1,702,396	2,180,246	(477,850)	1,702,396		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y		1,675,008	(376,321)	1,298,687	1,675,008	(376,321)	1,298,687		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y		1,068,963	(139,608)	929,355	1,068,963	(139,608)	929,355		
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y				0		(3,954,763)	0	631,303	631,303
0299999. Total NAIC 1 Designation			0	5,730,556	(1,218,270)	4,512,286	5,730,556	(5,173,033)	4,512,286	631,303	631,303
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			0	5,730,556	(1,218,270)	4,512,286	5,730,556	(5,173,033)	4,512,286	631,303	631,303
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				5,730,556	(1,218,270)						

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			8,727,645	8,727,645	04/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,727,645	8,727,645	XXX
9999999 - Totals				8,727,645	8,727,645	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 3,726,216 Book/Adjusted Carrying Value $ 3,726,216
2. Average balance for the year to date Fair Value $ 13,176,399 Book/Adjusted Carrying Value $ 13,176,399
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 1,696,426 NAIC 2 $ 7,031,220 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-C9-6	OPIC Flt % Due 1/15/2030 JJ15		1	5,600,000	5,600,000	01/15/2030
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJ010		1	1,200,000	1,200,000	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	600,000	600,000	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJ015		1	2,500,000	2,500,000	10/15/2033
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				9,900,000	9,900,000	XXX
0599999. Total - U.S. Government Bonds				9,900,000	9,900,000	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
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	1,800,000	1,800,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	1,200,000	1,200,000	11/15/2038
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,000,000	3,000,000	XXX
3199999. Total - U.S. Special Revenues Bonds				3,000,000	3,000,000	XXX
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	700,898	699,891	02/14/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	2,100,000	2,100,000	12/08/2017
079860-AA-0	BELLSOUTH CORP 4.821% Due 4/26/2016 Ann-4/26		2FE	1,704,250	1,704,256	04/26/2016
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	916,899	918,716	09/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	801,045	800,145	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	821,085	823,734	11/21/2016
35085A-AA-9	486 LESSER STREET TAX Adj % Due 2/1/2032 FMAN1		1FE	1,935,000	1,935,000	02/01/2032
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	2,165,000	2,165,000	01/01/2033
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	411,114	408,965	02/02/2017
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	500,000	500,000	07/14/2016
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	302,216	302,478	06/01/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	1,499,088	1,500,000	03/28/2017
865622-BA-1	SUMITOMO MITSUI BANKING 1.45% Due 7/19/2016 JJ19		1FE	1,201,968	1,202,097	07/19/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				15,058,563	15,060,282	XXX
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	763,051	764,141	11/10/2016
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	618,661	618,926	02/21/2017
80284Q-AA-9	SDART 2015-5 A1 0.55% Due 10/17/2016 Mo-16		1FE	3,467	3,467	10/17/2016
96042D-AA-7	WLAKE 2015-3A A1 0.64% Due 10/17/2016 Mo-15		1FE	50,365	50,365	10/17/2016
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,435,544	1,436,899	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				16,494,107	16,497,181	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				24,958,563	24,960,282	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				4,435,544	4,436,899	XXX
6599999. Total Bonds				29,394,107	29,397,181	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	DENVER CO CITY & CNTY DEDICATE GENERAL 0.67% Due 8/1/2016 FA1			1,700,544	1,699,983	08/01/2016
316175-40-5	FIDELITY INST MM FUND PRIME			4,775,246	4,775,246	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,475,790	6,475,229	XXX
000000-00-0	Huntington National Bank Money Market Account			3,110,940	3,110,940	
000000-00-0	Key Bank Money Market Account			3,105,460	3,105,460	
000000-00-0	BB&T Bank Money Market Account			3,112,823	3,112,823	
9099999. Total - Cash (Schedule E Part 1 type)				9,329,223	9,329,223	XXX
000000-00-0	AMER WATER CAP CORP CP 0.7% Due 4/12/2016 At Mat			3,797,340	3,797,340	04/12/2016
000000-00-0	DUKE ENERGY CP 0.91% Due 4/5/2016 At Mat			3,697,381	3,697,381	04/05/2016
000000-00-0	INGERSOLL-RAND LUX FINAN CP 0.55% Due 4/1/2016 At Mat			2,999,954	2,999,954	04/01/2016
000000-00-0	MONDELEZ INTERNATIONAL CP 0 3/4% Due 4/11/2016 At Mat			1,299,431	1,299,431	04/11/2016
000000-00-0	NOWEST CP 0.76% Due 4/4/2016 At Mat			899,494	899,494	04/04/2016
000000-00-0	NOWEST CP 0.77% Due 4/19/2016 At Mat			2,098,697	2,098,697	04/19/2016
000000-00-0	OMNCAP CP 0.65% Due 4/6/2016 At Mat			4,699,576	4,699,576	04/06/2016
000000-00-0	SOUTH CAROLINA FUEL CP 0 3/4% Due 4/12/2016 At Mat			2,998,750	2,998,750	04/12/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				22,490,624	22,490,624	XXX
9999999 - Totals				67,689,743	67,692,256	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 8,198,868 Book/Adjusted Carrying Value $ 8,196,786
2. Average balance for the year to date Fair Value $ 60,154,482 Book/Adjusted Carrying Value $ 60,061,111

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					(603,148)	(21,224)	(663,817)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					3,113,563	5,614,486	5,615,852	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					250,728	250,849	250,966	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					201,357	333,752	265,661	XXX
HUNTINGTON BANK	COLUMBUS, OH					3,111,637	5,612,418	5,613,578	XXX
KEYCORP	CLEVELAND, OH					3,104,544	3,105,017	3,105,460	XXX
NORTHERN TRUST	CHICAGO, IL					416,592	416,595	416,595	XXX
PNC BANK	CINCINNATI, OH					(8,408,681)	(9,920,957)	(5,042,369)	XXX
US BANK	CINCINNATI, OH					(376,227)	(9,853)	(914,286)	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			38,310	52,891	38,101	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	848,675	5,433,974	8,685,741	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	848,675	5,433,974	8,685,741	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	848,675	5,433,974	8,685,741	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	3,797,340	1,847	0
DUKE ENERGY CP		03/08/2016	0.910	04/05/2016	3,697,381	2,245	0
MDU RESOURCES CP		03/31/2016	0.600	04/01/2016	1,299,978	22	0
MONDELEZ INTERNATIONAL CP		03/21/2016	0.750	04/11/2016	1,299,431	298	0
NOWEST CP		03/08/2016	0.750	04/04/2016	899,494	450	0
NOWEST CP		03/21/2016	0.770	04/19/2016	2,098,697	494	0
OMNCAP CP		03/31/2016	0.650	04/06/2016	5,999,458	0	0
PACIFIC GAS & ELECTRIC CP		03/30/2016	0.560	04/04/2016	999,922	31	0
SOUTH CAROLINA FUEL CP		03/23/2016	0.750	04/12/2016	2,998,750	563	0
INGERSOLL-RAND LUX FINAN CP		03/31/2016	0.550	04/01/2016	2,999,954	46	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					26,090,405	5,996	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					26,090,405	5,996	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					26,090,405	5,996	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					26,090,405	5,996	0
8699999 - Total Cash Equivalents					26,090,405	5,996	0