



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

**QUARTERLY STATEMENT**AS OF JUNE 30, 2016  
OF THE CONDITION AND AFFAIRS OF THE**The Western and Southern Life Insurance Company**NAIC Group Code 0836 0836 NAIC Company Code 70483 Employer's ID Number 31-0487145

(Current) (Prior)

Organized under the Laws of Ohio, State of Domicile or Port of Entry OhioCountry of Domicile United States of AmericaIncorporated/Organized 02/23/1888 Commenced Business 04/30/1888Statutory Home Office 400 Broadway, Cincinnati, OH, US 45202  
(Street and Number) (City or Town, State, Country and Zip Code)Main Administrative Office 400 Broadway, Cincinnati, OH, US 45202  
(Street and Number) (City or Town, State, Country and Zip Code)513-629-1800  
(Area Code) (Telephone Number)Mail Address 400 Broadway, Cincinnati, OH, US 45202  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)513-629-1800  
(Area Code) (Telephone Number)Primary Location of Books and Records 400 Broadway, Cincinnati, OH, US 45202  
(Street and Number) (City or Town, State, Country and Zip Code)513-629-1800  
(Area Code) (Telephone Number)Internet Website Address WWW.WesternSouthernLife.comStatutory Statement Contact Wade Matthew Fugate, 513-629-1402  
(Name) (Area Code) (Telephone Number)  
CompAcctGrp@WesternSouthernLife.com, 513-629-1871  
(E-mail Address) (FAX Number)**OFFICERS**Chairman of Board,  
President & CEO John Finn BarrettSecretary and Counsel Donald Joseph Wuebbling**OTHER**

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

**DIRECTORS OR TRUSTEES**

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

State of Ohio  
County of Hamilton SS:

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

John Finn Barrett  
Chairman of Board, President & CEODonald Joseph Wuebbling  
Secretary and CounselWade Matthew Fugate  
VP and ControllerSubscribed and sworn to before me this  
27th day of July 2016

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

Yes [  ] No [  ]

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	3,522,342,617	0	3,522,342,617	3,567,134,235
2. Stocks:				
2.1 Preferred stocks .....	35,607,330	0	35,607,330	38,404,301
2.2 Common stocks .....	3,283,906,334	10,143	3,283,896,191	3,158,650,776
3. Mortgage loans on real estate:				
3.1 First liens .....	41,896,413	0	41,896,413	41,006,238
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	26,704,518	0	26,704,518	26,853,515
4.2 Properties held for the production of income (less \$ <span style="padding-left: 2em;">encumbrances) .....</span>	3,153,841	0	3,153,841	3,153,252
4.3 Properties held for sale (less \$ encumbrances) .....				
5. Cash (\$ 3,464,593 ), cash equivalents (\$ 64,647,249 ) and short-term investments (\$ 10,998,989 ) .....	79,110,831	0	79,110,831	151,049,563
6. Contract loans (including \$ premium notes) .....	167,357,618	0	167,357,618	168,581,964
7. Derivatives .....	0	0	0	153,074
8. Other invested assets .....	1,528,580,630	92,689,406	1,435,891,224	1,293,151,755
9. Receivables for securities .....	9,330,848	0	9,330,848	13,686,790
10. Securities lending reinvested collateral assets .....	82,022,739	0	82,022,739	55,100,703
11. Aggregate write-ins for invested assets .....	14,706,639	0	14,706,639	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	8,794,720,358	92,699,549	8,702,020,809	8,516,926,166
13. Title plants less \$ charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	44,890,190	0	44,890,190	46,221,367
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,475,989	0	2,475,989	2,626,775
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) .....	49,313,367		49,313,367	49,319,875
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	216,110	0	216,110	88,945
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	20,886,851	0	20,886,851	23,007,064
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	11,555,871	0	11,555,871	
18.2 Net deferred tax asset .....	112,160,042	0	112,160,042	139,347,117
19. Guaranty funds receivable or on deposit .....	1,328,222	0	1,328,222	1,349,600
20. Electronic data processing equipment and software .....	24,996,702	20,829,117	4,167,585	4,339,515
21. Furniture and equipment, including health care delivery assets (\$ ) .....	8,362,915	8,362,915	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	28,249,564	1,902,488	26,347,076	24,726,533
24. Health care (\$ ) and other amounts receivable .....	1,924,305	27,972	1,896,333	1,631,979
25. Aggregate write-ins for other than invested assets .....	7,196,749	7,196,749	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	9,108,277,235	131,018,790	8,977,258,445	8,809,584,936
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	982,015,752	0	982,015,752	982,729,267
28. Total (Lines 26 and 27) .....	10,090,292,987	131,018,790	9,959,274,197	9,792,314,203
<b>DETAILS OF WRITE-INS</b>				
1101. Receivables for Collateral on Derivatives .....	14,706,639		14,706,639	
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	14,706,639	0	14,706,639	0
2501. Prepaid Expense .....	7,196,749	7,196,749	0	
2502. .....				
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	7,196,749	7,196,749	0	0

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 2,625,800,263 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	2,625,800,263	2,619,095,999
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	248,317,777	244,891,281
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	233,247,878	237,126,379
4. Contract claims:		
4.1 Life .....	45,536,188	59,091,307
4.2 Accident and health .....	2,964,135	3,138,333
5. Policyholders' dividends \$ ..... 239,000 and coupons \$ ..... due and unpaid .....	239,000	240,000
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ ..... Modco) .....	26,840,313	989,816
6.2 Dividends not yet apportioned (including \$ ..... Modco) .....	20,542,835	40,598,827
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 \$ ..... 120,664 accident and health premiums .....	5,171,368	4,939,313
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....	6,593,085	6,577,966
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ ..... ceded .....	446,405	427,981
9.4 Interest Maintenance Reserve .....	48,104,305	46,166,028
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 2,702,413 , accident and health \$ ..... 120,096 and deposit-type contract funds \$ ..... .....	2,822,509	2,715,654
11. Commissions and expense allowances payable on reinsurance assumed .....	323,484	332,289
12. General expenses due or accrued .....	198,805,547	210,400,428
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(17,776)	(24,375)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	2,803,084	3,817,114
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....		27,218,362
15.2 Net deferred tax liability .....		3,106,601
16. Unearned investment income .....		3,106,601
17. Amounts withheld or retained by company as agent or trustee .....	632,084	673,892
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	2,742,446	3,653,822
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	202,462,568	198,477,123
22. Borrowed money \$ ..... 0 and interest thereon \$ ..... .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	336,368,497	275,485,912
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....		
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	14,807,252	1,173,724
24.09 Payable for securities .....	34,795,658	1,099,733
24.10 Payable for securities lending .....	177,579,602	147,360,095
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	113,243,934	122,476,634
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	4,354,279,042	4,261,250,238
27. From Separate Accounts Statement .....	982,015,752	982,729,267
28. Total liabilities (Lines 26 and 27) .....	5,336,294,794	5,243,979,505
29. Common capital stock .....	1,000,000	1,000,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	55,002,515	55,002,515
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	4,566,976,888	4,492,332,183
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) .....	4,621,979,403	4,547,334,698
38. Totals of Lines 29, 30 and 37 .....	4,622,979,403	4,548,334,698
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,959,274,197	9,792,314,203
<b>DETAILS OF WRITE-INS</b>		
2501. Pension Liability .....	110,776,575	115,879,183
2502. Uncashed drafts and checks pending escheatment to a state .....	1,750,699	2,580,536
2503. Interest on Contract and Policy Funds .....	716,660	3,415,528
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	601,387
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	113,243,934	122,476,634
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**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	121,560,348	122,207,157	256,197,400
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	153,760,769	173,663,071	545,323,549
4. Amortization of Interest Maintenance Reserve (IMR)	1,466,848	1,228,835	2,044,587
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			854,695
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			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	96,754	27,710	1,308,439
9. Totals (Lines 1 to 8.3)	276,884,719	297,126,773	805,728,670
10. Death benefits	72,439,244	97,871,620	179,472,294
11. Matured endowments (excluding guaranteed annual pure endowments)	1,671,190	563,157	393,422
12. Annuity benefits	53,145,061	48,884,907	108,904,179
13. Disability benefits and benefits under accident and health contracts	8,213,741	7,935,602	16,607,554
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	36,511,433	37,666,991	76,159,687
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	6,351,310	10,814,833	23,787,377
18. Payments on supplementary contracts with life contingencies	256,323	271,417	534,065
19. Increase in aggregate reserves for life and accident and health contracts	10,158,172	(21,526,794)	(5,848,452)
20. Totals (Lines 10 to 19)	188,746,474	182,481,733	400,010,126
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,475,007	12,812,824	25,514,799
22. Commissions and expense allowances on reinsurance assumed	653,112	687,651	(3,908,876)
23. General insurance expenses	58,494,780	60,479,134	125,177,442
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,500,383	8,470,605	15,239,161
25. Increase in loading on deferred and uncollected premiums	(398,620)	(1,332,801)	(1,294,149)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(25,715,938)	(25,088,239)	(57,159,530)
27. Aggregate write-ins for deductions	(24,039,259)	(6,411,011)	(36,515,683)
28. Totals (Lines 20 to 27)	220,715,939	232,099,896	467,063,290
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	56,168,780	65,026,877	338,665,380
30. Dividends to policyholders	28,703,623	29,558,112	57,752,235
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	27,465,157	35,468,765	280,913,145
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	11,605,645	29,087,279	28,819,649
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)	15,859,512	6,381,486	252,093,496
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (12,528,230) (excluding taxes of \$ 1,833,529 transferred to the IMR)	2,916,063	(23,359,811)	15,960,840
35. Net income (Line 33 plus Line 34)	18,775,575	(16,978,325)	268,054,336
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	4,548,334,698	4,294,209,873	4,294,209,873
37. Net income (Line 35)	18,775,575	(16,978,325)	268,054,336
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 21,090,806	117,376,021	189,901,790	(149,736,404)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(1,216,083)	25,442,841	50,246,315
41. Change in nonadmitted assets	(8,471,421)	(6,173,853)	(1,367,403)
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			(552,311)
44. Change in asset valuation reserve	(60,882,586)	4,657,023	69,911,856
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			
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			(40,000,000)
53. Aggregate write-ins for gains and losses in surplus	9,063,199	12,967,660	57,568,436
54. Net change in capital and surplus for the year (Lines 37 through 53)	74,644,705	209,817,136	254,124,825
55. Capital and surplus, as of statement date (Lines 36 + 54)	4,622,979,403	4,504,027,009	4,548,334,698
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income	96,754	27,710	1,308,439
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	96,754	27,710	1,308,439
2701. Benefits for employees and agents not included elsewhere	16,720,803	30,476,069	45,158,027
2702. Securities Lending Interest Expense	371,116	483,709	936,370
2703. General Litigation Reserve	0	800,000	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(41,131,178)	(38,170,789)	(82,610,080)
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(24,039,259)	(6,411,011)	(36,515,683)
5301. Change in unrecognized pension liability, net of tax	9,954,858	13,308,726	41,379,564
5302. Change in unrecognized other post retirement employee benefits liability, net of tax	(891,659)	(341,066)	22,275,838
5303. Change in unrecognized SERP liability, net of tax	0		1,461,576
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	(7,548,542)
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	9,063,199	12,967,660	57,568,436

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	122,348,317	123,802,788	257,767,309
2. Net investment income .....	134,346,336	158,934,744	399,831,061
3. Miscellaneous income .....	96,754	27,710	2,163,134
4. Total (Lines 1 to 3) .....	256,791,407	282,765,242	659,761,504
5. Benefit and loss related payments .....	192,438,653	203,080,695	412,303,961
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(25,722,537)	(25,096,498)	(57,157,935)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	40,547,647	44,668,706	68,180,978
8. Dividends paid to policyholders .....	22,910,118	22,912,785	57,224,222
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(2,732,854)	39,537,437	22,982,189
10. Total (Lines 5 through 9) .....	269,711,318	268,547,877	528,395,610
11. Net cash from operations (Line 4 minus Line 10) .....	(12,919,911)	14,217,365	131,365,894
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	336,554,262	369,518,945	798,603,591
12.2 Stocks .....	204,411,881	200,805,439	781,840,362
12.3 Mortgage loans .....	445,261	11,180,865	11,564,502
12.4 Real estate .....	0	744,845	744,845
12.5 Other invested assets .....	52,495,260	63,648,558	140,199,057
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(9,823)	(2,852)	(11,464)
12.7 Miscellaneous proceeds .....	38,204,941	325,316,098	295,375,484
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	632,101,782	971,211,898	2,028,316,377
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	295,592,981	402,158,525	829,108,203
13.2 Stocks .....	177,773,070	159,236,184	590,543,407
13.3 Mortgage loans .....	1,335,436	15,086,741	35,716,200
13.4 Real estate .....	646,478	707,188	1,398,258
13.5 Other invested assets .....	177,369,260	152,305,000	306,777,064
13.6 Miscellaneous applications .....	41,628,675	72,871,408	78,510,252
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	694,345,900	802,365,046	1,842,053,384
14. Net increase (or decrease) in contract loans and premium notes .....	(1,224,346)	(1,996,895)	(3,156,777)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(61,019,772)	170,843,747	189,419,770
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(3,878,501)	(2,743,248)	(3,238,104)
16.5 Dividends to stockholders .....	0	0	40,000,000
16.6 Other cash provided (applied) .....	5,879,451	(76,897,995)	(230,284,027)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	2,000,950	(79,641,243)	(273,522,131)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(71,938,733)	105,419,869	47,263,533
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	151,049,563	103,786,030	103,786,030
19.2 End of period (Line 18 plus Line 19.1) .....	79,110,831	209,205,899	151,049,563

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

20.0001. Dividend from Western-Southern Life Assurance Company in the form of debt securities .....	.....	.....	99,102,175
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**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 .....	63,238	78,537	11,796,626
2. Ordinary life insurance .....	109,200,732	110,354,637	216,839,125
3. Ordinary individual annuities .....	22,691	35,104	39,099
4. Credit life (group and individual) .....			0
5. Group life insurance .....	1,430,126	1,141,018	3,570,612
6. Group annuities .....			0
7. A & H - group .....			0
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	13,142,312	13,672,257	27,024,418
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal .....	123,859,099	125,281,553	259,269,880
12. Deposit-type contracts .....	0	0	0
13. Total .....	123,859,099	125,281,553	259,269,880
<b>DETAILS OF WRITE-INS</b>			
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

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1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Western and Southern 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
<b>NET INCOME</b>				
(1) State basis (Page 4, Line 35, Columns 1 & 3) .....	OH	18,775,575	268,054,336	
(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	18,775,575	268,054,336	
<b>SURPLUS</b>				
(5) State basis (Page 3, Line 38, Columns 1 & 2) .....	OH	4,622,979,403	4,548,334,698	
(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	4,622,979,403	4,548,334,698	

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

C. Accounting Policy. No Change.

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2016.

Effective January 1, 2015, the Company updated its valuation methodology on certain critical illness and accident and health reserves. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than as a part of the reserve change recognized in the Summary of Operations. The Company has recorded a \$0.6 million decrease directly to surplus as a result of the change in valuation bases through the Change in Reserve on Account of Change in Valuation Basis on the Summary of Operations.

Effective January 1, 2015, the Company determined that its critical illness reserves were understated due to an error in the calculation of ceded reserves. This resulted in a change of the statutory aggregate reserve for accident and health contracts that is required to be recorded directly to surplus rather than as a part of the reserve change recognized in the Summary of Operations. The company has recorded a \$7.5 million decrease directly to surplus as a result of the change in ceded reserves through the Aggregate Write-ins for Gains and Losses, within the line titled *Critical Illness Ceded Reserve Error Correction*, on the Summary of Operations.

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 six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 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
46628S-AH-6 .....	1,972,874	1,945,938	26,936	1,945,938	1,895,458	06/30/2016
46628S-AJ-2 .....	1,118,994	1,105,695	13,299	1,105,695	1,045,294	06/30/2016
86359D-SR-9 .....	380,336	380,093	243	380,093	349,466	06/30/2016
<b>Total</b>	<b>XXX</b>	<b>XXX</b>	<b>40,478</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>

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(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 June 30, 2016:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months .....	2,665,610
2. 12 Months or Longer .....	3,528,173
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months .....	154,558,239
2. 12 Months or Longer .....	124,240,811

(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.

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 \$177.4 million and \$80.2 million in the general and separate accounts, respectively.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit Property Investments. No significant holdings. 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 .....	0	0	0

\* 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
(1) Assets Derivative Instrument .....	(14,807,252)	0	(14,807,252)

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

K. Structured Notes

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. No Change.

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

A. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2016	2015	2016	2015	2016	2015
(4) Components of net periodic benefit cost						
a. Service cost .....	9,025,554	21,330,786	310,492	924,383	.....	.....
b. Interest cost .....	18,164,335	41,505,249	3,163,555	8,347,205	.....	.....
c. Expected return on plan assets .....	(32,292,497)	(65,747,45)	.....	.....	.....	.....
d. Transition asset or obligation .....	.....	.....	.....	.....	.....	.....
e. Gains and losses .....	17,882,162	41,969,214	(834,285)	25,216	.....	.....
f. Prior service cost or credit .....	(2,566,996)	(1,019,286)	(537,498)	(1,074,624)	.....	.....
g. Gain or loss recognized due to a settlement or curtailment .....	.....	.....	.....	.....	.....	.....
h. Total net periodic benefit cost .....	10,212,558	38,038,510	2,102,264	8,222,180	0	0

**STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
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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 June 30, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous .....	0	3,339,350	0	3,339,350
Common stock: Industrial & miscellaneous .....	1,189,041,191	0	0	1,189,041,191
Common stock: Mutual funds .....	75,285,063	0	0	75,285,063
Separate account assets .....	649,748,713	259,476,558	72,790,481	982,015,752
Total assets at fair value	1,914,074,967	262,815,908	72,790,481	2,249,681,356

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Interest rate contracts .....	0	(14,806,502)	0	(14,806,502)
Derivative liabilities: Options, written .....	0	(750)	0	(750)
Total liabilities at fair value	0	(14,807,252)	0	(14,807,252)

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 June 30, 2016

Description for each class of asset or liability	Ending Balance as of 03/31/2016	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 06/30/2016
a. Assets										
Separate account assets* .....	71,045,176	0	0	(1,622,074)	0	4,182,723	0	0	(815,344)	72,790,481
Total Assets	71,045,176	0	0	(1,622,074)	0	4,182,723	0	0	(815,344)	72,790,481

Quarter Ended at March 31, 2016

Description for each class of asset or liability	Ending Balance as of 12/31/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 03/31/2016
a. Assets										
Separate account assets* .....	71,232,668	0	0	605,881	0	491,826	0	0	(1,285,199)	71,045,176
Total Assets	71,232,668	0	0	605,881	0	491,826	0	0	(1,285,199)	71,045,176

\*Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate account.

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

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

The fair values of investments in Level 2 for NAIC 6 rated industrial & miscellaneous bonds have been determined through the use of third-party pricing services utilizing market observable inputs.

The fair values of common stock and mutual funds have been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts include debt securities, common stock, mutual funds, private equity and private debt fund investments. The fair values of debt securities in the separate accounts have been determined through the use of third-party pricing services utilizing market observable inputs. The fair values of common stock and mutual funds in the separate accounts have been determined using the same methodologies as common stock and mutual funds

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in the general account. The fair values of private equity and private debt fund investments in the separate accounts have been determined based on the Company's interest in the underlying audited GAAP equity of the investee.

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 .....	3,978,553,215	3,522,342,617	70,918,446	3,885,821,336	21,813,433	
Common stock: Unaffiliated .....	1,189,041,191	1,189,041,191	1,189,041,191	0	0	
Common stock: Mutual funds .....	75,285,063	75,285,063	75,285,063	0	0	
Preferred stock .....	40,926,124	35,607,330	0	31,078,008	9,848,116	
Mortgage loans .....	43,141,957	41,896,413	0	0	43,141,957	
Cash, cash equivalents, & short-term investments .....	79,111,149	79,110,831	79,111,149	0	0	
Other invested assets: Surplus notes .....	42,568,532	36,096,255	0	42,568,532	0	
Securities lending reinvested collateral assets .....	82,022,739	82,022,739	82,022,739	0	0	
Cash collateral receivable .....	14,706,639	14,706,639	14,706,639	0	0	
Separate account assets .....	982,015,752	982,015,752	649,748,713	259,476,558	72,790,481	
Life and annuity reserves for investment-type contracts and deposit fund liabilities .....	(5,544,452)	(5,165,050)	0	0	(5,544,452)	
Derivative liabilities .....	(14,807,252)	(14,807,252)	0	(14,807,252)	0	
Securities lending liability .....	(177,579,602)	(177,579,602)	0	(177,579,602)	0	

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 interest rate swaps, are determined through the use of third-party pricing services or models utilizing market observable inputs.

*Securities Lending Reinvested Collateral Assets*

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

*Cash Collateral Receivable*

The receivable represents cash collateral the Company has pledged relating to derivative instruments. The fair value is based upon the stated amount.

*Assets Held in Separate Accounts*

Assets held in separate accounts include debt securities, equity securities, mutual funds, private equity, and private debt fund investments. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account. The fair values of debt securities, equity securities and mutual funds have been determined using the same methodologies as similar assets held in the general account. The fair values of private equity and private debt fund investments have been determined utilizing the net asset values of the funds.

*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.

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

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23. Reinsurance. No Change.  
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act. None

(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 .....	

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(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	Ref	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					0	0					
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.

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

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

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

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

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

4.2 If yes, provide 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

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**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 [ X ] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 70,159

**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: ..... \$ 665,134,118

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	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ 0	\$
14.22 Preferred Stock .....	\$ 0	\$
14.23 Common Stock .....	\$ 1,946,740,416	\$ 2,019,580,080
14.24 Short-Term Investments .....	\$ 0	\$
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$
14.26 All Other .....	\$ 1,058,935,107	\$ 1,214,253,027
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 3,005,675,523	\$ 3,233,833,107
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.

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**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. ....	\$ .....177,382,148
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....	\$ .....177,379,008
16.3 Total payable for securities lending reported on the liability page. ....	\$ .....177,579,602

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 [  ] 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 .....
MORGAN STANLEY .....	1300 THAMES ST BALTIMORE MD 21231 .....

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

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

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

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 .....
109905 .....	ADVANTUS CAPITAL MANAGEMENT, INC .....	400 ROBERT STREET NORTH, ST PAUL, MN 55101-2098 .....
112753 .....	GOLDETREE ASSET MANAGEMENT LP .....	300 PARK AVENUE NY NY 10022 .....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [  ] No [  ]

18.2 If no, list exceptions:

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**GENERAL INTERROGATORIES**

**PART 2 - LIFE & HEALTH**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages .....	\$ .....
1.12	Residential Mortgages .....	\$ .....
1.13	Commercial Mortgages .....	\$ .....
1.14	Total Mortgages in Good Standing .....	\$ .....
		41,785,379
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$ .....
		111,034
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) .....	\$ .....
		41,896,413
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 .....	101.000 %
2.2	A&H cost containment percent .....	3.300 %
2.3	A&H expense percent excluding cost containment expenses .....	66.100 %
3.1	Do you act as a custodian for health savings accounts? .....	Yes [ ] No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3	Do you act as an administrator for health savings accounts? .....	Yes [ ] No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status	Life Contracts			Direct Business Only		7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
1. Alabama	AL L	111,709	0	17,984		129,693	
2. Alaska	AK N	55,670	0	1,735		57,405	
3. Arizona	AZ L	543,821	0	27,189		571,010	
4. Arkansas	AR L	68,506	0	7,946		76,452	
5. California	CA L	5,263,384	0	254,335		5,517,719	
6. Colorado	CO L	126,656	0	4,965		131,621	
7. Connecticut	CT N	25,848	0	1,558		27,406	
8. Delaware	DE L	26,683	0	1,864		28,547	
9. District of Columbia	DC L	117,464	0	7,744		125,208	
10. Florida	FL L	4,154,745	0	786,373		4,941,118	
11. Georgia	GA L	650,681	0	59,368		710,049	
12. Hawaii	HI L	17,250	0	401		17,651	
13. Idaho	ID L	26,284	0	378		26,662	
14. Illinois	IL L	11,264,450	100	686,438		11,950,988	
15. Indiana	IN L	7,403,246	(63)	1,462,709		8,865,892	
16. Iowa	IA L	95,106	0	7,075		102,181	
17. Kansas	KS L	394,400	0	101,570		495,970	
18. Kentucky	KY L	2,937,724	500	765,209		3,703,433	
19. Louisiana	LA L	3,518,282	0	155,969		3,674,251	
20. Maine	ME N	3,175	0	527		3,702	
21. Maryland	MD L	1,371,403	0	44,774		1,416,177	
22. Massachusetts	MA N	21,163	0	2,953		24,116	
23. Michigan	MI L	3,356,946	2,120	427,050		3,786,116	
24. Minnesota	MN L	739,040	0	21,975		761,015	
25. Mississippi	MS L	73,076	0	5,622		78,698	
26. Missouri	MO L	2,234,130	120	294,514		2,528,764	
27. Montana	MT L	6,465	0	498		6,963	
28. Nebraska	NE L	12,019	0	494		12,513	
29. Nevada	NV L	137,050	0	7,512		144,562	
30. New Hampshire	NH N	4,127	0	801		4,928	
31. New Jersey	NJ L	85,594	0	7,707		93,301	
32. New Mexico	NM L	19,479	0	3,187		22,666	
33. New York	NY N	89,409	0	9,148		98,557	
34. North Carolina	NC L	8,481,106	0	2,088,958		10,570,064	
35. North Dakota	ND L	2,059	0	.89		2,148	
36. Ohio	OH L	25,264,801	15,267	3,828,714		29,108,782	
37. Oklahoma	OK L	88,108	0	9,127		97,235	
38. Oregon	OR L	55,254	0	2,169		57,423	
39. Pennsylvania	PA L	5,179,378	.3,100	551,924		5,734,402	
40. Rhode Island	RI L	3,614	0	.86		3,700	
41. South Carolina	SC L	885,966	500	132,309		1,018,775	
42. South Dakota	SD L	6,337	0	1,167		7,504	
43. Tennessee	TN L	843,224	0	307,442		1,150,666	
44. Texas	TX L	3,070,667	0	362,598		3,433,265	
45. Utah	UT L	22,771	0	430		23,201	
46. Vermont	VT N	2,020	0	0		2,020	
47. Virginia	VA L	370,549	0	58,310		428,859	
48. Washington	WA L	81,335	0	5,075		86,410	
49. West Virginia	WV L	2,210,780	0	587,246		2,798,026	
50. Wisconsin	WI L	908,516	0	26,476		.934,992	
51. Wyoming	WY L	4,511	0	666		5,177	
52. American Samoa	AS N	0	0	0		0	
53. Guam	GU N	234	0	159		393	
54. Puerto Rico	PR N	6,681	0	315		6,996	
55. U.S. Virgin Islands	VI N	473	0	0		473	
56. Northern Mariana Islands	MP N					0	
57. Canada	CAN N	14	0	0		14	
58. Aggregate Other Aliens	OT XXX	55,761	0	1,332	0	57,093	0
59. Subtotal	(a) 44	92,499,144	21,644	13,142,164	0	105,662,952	0
90. Reporting entity contributions for employee benefits plans	XXX	1,430,125	0	0		1,430,125	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	15,497,044	1,047	0		15,498,091	
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	1,267,783	0	148		1,267,931	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	110,694,096	22,691	13,142,312	0	123,859,099	0
96. Plus Reinsurance Assumed	XXX	572,073	687,712			1,259,785	
97. Totals (All Business)	XXX	111,266,169	710,403	13,142,312	0	125,118,884	0
98. Less Reinsurance Ceded	XXX	689,320	0	1,946,088		2,635,408	
99. Totals (All Business) less Reinsurance Ceded	XXX	110,576,849	710,403	11,196,224	0	122,483,476	0
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	36,059	0	0		36,059	
58002. ZZZ Other Alien	XXX	19,702	0	1,332		21,034	
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	55,761	0	1,332	0	57,093	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**

		<u>NAIC#</u>	<u>TIN#</u>
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

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership	Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	47-3228849			1373 Lex Road Investor Holdings, LLC	..KY..	NIA	W&S Real Estate Holdings LLC	Ownership	..98.000	WS Mutual Holding Co			
0836	Western-Southern Group	00000	45-5458388			2758 South Main SPE, LLC	..NC..	NIA	W&S Real Estate Holdings LLC	Ownership	..100.000	WS Mutual Holding Co			
0836	Western-Southern Group	00000	27-1594103			506 Phelps Holdings, 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			Centrepoint 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..	DS	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..	DS	Western & Southern Investment Holdings LLC	Ownership	..100.000	WS Mutual Holding Co			
0836	Western-Southern Group	00000	31-1779151			Eagle Realty Investments, Inc	..OH..	DS	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	..22.980	WS Mutual Holding Co			
0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC	..OH..	NIA	Integrity Life Insurance Co	Ownership	..33.350	WS Mutual Holding Co			
0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC	..OH..	NIA	National Integrity Life Insurance Co	Ownership	..16.880	WS Mutual Holding Co			
0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC	..OH..	NIA	Lafayette Life Insurance Company	Ownership	..26.210	WS Mutual Holding Co			
0836	Western-Southern Group	00000	45-3530091			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	..97.170	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	..35.440	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	..44.880	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	..31.040	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	..1.340	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	..34.160	WS Mutual Holding Co			
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Invt LLC	..OH..	NIA	Columbus Life Insurance Co	Ownership	..26.590	WS Mutual Holding Co			
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Invt LLC	..OH..	NIA	Integrity Life Insurance Co	Ownership	..5.050	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	..5.050	WS Mutual Holding Co			
0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors	..OH..	DS	Western & Southern Investment Holdings	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	..76.180	WS Mutual Holding Co			

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership	Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	..OH.	.NIA	The Western and Southern Life Ins Co	Ownership		.35.130	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		.4.190	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		.88.190	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		.90.400	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		.12.520	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		.3.880	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		.3.300	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		.6.430	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		.96.110	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	81-2646906				Golf Countryside Investor Holdings, LLC	..FL	.NIA	W&S Real Estate Holdings LLC	Ownership		.98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	..FL	.NIA	W&S Real Estate Holdings LLC	Ownership		.98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	..TX	.NIA	Galleria Investor Holdings, LLC	Ownership		.57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	..TX	.NIA	YT Crossing Holdings, LLC	Ownership		.57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	..IN	.NIA	Prairie Lakes Holdings, LLC	Ownership		.62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	..OH	.DS	Western-Southern Life Assurance Co	Ownership		.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	..OH	.DS	The Western and Southern Life Ins Co	Ownership		.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	74780	86-0214103			Integrity Life Insurance Co	..OH	.DS	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	81-2358660				Jacksonville Salisbury Apt Holdings, LLC	..FL	.NIA	W&S Real Estate Holdings LLC	Ownership		.98.000	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				LaFrionera 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	47-380015				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	81-0732275				MC Investor Holdings, LLC	..AZ	.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	00000	75264	16-0958252			National Integrity Life Insurance Co	..NY	.DS	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	

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	46-1553387			Overland Apartments Investor Holdings, LLC		KS	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006			PCE LP		GA	NIA	The Western and Southern Life Ins Co	Ownership	.41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006			PCE LP		GA	NIA	Western-Southern Life Assurance Co	Ownership	.22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3394236			Perimeter TC Investor Holdings		GA	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	81-2260159			San Tan Investor Holdings, LLC		AZ	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			Skypoint 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	RE	Western & Southern Financial Group, Inc	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672			Touchstone Advisors Inc		OH	DS	IFS Financial Services, Inc	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379			Touchstone Securities, Inc		NE	DS	IFS Financial Services, Inc	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-5098714			Trevi Apartment Holdings, LLC		AZ	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652			Tri-State Fund II Growth LP		OH	NIA	The Western and Southern Life Ins Co	Ownership	.29.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP		OH	NIA	The Western and Southern Life Ins Co	Ownership	.12.480	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922			Union Centre Hotel LLC		OH	NIA	The Western and Southern Life Ins Co	Ownership	.25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014			Vinings Trace		OH	NIA	W&S Real Estate Holdings LLC	Ownership	.99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989			Vulcan Hotel LLC		AL	NIA	The Western and Southern Life Ins Co	Ownership	.25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576			W&S Brokerage Services, Inc		OH	DS	Western-Southern Life Assurance Co	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221			W&S Financial Group Distributors Inc		OH	DS	Western-Southern Life Assurance Co	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432			W&S Real Estate Holdings LLC		OH	DS	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	UP	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	DS	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	DS	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	DS	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	

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

**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 Domi- ciliary Loca- tion	10 Relation- ship 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 Owner- ship	14 Provide Percen- tage	15 Ultimate Controlling Entity(ies)/Person(s)	*
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		
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	.57.540	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.	.DS.	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		

13.3

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

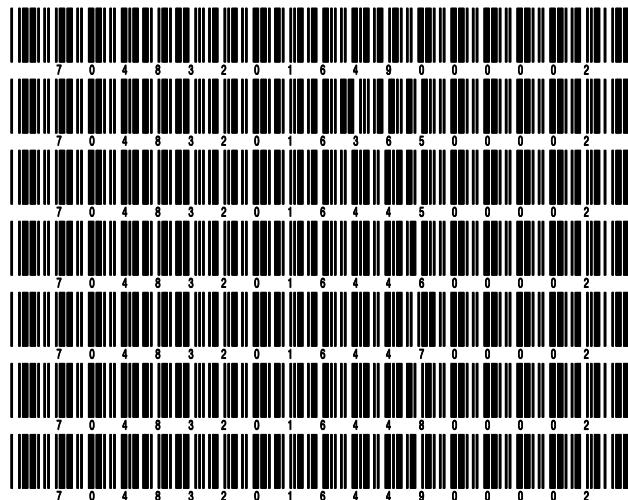
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Cash Collateral - Derivatives .....		601,387
2597. Summary of remaining write-ins for Line 25 from overflow page	0	601,387

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense .....	42,586	31,590	1,027
2705. Reserve adjustment on reinsurance assumed - Lafayette .....	(27,411)	(46,532)	(59,507)
2706. Reserve Adjustment on Reinsurance Assumed - Integrity .....	(41,146,353)	(38,155,847)	(82,551,600)
2797. Summary of remaining write-ins for Line 27 from overflow page	(41,131,178)	(38,170,789)	(82,610,080)

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Critical Illness Ceded Reserve Error Correction .....	0	0	(7,548,542)
5397. Summary of remaining write-ins for Line 53 from overflow page	0	0	(7,548,542)

**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 .....	..30,006,766	..30,972,943
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....	..646,478	..1,398,258
3. Current year change in encumbrances .....		0
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		..744,845
6. Total foreign exchange change in book/adjusted carrying value .....		0
7. Deduct current year's other than temporary impairment recognized .....		0
8. Deduct current year's depreciation .....	..794,885	..1,619,590
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4+5+6-7-8) .....	..29,858,359	..30,006,766
10. Deduct total nonadmitted amounts .....		0
11. Statement value at end of current period (Line 9 minus Line 10) .....	29,858,359	30,006,766

**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 .....	..41,006,236	..16,854,538
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		..31,790,683
2.2 Additional investment made after acquisition .....	..1,335,436	..3,925,517
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 .....	..445,261	..11,564,502
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) .....	..41,896,411	..41,006,236
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	..41,896,411	..41,006,236
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	41,896,411	41,006,236

**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 .....	..1,384,574,093	..1,110,918,418
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	..2,280,000	..19,804,513
2.2 Additional investment made after acquisition .....	..175,089,260	..305,896,854
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....	..80	..135
5. Unrealized valuation increase (decrease) .....	..19,145,501	..93,699,889
6. Total gain (loss) on disposals .....	..52,495,260	..140,199,057
7. Deduct amounts received on disposals .....		
8. Deduct amortization of premium and depreciation .....	..13,041	..22,423
9. Total foreign exchange change in book/adjusted carrying value .....		0
10. Deduct current year's other than temporary impairment recognized .....		..5,524,234
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	..1,528,580,634	..1,384,574,093
12. Deduct total nonadmitted amounts .....	..92,689,406	..91,422,344
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,435,891,228	1,293,151,749

**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 .....	..6,764,199,462	..7,014,391,430
2. Cost of bonds and stocks acquired .....	..473,366,040	..1,518,753,785
3. Accrual of discount .....	..722,072	..3,384,872
4. Unrealized valuation increase (decrease) .....	..148,974,553	..(303,877,772)
5. Total gain (loss) on disposals .....	..(2,508,939)	..161,114,120
6. Deduct consideration for bonds and stocks disposed of .....	..540,966,128	..1,599,368,256
7. Deduct amortization of premium .....	..1,890,294	..5,389,882
8. Total foreign exchange change in book/adjusted carrying value .....	..0	0
9. Deduct current year's other than temporary impairment recognized .....	..40,478	..24,808,835
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9) .....	..6,841,856,288	..6,764,199,462
11. Deduct total nonadmitted amounts .....	..10,143	..10,143
12. Statement value at end of current period (Line 10 minus Line 11) .....	6,841,846,145	6,764,189,319

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	2,238,695,851	260,711,846	334,766,025	47,394,454	2,238,695,851	2,212,036,126		2,378,923,558
2. NAIC 2 (a) .....	1,118,369,631	1,566,735,973	1,516,522,296	(45,146,766)	1,118,369,631	1,123,436,542		1,105,777,552
3. NAIC 3 (a) .....	162,941,128	29,843,280	32,351,823	(3,108,211)	162,941,128	157,324,374		146,305,951
4. NAIC 4 (a) .....	61,591,712	30,338,131	30,749,809	(262,945)	61,591,712	60,917,089		80,863,881
5. NAIC 5 (a) .....	41,613,190	694,844	5,466,948	66,256	41,613,190	36,907,342		17,342,685
6. NAIC 6 (a) .....	7,912,899	453,029	454,292	(544,252)	7,912,899	7,367,384		4,025,255
7. Total Bonds .....	3,631,124,411	1,888,777,103	1,920,311,193	(1,601,464)	3,631,124,411	3,597,988,857	0	3,733,238,882
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	4,834,021	0	0	0	4,834,021	4,834,021		4,834,021
9. NAIC 2 .....	16,692,682	0	285,644	0	16,692,682	16,407,038		20,302,110
10. NAIC 3 .....	3,368,648	634,779	441,977	0	3,368,648	3,561,450		3,169,493
11. NAIC 4 .....	10,098,677	0	91,476	(9,499,989)	10,098,677	507,212		10,098,677
12. NAIC 5 .....	0	0	0	0	0	0		
13. NAIC 6 .....	367,416	1,338,657	934,576	9,526,110	367,416	10,297,607		
14. Total Preferred Stock .....	35,361,444	1,973,436	1,753,673	26,121	35,361,444	35,607,328	0	38,404,301
15. Total Bonds and Preferred Stock .....	3,666,485,855	1,890,750,539	1,922,064,866	(1,575,343)	3,666,485,855	3,633,596,185	0	3,771,643,183

(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 \$ 72,146,743 ; NAIC 2 \$ 3,499,494 ; 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	10,998,989	XXX	10,998,989	4,676	

**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 .....	154,310,202	92,960,466
2. Cost of short-term investments acquired .....	437,406,131	1,848,461,992
3. Accrual of discount .....	18	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	580,717,362	1,786,806,579
7. Deduct amortization of premium .....	0	305,677
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) .....	10,998,989	154,310,202
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	10,998,989	154,310,202

**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) .....	(1,020,623)
2. Cost Paid/(Consideration Received) on additions .....	(5,898)
3. Unrealized Valuation increase/(decrease) .....	(13,784,595)
4. Total gain (loss) on termination recognized .....	(1,814,273)
5. Considerations received/(paid) on terminations .....	(1,815,674)
6. Amortization .....	
7. Adjustment to the Book/Adjusted Carrying Value of hedged item .....	2,492
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) .....	(14,807,223)
10. Deduct nonadmitted assets .....	
11. Statement value at end of current period (Line 9 minus Line 10) .....	(14,807,223)

**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  
**N O N E**

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

**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.....	(14,807,252)
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).....	(14,807,252)
4. Part D, Section 1, Column 5 .....	0
5. Part D, Section 1, Column 6 .....	(14,807,252)
6. Total (Line 3 minus Line 4 minus Line 5) .....	0

## Fair Value Check

7. Part A, Section 1, Column 16 .....	(14,807,252)
8. Part B, Section 1, Column 13 .....	
9. Total (Line 7 plus Line 8) .....	(14,807,252)
10. Part D, Section 1, Column 8 .....	0
11. Part D, Section 1, Column 9 .....	(14,807,252)
12 Total (Line 9 minus Line 10 minus Line 11) .....	0

## Potential Exposure Check

13. Part A, Section 1, Column 21 .....	1,808,669
14. Part B, Section 1, Column 20 .....	
15. Part D, Section 1, Column 11 .....	1,808,669
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 .....	11,794,442	13,399,327
2. Cost of cash equivalents acquired .....	4,082,665,665	9,279,500,253
3. Accrual of discount .....	0	2,491
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	11,117
6. Deduct consideration received on disposals .....	4,029,812,859	9,281,118,746
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) .....	64,647,248	11,794,442
11. Deduct total nonadmitted amounts .....	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>64,647,248</b>	<b>11,794,442</b>

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

**SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			15,736,160	.415,124
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,683,937	.40,116
CRE 01560 05 WS OCCUPY	CINCINNATI	OH	06/05/1990	INTERNAL TRANSFER			2,363,647	.376
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS			1,419,993	.5,000
0199999. Acquired by Purchase						0	0	21,203,737
								460,616
0399999 - Totals						0	0	21,203,737
								460,616

**SCHEDULE A - PART 3**

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances				13 Total Foreign Exchange Change in Book/Adjusted Carrying Value	14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)								
0399999 - Totals																			

E01

**NONE**

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## **SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0044694	Kansas City	MO		03/31/2015	14,000	0	683,154	99,000.00
0699999. Mortgages in good standing - Mezzanine Loans						0	683,154	99,000.00
0899999. Total Mortgages in good standing						0	683,154	99,000.00
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	683,154	99,000.00

## **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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0044683	Cincinnati	OH		12/01/2011	05/12/2016	42,384	0	0	0	0	0	0	41,538	41,538	0	0	0
<b>0199999. Mortgages closed by repayment</b>																	
0044579	Lexington	KY		10/02/1987		2,584,836	0	0	0	0	0	0	0	0	64,349	0	0
0044666	Miami	FL		07/30/1999		2,096,975	0	0	0	0	0	0	0	0	128,199	0	0
0044682	Cincinnati	OH		12/01/2011		27,626	0	0	0	0	0	0	0	0	235	0	0
0044683	Cincinnati	OH		12/01/2011		42,384	0	0	0	0	0	0	0	0	341	0	0
0044684	Cincinnati	OH		12/01/2011		8,393	0	0	0	0	0	0	0	0	76	0	0
0044685	Cincinnati	OH		12/01/2011		18,810	0	0	0	0	0	0	0	0	215	0	0
0044686	Cincinnati	OH		12/01/2011		23,931	0	0	0	0	0	0	0	0	225	0	0
0044687	Cincinnati	OH		12/01/2011		11,492	0	0	0	0	0	0	0	0	155	0	0
0044688	Cincinnati	OH		12/01/2011		26,866	0	0	0	0	0	0	0	0	277	0	0
0044689	Cincinnati	OH		12/01/2011		326,320	0	0	0	0	0	0	0	0	3,742	0	0
0044690	Covington	KY		12/01/2011		76,231	0	0	0	0	0	0	0	0	1,587	0	0
0044692	Cincinnati	OH		12/01/2011		46,173	0	0	0	0	0	0	0	0	903	0	0
<b>0299999. Mortgages with partial repayments</b>																	
<b>0599999 - Totals</b>							5,290,037	0	0	0	0	0	0	0	200,304	0	0
							5,332,421	0	0	0	0	0	0	41,538	241,842	0	0

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## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
	57 STARS Global Opportunity Fund 3 .....	WASHINGTON .....	DC .....	57 STARS Global Opportunity Fund 3 .....		06/04/2013 .....			818,919 .....			8,621,167 .....	6.640
	ALINDA FUND I LP INFRASTRUCTURE FUND .....	WILMINGTON .....	DE .....	ALINDA FUND I LP INFRASTRUCTURE FUND .....		09/08/2006 .....	1 .....		13,610 .....			235,648 .....	0.180
	BEEKEN PETTY O'KEEFE FD II LP L.P. .....	CHICAGO .....		BEEKEN PETTY O'KEEFE FD II LP L.P. .....		10/31/2005 .....			38,669 .....			133,095 .....	0.620
	BRIDGE GROWTH PARTNERS LP .....	CHICAGO .....		BRIDGE GROWTH PARTNERS LP .....		07/14/2014 .....			1,644,561 .....			5,808,816 .....	3.200
	CHAMBERS Energy Capital II LP .....	HOUSTON .....	TX .....	CHAMBERS Energy Capital II LP .....		07/06/2012 .....	2 .....		148,293 .....			1,042,589 .....	0.740
	CINCYTECH FUND IV .....	CINCINNATI .....	OH .....	CINCYTECH FUND IV .....		04/27/2016 .....		80,000 .....				381,933 .....	0.000
	CINTRIFUSE Early Stage Capital Fund I LLC .....	CINCINNATI .....	OH .....	CINTRIFUSE Early Stage Capital Fund I LLC .....		12/31/2012 .....	1 .....		252,880 .....			3,184,802 .....	8.780
	DECHEUNG CAPITAL CHINA MGT Life Sciences Fund I LP .....	CAYMAN ISLANDS .....	CYM .....	DECHEUNG CAPITAL CHINA MGT Life Sciences Fund I LP .....		01/26/2012 .....			719,045 .....			2,758,229 .....	7.350
	EnCap Energy Capital Fund IX .....	HOUSTON .....	TX .....	EnCap Energy Capital Fund IX .....		01/18/2013 .....	1 .....		376,554 .....			743,835 .....	0.050
	Energy Recap and Restruct Fund .....	HOUSTON .....	TX .....	Energy Recap and Restruct Fund .....		10/21/2011 .....			45,163 .....			1,120,784 .....	1.420
	FTV Capital IV .....	SAN FRANCISCO .....	CA .....	FTV Capital IV .....		12/27/2013 .....	3 .....		1,000,000 .....			1,700,000 .....	1.400
	HITECVISION VI .....	GUERNSEY .....	CYM .....	HITECVISION VI .....		12/16/2011 .....			157,608 .....			3,695,519 .....	0.640
	PROVIDENCE EQUITY PARTNERS VII L.P. .....	PROVIDENCE .....	RI .....	PROVIDENCE EQUITY PARTNERS VII L.P. .....		03/04/2013 .....	1 .....		1,058,455 .....			4,289,500 .....	0.570
	PROVIDENCE EQUITY PRTNs VII L.P. .....	PROVIDENCE .....	RI .....	PROVIDENCE EQUITY PRTNs VII L.P. .....		03/16/2007 .....	1 .....		33,202 .....			937,392 .....	0.200
	SNOV PHIPPS II LP .....	NEW YORK .....	NY .....	SNOV PHIPPS II LP .....		08/11/2010 .....			472,198 .....			521,649 .....	0.590
	SOLAMERE CAPITAL FUND II-A SOLAMERE .....	BOSTON .....	MA .....	SOLAMERE CAPITAL FUND II-A SOLAMERE .....		06/20/2014 .....			550,000 .....			4,877,376 .....	5.960
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment .....	BOSTON .....	MA .....	SOLAMERE CAPITAL FUND II-A Founder Co-Investment .....		11/03/2014 .....			155,678 .....			1,261,248 .....	3.300
1599999. Joint Venture Interests - Common Stock - Unaffiliated								80,000 .....		7,484,835 .....	0 .....	41,313,579 .....	XXX
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP .....	CINCINNATI .....	OH .....	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP .....		07/14/2014 .....	1 .....		431,813 .....			2,097,374 .....	2.640
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP .....	CINCINNATI .....	OH .....	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP .....		07/14/2014 .....	2 .....		2,100,562 .....			9,720,250 .....	99.500
	FT. WASHINGTON PRIVATE EQUITY VII L.P. .....	CINCINNATI .....	OH .....	FT. WASHINGTON PRIVATE EQUITY VII L.P. .....		07/23/2010 .....	3 .....		2,911,741 .....			8,988,421 .....	27.220
	FT. WASHINGTON PRIVATE EQUITY VIII L.P. .....	CINCINNATI .....	OH .....	FT. WASHINGTON PRIVATE EQUITY VIII L.P. .....		11/25/2014 .....	3 .....		522,638 .....			4,165,262 .....	2.330
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P. .....	CINCINNATI .....	OH .....	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P. .....		12/17/2013 .....	3 .....		1,425,000 .....			19,695,000 .....	63.020
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P. .....	CINCINNATI .....	OH .....	FT. WASHINGTON PRIVATE EQUITY IX-B L.P. .....		06/10/2016 .....	3 .....	2,000,000 .....				48,000,000 .....	99.500
1699999. Joint Venture Interests - Common Stock - Affiliated								2,000,000 .....		7,391,754 .....	0 .....	92,666,307 .....	XXX
000000-00-0 .....	W&S REAL ESTATE HOLDINGS, LLC .....	CINCINNATI .....	OH .....	WSLIC .....		12/01/2006 .....			43,574,252 .....			77,036,363 .....	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								0 .....	43,574,252 .....		0 .....	77,036,363 .....	XXX
	ABRY SENIOR EQUITY IV LP .....	BOSTON .....	MA .....	ABRY SENIOR EQUITY IV LP .....		12/28/2012 .....			397,481 .....			1,071,925 .....	0.460
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III .....	DALLAS .....	TX .....	CONGRUENT CREDIT STRATEGIES Opportunities Fund III .....		08/30/2013 .....			1,264,950 .....			7,725,044 .....	7.340
	ENERGY FUND XV .....	LOS ANGELES .....	CA .....	ENERGY FUND XV .....		12/10/2010 .....	2 .....		784,859 .....			6,475,646 .....	1.050
	H.I.G. BAYSIDE II (3) LP .....	MIAMI .....	FL .....	H.I.G. BAYSIDE II (3) LP .....		06/17/2008 .....	3 .....		456,667 .....			8,665 .....	0.580
	MCP PRIVATE CAPITAL FUND II .....	CAYMAN ISLANDS .....	CYM .....	MCP PRIVATE CAPITAL FUND II .....		09/30/2014 .....			302,600 .....			7,451,612 .....	2.290
	PROVIDENCE DEBT OPPS III L.P. .....	PROVIDENCE .....	RI .....	PROVIDENCE DEBT OPPS III L.P. .....		09/16/2013 .....			1,724,219 .....			2,739,518 .....	2.800
	Summit Partners II LP .....	CAYMAN ISLANDS .....	CYM .....	Summit Partners II LP .....		11/25/2014 .....			1,856,336 .....			7,371,037 .....	3.270
	TCW Direct Lending LLC .....	LOS ANGELES .....	CA .....	TCW Direct Lending LLC .....		03/31/2015 .....	2 .....		716,341 .....			6,300,276 .....	0.500
2199999. Joint Venture Interests - Other - Unaffiliated								0 .....	7,503,453 .....		0 .....	39,143,723 .....	XXX
4499999. Total - Unaffiliated								80,000 .....	14,988,289 .....		0 .....	80,457,302 .....	XXX
4599999. Total - Affiliated								2,000,000 .....	50,966,006 .....		0 .....	169,702,670 .....	XXX
4699999 - Totals								2,080,000 .....	65,954,295 .....		0 .....	250,159,972 .....	XXX

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	05/06/2016	9,738						0	9,738					0	0
ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	04/20/2016	17,187						0	17,187					0	0
AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	06/21/2016	1,628,670						0	1,628,670					0	0
CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	05/27/2016	60,063						0	60,063					0	0
CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	04/07/2016	6,162						0	6,162					0	0
CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	05/19/2016	1,829,396						0	1,829,396					0	0
DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM.	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	04/18/2016	83,672						0	83,672					0	582,868
DRAPER FISHER JURVETSON GROWTH FUND 2006	CAYMAN ISLANDS	CYM.	DRAPER FISHER JURVETSON GROWTH FUND 2006	07/12/2007	04/18/2016	74,566						0	74,566					0	252,929
EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	06/22/2016	35,455						0	35,455					0	47,764
EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	06/14/2016	139,646						0	139,646					0	0
HILLCREST FUND LP	CAYMAN ISLANDS	CYM.	HILLCREST FUND LP	01/06/2009	06/02/2016	712,206						0	712,206					0	0
KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	06/16/2016	724,477						0	724,477					0	0
PROVIDENCE EQUITY PARTNERS VII L.P.	RI		PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	04/01/2016	231,046						0	231,046					0	398,145
PROVIDENCE EQUITY PRNTNS V L.P.	RI		PROVIDENCE EQUITY PRNTNS V L.P.	04/05/2005	06/27/2016	364,804						0	364,804					0	0
PROVIDENCE EQUITY PRNTNS VI L.P.	RI		PROVIDENCE EQUITY PRNTNS VI L.P.	03/16/2007	06/23/2016	494,925						0	494,925					0	329,924
SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	06/08/2016	179,852						0	179,852					0	0
SNOV PHIPPS II LP	NEW YORK	NY	SNOV PHIPPS II LP	08/11/2010	06/22/2016	156,452						0	156,452					0	126,513
SOLAMERE CAPITAL FUND II-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE	06/20/2014	06/14/2016	474,696						0	474,696					0	140,923
SOLAMERE CAPITAL FUND II-A Founder Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	11/03/2014	06/14/2016	80,030						0	80,030					0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated						7,303,043	0	0	0	0	0	0	7,303,043	7,303,043	0	0	0	2,306,538	
FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008	06/30/2016	1,134,875						0	1,134,875					0	0
FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	06/29/2016	1,687,499						0	1,687,499					0	0
TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/16/2006	06/30/2016	162,500						0	162,500					0	0
1699999. Joint Venture Interests - Common Stock - Affiliated						2,984,874	0	0	0	0	0	0	2,984,874	2,984,874	0	0	0	0	
00000-00-0	W&S REAL ESTATE HOLDINGS LLC	Cincinnati	OH	Cash Return Dist.	12/01/2006	06/24/2016						0	10,355,673	10,355,673				0	16,726,176
1899999. Joint Venture Interests - Real Estate - Affiliated						0	0	0	0	0	0	0	10,355,673	10,355,673	0	0	0	16,726,176	
ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM.	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	05/27/2016	1,136,952						0	1,136,952					0	170,311
ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM.	ABRY ADVANCED SECURITIES FUND III	06/04/2014	05/25/2016	428,337						0	428,337					0	0
ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	06/15/2016	16,424						0	16,424					0	0
ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	06/03/2016	28,758						0	28,758					0	24,385
Ares Capital Europe II	CAYMAN ISLANDS	CYM.	Ares Capital Europe II	03/27/2013	06/21/2016	306,095						0	306,095					0	307,453
CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	04/29/2016	127,041						0	127,041					0	328,847
ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	05/12/2016	207,593						0	207,593					0	0
ENHANCED CREDIT SUPPORTED LOAN FUND LP	NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP	12/01/2014	04/11/2016	138,901						0	138,901					0	273,545
GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	06/06/2016	75,431						0	75,431					0	0
H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	06/16/2016	193,085						0	193,085					0	0
MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM.	MCP PRIVATE CAPITAL FUND II	09/30/2014	06/06/2016	37,457						0	37,457					0	48,274
MSD EUROPEAN OPPORTUNITIES	NEW YORK	NY	MSD EUROPEAN OPPORTUNITIES	06/01/2012	05/19/2016	1,195,457						0	1,195,457					0	0
PENTWATER EVENT FUND	CHICAGO	IL	PENTWATER EVENT FUND	01/02/2013	06/24/2016	2,926,449						0	2,926,449					0	0
PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	05/06/2016	295,708						0	295,708					0	92,769
REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	04/15/2016	74,044						0	74,044					0	74,117
ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	06/27/2016	299,166						0	299,166					0	634,790
Summit Partners II LP	CAYMAN ISLANDS	CYM.	Summit Partners II LP	11/25/2014	04/29/2016	326,764						0	326,764					0	0
TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	05/23/2016	716,341						0	716,341					0	0
2199999. Joint Venture Interests - Other - Unaffiliated						8,530,003	0	0	0	0	0	0	8,530,003	8,530,003	0	0	0	1,954,491	
4499999. Total - Unaffiliated						15,833,047	0	0	0	0	0	0	15,833,047	15,833,047	0	0	0	4,261,029	
4599999. Total - Affiliated						2,984,874	0	0	0	0	0	0	13,340,547	13,340,547	0	0	0	16,726,176	
4699999 - Totals						18,817,921	0	0	0	0	0	0	29,173,594	29,173,594	0	0	0	20,987,205	

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
690353-MB-7	OPIC 0.158% 02/15/28		.04/11/2016	WELLS FARGO	2,500,000	2,500,000	0	0	1...
912810-QF-8	U S TREASURY 2.125% 02/15/40		.04/15/2016	ADVANTUS CAPITAL MANAGEMENT	210,748	150,000	.605	1...	
912828-NM-8	U S TREASURY 1.250% 07/15/20		.04/15/2016	ADVANTUS CAPITAL MANAGEMENT	291,296	250,000	.877	1...	
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						3,002,044	2,900,000	1,482	XXX
02022-48-0	FGCI TBA 2.500% 03/15/31		.06/09/2016	CITIGROUP GLOBAL MKTS	9,236,602	9,000,000	9,375	1...	
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		.04/29/2016	MERRILL LYNCH-NY-FX INC	4,000,000	4,000,000	0	2AM...	
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		.05/12/2016	BARCLAYS	4,450,000	4,450,000	0	1FE...	
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.06/01/2016	Interest Capitalization	41,002	41,002	0	1...	
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.06/01/2016	Interest Capitalization	18,987	18,987	0	1...	
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		.05/04/2016	NATHAN HALE	.45,279	.41,023	.52	1...	
313970-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		.06/01/2016	Interest Capitalization	.71,476	.71,476	0	1...	
73419#-AO-0	PORT GTR CINCINNATI DEV AUTH R 0.150% 06/01/21		.06/09/2016	PRIVATE PLACEMENT	1,000,000	1,000,000	0	22	
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						18,863,346	18,622,488	9,427	XXX
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN 5.000% 04/01/22		.05/13/2016	GOLDENTREE-BANK LOANS	417	417	0	3FE...	
00164D-AM-5	AMC ENTERTAINMENT TL B 1L 12/15/22		.05/31/2016	Various	351,547	353,225	.628	3FE...	
00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		.04/04/2016	GOLDENTREE-BANK LOANS	329	329	0	4FE...	
00769E-AV-2	ADVANTAGE SALES & MARKETING TL 2L 07/25/22		.05/31/2016	Various	370,907	380,000	2,454	5FE...	
01310T-AH-2	ALBERTSON'S HOLDING LLC TL B4 1L 08/25/21		.05/31/2016	Various	339,308	346,500	.53	3FE...	
01310T-AN-9	ALBERTSON'S HOLDING LLC TL B4 1L 08/22/21		.06/22/2016	GOLDENTREE-BANK LOANS	298,567	298,008	0	3FE...	
01449H-AK-5	ALERE INC TL B 1L 06/18/22		.05/16/2016	Various	486,681	489,720	.3,584	4FE...	
02079X-AA-5	ALPHABET 3.625% 05/19/21		.04/27/2016	Taxable Exchange	7,693,910	7,000,000	.111,368	1FE...	
02376C-AP-0	AMERICAN AIRLINES TL B 1L 06/27/20		.05/31/2016	Various	239,993	239,993	.1,343	3FE...	
02376C-AS-4	AMERICAN AIRLINES INC TL B 1L 3.750% 04/28/23		.05/11/2016	GOLDENTREE-BANK LOANS	119,100	120,000	0	3FE...	
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		.04/05/2016	RBC/DAIN	2,400,000	2,400,000	0	1FE...	
03968M-AD-7	ARDAGH HOLDINGS USA INC 4.000% 12/17/19		.04/04/2016	GOLDENTREE-BANK LOANS	1,196	1,196	0	4FE...	
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		.04/18/2016	J P MORGAN SEC FIXED INC	2,100,000	2,100,000	0	1FE...	
060505-EU-4	BANK OF AMERICA CORP 6.300% Perpet.		.04/01/2016	US BANCORP	2,067,500	2,000,000	.9,100	3FE...	
072863-AF-0	BAYLOR SCOTT & WHITE 3.967% 11/15/46		.04/06/2016	CITIGROUP GLOBAL MKTS	1,500,000	1,500,000	0	1FE...	
09227C-AM-3	BLACKBOARD INC TL B3 1L 10/04/18		.05/31/2016	Various	231,829	233,229	.769	4FE...	
12506H-AB-2	CHARTER COMMUNICATIONS TL H 1L 08/24/21		.05/31/2016	Various	467,806	470,000	.42	2FE...	
12512Y-AD-3	CDW LLC TL B 1L 04/29/20		.05/31/2016	Various	596,354	.702,207	.3,930	3FE...	
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L 12/31/19		.05/31/2016	Various	117,807	.118,225	.751	3FE...	
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L 01/27/21		.05/31/2016	Various	216,691	.217,529	.1,499	3FE...	
12651C-AB-6	COMPUTER SCIENCES TL B 1L 11/27/22		.05/31/2016	Various	232,928	.234,413	.24	3FE...	
12768G-AB-7	CAESARS ENTERTAINMENT RESORT TL B 1L 10/11/20		.05/31/2016	Various	233,355	.234,016	.2,821	4FE...	
12768O-AB-5	CAESARS GROWTH PROPERTIES HOLD TL B 1L 05/08/21		.05/31/2016	Various	1,230,481	1,228,125	.13,219	4FE...	
13134H-BA-0	Calpine Corp TL B3 1L 10/09/19		.05/31/2016	Various	.126,697	.129,330	.891	3FE...	
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 05/27/22		.06/21/2016	GOLDENTREE-BANK LOANS	128,360	.129,330	0	3FE...	
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 05/27/22		.05/31/2016	Various	349,859	.352,338	.1,972	3FE...	
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		.06/15/2016	GOLDENTREE-BANK LOANS	123,750	.125,000	0	3FE...	
15134N-AE-6	CENGAGE TL B 1L 06/07/23		.06/29/2016	GOLDENTREE-BANK LOANS	361,350	.365,000	0	4FE...	
161175-AV-6	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		.05/25/2016	Tax Free Exchange	1,750,000	.1,750,000	10,086	2FE...	
16117L-BG-3	CHARTER COMMUNICATIONS TL I 1L 01/24/23		.06/01/2016	GOLDENTREE-BANK LOANS	468,825	.470,000	0	2FE...	
17296T-KM-2	CITIGROUP 6.250% Perpet.		.04/18/2016	CITIGROUP GLOBAL MKTS	4,000,000	.4,000,000	0	3FE...	
23340D-AH-5	DTZ US BORROWER LLC TL B 1L 11/04/21		.05/31/2016	Various	.577,997	.580,613	.1,851	4FE...	
25674D-AD-3	DOLLAR TREE INC TL B1 1L 07/06/22		.05/31/2016	Various	.161,558	.161,558	.723	3FE...	
257375-AD-7	DOMINION GAS HLDGS LLC 1.050% 11/01/16		.04/05/2016	US BANCORP	2,501,150	.2,500,000	.11,448	1FE...	
26779U-AG-2	DYNACAST INTERNATIONAL LLC TL B 1L 01/28/22		.05/31/2016	Various	.337,122	.341,550	.1,409	4FE...	
26852B-AK-5	EIG INVESTORS CORP (ENDURANCE) TL B 1L 11/09/19		.05/31/2016	Various	442,439	.445,599	.4,973	4FE...	
29088U-AC-1	EMERALD EXPOSITIONS HOLDING TL B 1L 06/17/20		.05/31/2016	Various	695,996	.695,996	.6,887	4FE...	
29101Q-AE-9	ENVISION HEALTHCARE CORP TL B2 1L 10/28/22		.05/31/2016	Various	162,621	.164,588	.1,276	4FE...	
29446B-AN-6	EQUINIX TL B 1L 01/08/23		.05/31/2016	Various	289,307	.290,000	.999	3FE...	
32007U-BE-8	FIRST DATA CORP TL B 1L 03/24/21		.05/04/2016	Various	166,908	.167,994	.1,269	3FE...	
32007U-BE-8	FIRST DATA CORP TL B 1L 400,000% 03/24/21		.05/04/2016	GOLDENTREE-BANK LOANS	.34,705	.34,792	0	3FE...	
32007U-BL-2	FIRST DATA CORP TL B1 1L 09/24/18		.05/31/2016	Various	690,315	.700,000	.4,219	3FE...	
32007U-BN-8	FIRST DATA CORP TL B 1L 07/10/22		.06/02/2016	GOLDENTREE-BANK LOANS	700,875	.700,000	0	4FE...	
32007U-BN-8	FIRST DATA CORP TL B 1L 07/10/22		.05/31/2016	Various	490,484	.495,000	.2,630	4FE...	
33818X-AD-2	FITNESS & SPORTS CLUBS LLC TL B 1L 07/01/20		.05/31/2016	Various	246,923	.242,463	.2,223	4FE...	
34959J-AD-0	FORTIVE CORPORATION 4.300% 06/15/46		.06/07/2016	MORGAN STANLEY FIXED INC	2,993,490	.3,000,000	0	2FE...	
35104V-AA-0	Foursight Capital20161 bille R SER 20161 CL A1 1.250% 06/15/17		.06/17/2016	J P MORGAN SEC FIXED INC	2,000,000	.2,000,000	0	1FE...	
36165T-AC-5	GCP APPLIED TECHNOLOGIES TL B 1L 02/03/22		.05/31/2016	Various	232,744	.235,000	.2,125	3FE...	
36740U-AB-8	GATES GLOBAL LLC TL B 1L 07/06/21		.05/31/2016	Various	174,652	.176,926	.1,149	4FE...	

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
37943V-BD-4	GLOBAL PAYMENTS INC TL B 1L 04/22/23		.05/04/2016	Various	711,456	.715,000		.4,310	3FE
37943V-BD-4	GLOBAL PAYMENTS INC TL B 1L 3.943% 04/22/23		.05/04/2016	GOLDENTREE-BANK LOANS	711,425	.715,000		.0	3FE
39154E-AD-3	GREATBATCH LTD TL B 1L 10/27/22		.05/31/2016	Various	469,386	.473,813		.4,146	4FE
404122-AS-2	HCA INC TL B6 1L 03/18/23		.04/01/2016	Various	334,179	.335,000		.1,875	3FE
404122-AS-2	HCA INC TL B6 1L 3.685% 03/18/23		.04/01/2016	GOLDENTREE-BANK LOANS	448,875	.450,000		.0	3FE
410346-AN-0	HANESBRANDS INC TL B 1L 04/29/22		.05/31/2016	Various	231,456	.231,456		.1,296	2FE
42206J-AN-2	HD SUPPLY INC TL 1L 08/13/21		.05/31/2016	Various	235,688	.236,335		.1,526	3FE
43147D-AF-2	HILL-ROM HOLDINGS TL B 1L 09/08/22		.05/31/2016	Various	437,803	.438,275		.2,642	3FE
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC TL B 1L 10/25/20		.05/31/2016	Various	455,265	.459,229		.2,768	3FE
44969C-AT-7	IMS HEALTH INC TL B 1L 03/17/21		.05/31/2016	Various	550,242	.561,407		.3,384	3FE
45673D-AE-2	INFORMATICA LLC TL B 1L 08/06/22		.05/31/2016	Various	465,066	.467,650		.1,380	4FE
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		.06/27/2016	J P MORGAN SEC FIXED INC	1,360,216	1,300,000		.664	2FE
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L 08/18/22		.06/07/2016	GOLDENTREE-BANK LOANS	.89,100	.90,000		.0	4FE
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L 08/18/22		.05/31/2016	Various	556,223	.560,575		.860	4FE
47579S-AP-5	JELD-WEN ESCROW CORP TL B 1L 10/15/21		.05/31/2016	Various	895,760	.906,317		.8,195	4FE
48562R-AH-2	KAR AUCTION SERVICES INC TL B3 1L 03/09/23		.05/31/2016	Various	232,704	.235,000		.1,720	3FE
50077L-AA-4	KRAFT HEINZ FOODS CO 4.375% 06/01/46		.05/10/2016	WELLS FARGO	2,990,520	.3,000,000		.0	2FE
50179U-AB-9	US LBM HOLDINGS LLC TL 1L 08/20/22		.05/31/2016	Various	351,662	.358,200		.684	4FE
50218K-AB-4	LIFE TIME FITNESS INC TL B 1L 06/10/22		.05/31/2016	Various	580,807	.585,575		.5,669	4FE
52177F-AA-2	LRF SER 2016I CL A1 1.000% 06/19/17		.05/18/2016	CREDIT SUISSE FIRST BOSTON	2,000,000	.2,000,000		.0	1FE
52729K-AM-8	LEVEL 3 FINANCING INC TL B1 1L 05/31/22		.05/31/2016	Various	704,164	.710,000		.6,351	3FE
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) TL B 1L 11/20/21		.05/31/2016	Various	450,743	.469,852		.754	4FE
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 04/07/23		.04/28/2016	Various	478,808	.480,000		.3,307	4FE
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 4.000% 04/07/23		.04/28/2016	GOLDENTREE-BANK LOANS	478,800	.480,000		.0	4FE
55314N-AD-6	MKS INSTRUMENTS INC TL B 1L 04/29/23		.05/11/2016	Various	.84,154	.85,000		.707	3FE
55314N-AD-6	MKS INSTRUMENTS INC TL B 1L 4.750% 04/29/23		.05/11/2016	GOLDENTREE-BANK LOANS	.84,150	.85,000		.0	3FE
55314N-AD-6	MKS INSTRUMENTS INC TL B1 1L 04/29/23		.06/09/2016	GOLDENTREE-BANK LOANS	.78,756	.79,551		.0	3FE
55328H-AB-7	MULTIPLAN TL B 1L 03/31/21		.06/10/2016	GOLDENTREE-BANK LOANS	725,906	.725,000		.0	4FE
55328H-AE-1	MULTIPLAN TL B 1L 06/07/23		.06/10/2016	GOLDENTREE-BANK LOANS	721,375	.725,000		.0	4FE
55377G-AE-3	EMI MUSIC TL B3 1L 08/20/22		.05/31/2016	Various	273,003	.273,625		.334	3FE
56356X-AC-3	MANITOWIC FOODSERVICE INC TL B 1L 03/03/23		.05/31/2016	Various	139,987	.142,769		.1,414	4FE
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. TL B 1L 03/03/23		.04/19/2016	Various	706,919	.714,933		.6,464	3FE
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. 5.250% 03/03/23		.04/19/2016	GOLDENTREE-BANK LOANS	270,675	.270,000		.0	3FE
58063V-AH-6	MCGRAW-HILL GLOBAL ED TL 1L 5.000% 05/04/22		.05/11/2016	GOLDENTREE-BANK LOANS	.94,525	.95,000		.0	4FE
59514U-AW-8	MICROSEMI TL B 1L 01/15/23		.01/21/2016	Various	.154,122	.158,682		.1,435	3FE
59565A-AB-6	MD CONTINENT EXPRESS PIP 6.700% 09/15/19		.05/16/2016	J P MORGAN SEC FIXED INC	.170,140	.181,000		.2,156	2FE
60871R-AH-3	MOLSON COORS BREWING CO 4.200% 07/15/46		.06/28/2016	BANK OF AMERICA SEC	4,967,850	.5,000,000		.0	2FE
60945L-AP-0	MONTRONICS INTERNATIONAL INC TL B1 1L 04/09/22		.05/31/2016	Various	365,924	.369,265		.2,862	4FE
627048-AK-7	MURRAY ENERGY CORPORATION TL B2 1L 04/16/20		.05/31/2016	Various	453,028	.466,344		.4,372	6FE
628783-AT-9	NBTY INC TL B 1L 05/05/23		.05/11/2016	Various	437,490	.440,000		.1,569	4FE
628783-AT-9	NBTY INC TL B 1L 5.000% 05/05/23		.05/11/2016	GOLDENTREE-BANK LOANS	437,800	.440,000		.0	4FE
64072U-AB-8	NEPTUNE FINCO CORP TL B 1L 10/09/22		.05/31/2016	Various	.751,780	.765,000		.5,525	3FE
651229-AY-2	NEWELL BRANDS INC 5.500% 04/01/46		.04/27/2016	MORGAN STANLEY FIXED INC	5,573,700	.5,000,000		.24,444	2FE
67053N-AB-0	NUMERICABLE US LLC 4.500% 05/21/20		.04/11/2016	GOLDENTREE-BANK LOANS	.54,410	.56,530		.0	4FE
67053N-AC-8	NUMERICABLE US LLC 4.500% 05/21/20		.04/11/2016	Various	.62,892	.65,342		.0	4FE
67053N-AD-6	NUMERICABLE US LLC TL B 1L 07/29/22		.05/31/2016	GOLDENTREE-BANK LOANS	.435,180	.437,800		.1,775	4FE
67053N-AG-9	NUMERICABLE US LLC TL B 1L 01/15/24		.04/21/2016	Various	.405,939	.410,000		.2,619	4FE
67053N-AG-9	NUMERICABLE US LLC TL B 1L 5.000% 01/15/24		.04/21/2016	GOLDENTREE-BANK LOANS	.405,900	.410,000		.0	4Z
68218E-AB-0	ON SEMICONDUCTOR CORP TL B 1L 03/31/23		.04/20/2016	Various	.344,810	.350,000		.3,114	3FE
68218E-AB-0	ON SEMICONDUCTOR CORP TL B 1L 5.250% 03/31/23		.04/20/2016	GOLDENTREE-BANK LOANS	.344,750	.350,000		.0	3FE
68389X-BK-0	ORACLE CORP 1.900% 09/15/21		.06/29/2016	J P MORGAN SEC FIXED INC	9,982,600	.10,000,000		.0	1FE
69353F-AM-6	PQ TL 1L USD 11/04/22		.05/12/2016	Various	.143,555	.145,000		.625	4FE
69353F-AM-6	PQ TL B 1L 5.750% 11/04/22		.05/12/2016	GOLDENTREE-BANK LOANS	.143,550	.145,000		.0	4FE
70966V-AF-3	PENTON BUSINESS MEDIA INC/KS TL 1L 09/30/19		.05/31/2016	Various	.354,450	.356,777		.2,919	4FE
730200-AD-7	PINNACLE ENTERTAINMENT TL B 1L 04/28/23		.05/12/2016	Various	.58,254	.58,400		.201	3FE
730200-AD-7	PINNACLE ENTERTAINMENT TL B 1L 3.750% 04/28/23		.05/12/2016	GOLDENTREE-BANK LOANS	.59,850	.60,000		.0	3FE
74036Y-AF-5	PRECISE TL 1L 6.500% 10/19/22		.04/26/2016	GOLDENTREE-BANK LOANS	.98,500	.100,000		.0	4FE
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR TL B4 1L 11/09/20		.05/31/2016	Various	.732,581	.732,581		.1,567	2FE
76857M-AG-0	RIVERBED TECHNOLOGIES TL B 1L 04/27/22		.05/31/2016	Various	.225,789	.226,822		.1,285	4FE
76857M-AJ-4	RIVERBED TECHNOLOGIES TL B 1L 04/27/22		.06/01/2016	GOLDENTREE-BANK LOANS	.226,774	.226,822		.0	4FE
77118E-AK-2	ROCK CHIO CAESARS LLC TL B 1L 06/20/19		.05/31/2016	Various	.480,570	.473,419		.4,734	4FE
78404X-AG-0	SBA TELECOMMUNICATIONS INC TL B2 1L 06/10/22		.05/31/2016	Various	.579,789	.585,575		.3,278	4FE

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## SCHEDULE D - PART 3

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

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78420E-AB-3	SGMS ESCROW CORP/SCIENTIFIC GA TL B2 1L 10/01/21		.04/22/2016	Various		.309,494	.314,006	.3,140	3FE
78420E-AB-3	SGMS ESCROW CORP/SCIENTIFIC GA 6.000% 10/01/21		.04/22/2016	GOLDENTREE-BANK LOANS		.846	.846	.0	3FE
78466D-AV-6	SS&C TECHNOLOGIES TL B2 1L 07/08/22		.05/31/2016	Various		.435,285	.438,664	.3,022	3FE
78466D-AV-4	SS&C TECHNOLOGIES TL B2 1L 07/08/22		.05/31/2016	Various		.59,838	.60,303	.415	3FE
78571Y-AQ-3	SABRE GLBL INC TL B1 1L 02/19/19		.05/31/2016	Various		.452,435	.454,133	.3,078	4FE
78709W-AE-9	SCIENCE APPLICATIONS INTL CORP TL B1 1L 05/04/22		.05/31/2016	Various		.436,436	.438,852	.1,417	3FE
80875A-AJ-0	SGMS ESCROW CORP/SCIENTIFIC GA TL B1 1L 10/18/20		.05/31/2016	Various		.54,145	.54,581	.564	3FE
83417U-AC-0	SOLARWINDS INC TL 1L 02/05/23		.05/31/2016	Various		.352,118	.370,000	.1,737	4FE
842587-CX-3	SOUTHERN CO 4.400% 07/01/46		.05/20/2016	CITI GROUP GLOBAL MKTS		.11,934,540	.12,000,000	.611	2FE
85527P-AB-5	HANSON BUILDING PRODUCTS NA TL B1 1L 03/13/22		.05/31/2016	Various		.271,006	.279,851	.3,133	4FE
85769E-AG-6	STATION CASINOS LLC TL B1 1L 03/01/20		.05/31/2016	Various		.411,977	.422,114	.4,535	4FE
85769E-AR-2	STATION CASINOS LLC TL B1 1L 06/08/23		.06/15/2016	GOLDENTREE-BANK LOANS		.463,868	.466,199	.0	3FE
863667-AJ-0	STRIKER CORP 4.625% 03/15/46		.05/24/2016	CITI GROUP GLOBAL MKTS		.5,339,250	.5,000,000	.49,462	1FE
86614D-AG-3	SUMMIT MATERIALS LLC TL B1 1L 07/17/22		.05/31/2016	Various		.234,641	.236,458	.1,629	3FE
87265V-AB-4	T-MOBILE USA INC TL B1 1L 11/09/22		.05/31/2016	Various		.227,966	.229,425	.1,361	2FE
87305X-AB-2	TEAMVIEWER US LLC TL 1L 01/08/21		.05/31/2016	Various		.844,467	.879,374	.7,768	4FE
87305X-AF-3	TEAMVIEWER US LLC TL 2L 07/08/21		.05/31/2016	Various		.323,937	.340,000	.4,755	5FE
87650Q-AN-2	TASC INC/VA TL B1 1L 05/23/20		.05/31/2016	Various		.223,541	.232,950	.362	3FE
87817J-AQ-4	TEAM HEALTH INC TL B1 1L 11/23/22		.05/31/2016	Various		.394,267	.399,000	.3,092	3FE
87817J-AC-2	TEAM HEALTH INC TL B1 1L 11/23/22		.06/02/2016	GOLDENTREE-BANK LOANS		.395,010	.399,000	.0	3FE
87823A-AB-4	TIME INC TL B-DD 04/24/21		.08/11/2015	Various		.699,378	.701,375	.3,064	3FE
89334G-AP-9	TRANS UNION TL 04/09/21		.05/11/2016	Various		.484,094	.485,000	.2,923	4FE
89334G-AP-9	TRANS UNION TL B2 1L 3.500% 04/09/21		.05/11/2016	GOLDENTREE-BANK LOANS		.484,088	.485,000	.0	4FE
89364M-AX-2	TRANSIGM TL C1 1L 02/28/20		.04/04/2016	Various		.468,988	.479,693	.3,048	3FE
89364M-AX-2	TRANSIGM 3.750% 02/28/20		.04/04/2016	GOLDENTREE-BANK LOANS		.760	.760	.0	3FE
89364M-BE-3	TRANSIGM INC TL F 1L 06/09/23		.06/09/2016	GOLDENTREE-BANK LOANS		.468,002	.479,693	.0	4FE
90290P-AH-7	U.S. RENAL CARE, INC. TL 1L 12/31/22		.05/31/2016	Various		.340,859	.344,138	.3,061	4FE
90343N-AC-0	US FOODS TL B1 1L 03/31/19		.05/04/2016	Various		.238,797	.239,385	.1,825	4FE
90343N-AC-0	US FOODS TL B1 1L 4.500% 03/31/19		.05/04/2016	GOLDENTREE-BANK LOANS		.239,400	.240,000	.0	4FE
90347B-AG-3	AXALTA COATING TL B1 1L 02/01/20		.04/20/2016	Various		.217,029	.218,092	.1,409	3FE
90347B-AG-3	DUPONT TL B1 1L 3.750% 02/01/20		.04/20/2016	GOLDENTREE-BANK LOANS		.228,850	.230,000	.0	3FE
92340L-AA-7	VEREIT OPERATING PARTNER 4.875% 06/01/26		.05/18/2016	ADVANTUS CAPITAL MANAGEMENT		.200,000	.200,000	.0	3FE
92855L-AC-0	VIZIENT, INC TL B1 1L 02/11/23		.05/31/2016	Various		.572,872	.590,000	.2,049	4FE
92860R-AB-2	VOGUE INTERNATIONAL LLC TL B1 1L 02/14/20		.05/31/2016	Various		.249,446	.251,788	.684	4FE
931427-AR-9	WALGREENS BOOTS ALLIANCE 4.650% 06/01/46		.05/26/2016	BANK of AMERICA SEC		.3,472,560	.3,500,000	.0	2FE
96758D-AT-0	W/DEOPENWEST TL B1 1L 04/01/19		.05/31/2016	Various		.509,191	.523,678	.4,059	4FE
98379E-AB-2	XPO LOGISTICS TL B1 1L 10/30/21		.05/31/2016	Various		.350,470	.359,100	.1,701	3FE
98424U-AB-1	YPLLC (Y HOLDINGS) TL B1 1L 06/04/18		.05/31/2016	Various		.162,000	.162,000	.3,168	4FE
98920U-AB-1	Zebra Technologies Corp TL B1 1L 10/27/21		.05/31/2016	Various		.220,759	.222,138	.997	3FE
98920U-AG-9	ZEBRA TECHNOLOGIES CORP-CL A TL B1 1L 10/27/21		.06/02/2016	GOLDENTREE-BANK LOANS		.220,472	.222,138	.0	3FE
BL1740-11-9	ALERE INC 4.250% 06/18/22		.05/16/2016	GOLDENTREE-BANK LOANS		.54,519	.55,000	.0	3FE
BL1963-54-7	DIEBOLD INC TL B1 1L 5.250% 03/18/23		.05/17/2016	GOLDENTREE-BANK LOANS		.148,500	.150,000	.0	3FE
C6901L-AD-9	BURGER KING TL B2 1L 12/12/21		.05/31/2016	Various		.685,651	.690,122	.4,457	4FE
C9413P-AP-8	VALEANT PHARMACEUTICALS INTERNL BE1 1L 08/05/20		.01/21/2015	Various		.455,682	.459,890	.3,762	3FE
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERNL BF1 1L 04/01/22		.05/13/2016	Various		.509,914	.514,750	.4,433	3FE
G0472K-AK-3	Arcent technologies TL 1L 04/14/21		.05/31/2016	Various		.797,848	.805,398	.5,660	4FE
G6361C-AD-8	NCL CORP LTD TL B1 1L 11/19/21		.05/31/2016	Various		.514,054	.518,438	.3,571	3FE
L8030P-AD-0	PTL ACQUISITIONS (SAMSONITE) TL B1 1L 04/12/23		.06/01/2016	GOLDENTREE-BANK LOANS		.358,200	.360,000	.0	3FE
N5945L-AN-5	NXP FUNDING LLC TL B1 1L 12/07/20		.05/31/2016	Various		.450,753	.453,863	.2,931	2FE
C2620K-AK-4	CONCORDIA A HEALTHCARE CORP TL B1 1L 10/21/21	I	.05/31/2016	Various		.1,080,251	.1,142,138	.6,662	4FE
L29678-AF-3	ENDO PHARMA TL B1 1L 09/25/22	R	.04/07/2016	Various		.465,329	.469,039	.3,225	3FE
L29678-AF-3	ENDO PHARMA 3.750% 09/25/22	F	.04/07/2016	GOLDENTREE-BANK LOANS		.466,688	.470,214	.0	3FE
G9368P-AV-6	VIRGIN MEDIA INVESTMENT HLDGS 3.649% 06/30/23	F	.05/19/2016	GOLDENTREE-BANK LOANS		.240,000	.240,000	.0	3FE
04044P-AB-0	ARISTOCRAT INTERNATIONAL PTY TL B1 1L 10/20/21	R	.05/31/2016	Various		.555,931	.563,853	.3,050	3FE
81726J-AE-1	SENSATA TECHNOLOGIES TL B1 1L 10/14/21	R	.05/31/2016	Various		.468,177	.467,638	.1,832	2FE
822582-BQ-4	SHELL INTERNATIONAL FIN 4.000% 05/10/46	F	.05/05/2016	BARCLAYS		.11,783,760	.12,000,000	.0	1FE
82773W-AD-4	HAMILTON SUNDSTRAND(SILVER II) TL 1L 12/13/19	R	.05/31/2016	Various		.222,059	.234,521	.2,059	4FE
G2967L-AD-5	AVAGO TECHNOLOGIES CAYMAN LTD TL B1 1L 02/01/23	R	.03/24/2016	Various		.750,679	.760,000	.1,436	2FE
G7739P-AF-7	CABLE & WIRELESS TL B1 1L USD 5.500% 12/02/22	R	.05/27/2016	Various		.266,813	.272,250	.3,743	3FE
G7739P-AF-7	CABLE & WIRELESS TL B2 1L USD 5.500% 12/02/22	F	.05/27/2016	GOLDENTREE-BANK LOANS		.266,805	.272,250	.0	4FE
G7739P-AG-5	CABLE & WIRELESS TL B2 1L USD 5.500% 12/02/22	R	.05/27/2016	Various		.218,301	.222,750	.3,063	3FE
G7739P-AG-5	CABLE & WIRELESS TL B2 1L 5.500% 12/02/22	F	.05/27/2016	GOLDENTREE-BANK LOANS		.218,295	.222,750	.0	4FE

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
G9368P-AV-6	VIRGIN MEDIA INVESTMENT HDGS TL F 1L		06/30/23	Various		527,164	530,000	.3,195	3FE
L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) TL 1L		04/28/21	Various	344,264	352,995	1,861	4FE	
L3462M-AB-9	EXPRO FINSERVICES SARE TL B 1L		09/02/21	Various	807,617	824,985	8,170	4FE	
L6232U-AB-3	MALL INCKROT FIN/SB TL B 1L		03/19/21	Various	485,204	495,000	2,771	3FE	
L6232U-AB-3	MALL INCKROT FIN/SB TL B 1L 3.250% 03/19/21		05/10/2016	GOLDENTREE-BANK LOANS	485,100	495,000	0	3FE	
L9308U-AC-4	TRAVELPORT FINANCE LUXEMBOURG TL B 1L		09/02/21	Various	432,399	442,996	6,368	4FE	
L9308U-AG-5	TRAVELPORT FINANCE LUXEMBOURG TL B 1L		09/02/21	GOLDENTREE-BANK LOANS	434,890	442,996	0	4Z	
Y6434N-AC-9	OSG INTERNATIONAL INC TL B-EXIT 1L		08/05/19	Various	696,682	705,247	.6,984	4FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						147,641,219	146,968,947	529,932	XXX
8399997. Total - Bonds - Part 3						169,506,609	168,491,435	540,841	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						169,506,609	168,491,435	540,841	XXX
124830-80-3	CBL & ASSOCIATES PROPERTIES PREFERRED		05/25/2016	ADVANTUS CAPITAL MANAGEMENT	300,000	6,900	0.00	0	P3LFE
49456B-20-0	KINDER MORGAN PRD		06/27/2016	Various	22,200,000	990,529	0.00	0	P6LZ
517942-80-1	LASALLE HOTEL PROPERTIES PREFERRED		04/14/2016	ADVANTUS CAPITAL MANAGEMENT	200,000	5,040	0.00	0	P3L
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED		06/02/2016	ADVANTUS CAPITAL MANAGEMENT	12,600,000	315,000	0.00	0	P3LZ
85254J-40-9	STAG INDUSTRIAL INC PREFERRED		04/18/2016	ADVANTUS CAPITAL MANAGEMENT	200,000	5,150	0.00	0	P3LFE
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED		05/20/2016	ADVANTUS CAPITAL MANAGEMENT	900,000	22,689	0.00	0	P3L
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED		06/21/2016	ADVANTUS CAPITAL MANAGEMENT	11,200,000	280,000	0.00	0	P3LZ
GETPFD-F0-0	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES		06/17/2016	PRIVATE PLACEMENT	3,500,000	348,128	0.00	0	P6UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,973,436	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						1,973,436	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,973,436	XXX	0	XXX
G16252-10-1	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	6,240,000	146,783	0.00	0	L
00130H-10-5	AES CORP		06/28/2016	ADVANTUS CAPITAL MANAGEMENT	16,300,000	186,599	0.00	0	L
00206R-10-2	AT&T INC		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	5,300,000	210,110	0.00	0	L
002824-10-0	ABBOTT LABS		04/20/2016	BNY CONVERG-SOFT	48,602,000	2,132,024	0.00	0	L
025537-10-1	AMERICAN ELECTRIC POWER		05/25/2016	ADVANTUS CAPITAL MANAGEMENT	500,000	31,843	0.00	0	L
031162-10-0	AMGEN INC		04/20/2016	BNY CONVERG-SOFT	15,727,000	2,571,424	0.00	0	L
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/29/2016	Various	70,000,000	1,869,767	0.00	0	L
053484-10-1	AVALON BAY COMMUNITIES REIT		06/15/2016	ADVANTUS CAPITAL MANAGEMENT	1,200,000	209,166	0.00	0	L
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		06/24/2016	Various	22,125,000	3,143,147	0.00	0	L
09062X-10-3	BIOGEN INC		06/23/2016	Various	17,750,000	4,230,095	0.00	0	L
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	5,600,000	153,833	0.00	0	L
105368-20-3	BRANDYWINE REALTY TRUST REIT		06/20/2016	ADVANTUS CAPITAL MANAGEMENT	2,700,000	43,454	0.00	0	L
11120U-10-5	BRIXXMOR PROPERTY GROUP INC REIT		04/13/2016	ADVANTUS CAPITAL MANAGEMENT	5,300,000	136,143	0.00	0	L
118230-10-1	BUCKEYE PARTNERS MLP		06/22/2016	ADVANTUS CAPITAL MANAGEMENT	1,200,000	83,325	0.00	0	L
125896-10-0	CMS ENERGY CORP		04/25/2016	ADVANTUS CAPITAL MANAGEMENT	1,100,000	43,520	0.00	0	L
126408-10-3	CSX CORP		06/24/2016	Various	262,316,000	6,793,375	0.00	0	L
130570-10-7	CALIFORNIA RESOURCES CORP COMMON		02/25/2016	Spin Off	4,229,750	1,288	0.00	0	L
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Taxable Exchange	330,130	75,128	0.00	0	L
16411R-20-8	CHENIERE ENERGY INC		06/24/2016	Various	32,000,000	1,083,869	0.00	0	L
16411W-10-8	CHENIERE ENERGY PARTNERS LP		06/29/2016	Various	35,000,000	674,739	0.00	0	L
165240-10-2	CHESAPEAKE LODGING TRUST REIT		04/12/2016	ADVANTUS CAPITAL MANAGEMENT	1,100,000	28,200	0.00	0	L
166764-10-0	CHEVRON CORPORATION		04/20/2016	BNY CONVERG-SOFT	21,290,000	2,131,014	0.00	0	L
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		06/09/2016	ADVANTUS CAPITAL MANAGEMENT	12,300,000	323,201	0.00	0	L
22822V-10-1	CROWN CASTLE INTL CORP REIT		06/09/2016	ADVANTUS CAPITAL MANAGEMENT	1,400,000	125,639	0.00	0	L
23283R-10-0	CYRUSONE INC REIT		04/15/2016	ADVANTUS CAPITAL MANAGEMENT	4,000,000	177,289	0.00	0	L
23317H-10-2	DDR CORP REIT		06/28/2016	ADVANTUS CAPITAL MANAGEMENT	25,500,000	441,649	0.00	0	L
253868-10-3	DIGITAL REALTY TRUST INC REIT		05/02/2016	ADVANTUS CAPITAL MANAGEMENT	1,700,000	150,573	0.00	0	L
257454-10-8	DOMINION MIDSTREAM PARTNERS LIMITED PARTNERS		06/29/2016	Various	90,000,000	2,509,584	0.00	0	L
25746U-10-9	DOMINION RESOURCES		06/14/2016	ADVANTUS CAPITAL MANAGEMENT	600,000	44,025	0.00	0	L
26441C-20-4	DUKE ENERGY		05/20/2016	ADVANTUS CAPITAL MANAGEMENT	1,000,000	.76,716	0.00	0	L
268858-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/14/2016	Various	15,200,000	1,128,565	0.00	0	L
26885J-10-3	EQT GP HOLDINGS LP LIMITED PARTNERS		06/30/2016	Various	60,000,000	1,447,380	0.00	0	L
28140H-20-3	EDUCATION REALTY TRUST INC REIT		04/19/2016	ADVANTUS CAPITAL MANAGEMENT	800,000	32,385	0.00	0	L
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	4,600,000	161,693	0.00	0	L
29336U-10-7	ENLINK MIDSTREAM PARTNER LP		06/15/2016	ADVANTUS CAPITAL MANAGEMENT	29,700,000	393,748	0.00	0	L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/30/2016	Various	105,300,000	2,951,480	0.00	0	L

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

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297178-10-5	ESSEX PROPERTY TRUST INC REIT		.06/13/2016	ADVANTUS CAPITAL MANAGEMENT	.700,000	.154,906		.0	L
30161N-10-1	EXELON CORP		.06/29/2016	ADVANTUS CAPITAL MANAGEMENT	.600,000	.21,134		.0	L
30225T-10-2	EXTRA SPACE STORAGE INC REIT		.06/29/2016	ADVANTUS CAPITAL MANAGEMENT	4,800,000	.433,611		.0	L
30231G-10-2	EXXON MOBIL CORP		.05/16/2016	BNY CONVERG-SOFT	21,502,000	.1,926,343		.0	L
316773-10-0	FIFTH THIRD BANCORP		.06/02/2016	BNY CONVERG-SOFT	.526,870,000	.10,114,165		.0	L
35906A-10-8	FRONTIER COMMUNICATIONS		.06/27/2016	ADVANTUS CAPITAL MANAGEMENT	15,400,000	.77,882		.0	L
371927-10-4	GENESIS ENERGY L.P.		.06/30/2016	Various	15,000,000	.504,349		.0	L
427825-50-0	HERSHA HOSPITALITY TRUST REIT		.06/27/2016	ADVANTUS CAPITAL MANAGEMENT	2,100,000	.36,829		.0	L
458140-10-0	INTEL CORPORATION		.04/20/2016	BNY CONVERG-SOFT	.101,175,000	.3,224,285		.0	L
46113M-10-8	INTERVAL LEISURE GROUP COMMON		.05/13/2016	Spin Off	4,580,510	.55,004		.0	L
478160-10-4	JOHNSON & JOHNSON		.06/23/2016	Various	84,963,000	.9,907,757		.0	L
531172-10-4	LIBERTY PROPERTY TRUST REIT		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	6,500,000	.234,949		.0	L
55336V-10-0	MLPX LP LIMITED PARTNERS		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	2,900,000	.87,836		.0	L
554382-10-1	MACERICH CO/THE REIT		.05/18/2016	ADVANTUS CAPITAL MANAGEMENT	9,200,000	.712,112		.0	L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO COMMON		.06/29/2016	ADVANTUS CAPITAL MANAGEMENT	2,000,000	.142,759		.0	L
559080-10-6	MAGELLAN MIDSTREAM PTNS		.04/08/2016	ADVANTUS CAPITAL MANAGEMENT	200,000	.13,262		.0	L
580135-10-1	MCDONALDS		.04/20/2016	BNY CONVERG-SOFT	.9,883,000	.1,281,740		.0	L
594918-10-4	MICROSOFT CORP		.05/16/2016	BNY CONVERG-SOFT	.156,876,000	.8,450,694		.0	L
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		.05/04/2016	ADVANTUS CAPITAL MANAGEMENT	1,400,000	.135,852		.0	L
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		.06/07/2016	Various	.65,000,000	.970,176		.0	L
62942X-30-6	NRG YIELD INC-CLASS A COMMON		.06/27/2016	ADVANTUS CAPITAL MANAGEMENT	25,600,000	.375,512		.0	L
681936-10-0	OMEGA HEALTHCARE REIT		.06/02/2016	ADVANTUS CAPITAL MANAGEMENT	5,088,000	.166,067		.0	L
693180-10-4	PBF LOGISTICS LP LIMITED PARTNERS		.06/29/2016	ADVANTUS CAPITAL MANAGEMENT	17,300,000	.341,104		.0	L
69331C-10-8	PACIFIC GAS & ELECTRIC		.04/25/2016	ADVANTUS CAPITAL MANAGEMENT	4,100,000	.239,550		.0	L
69351T-10-6	PPL CORPORATION		.06/27/2016	ADVANTUS CAPITAL MANAGEMENT	.900,000	.33,098		.0	L
701590-10-4	PARKWAY PROPERTIES INC REIT		.04/12/2016	ADVANTUS CAPITAL MANAGEMENT	.300,000	.4,623		.0	L
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		.06/13/2016	ADVANTUS CAPITAL MANAGEMENT	.6,600,000	.136,812		.0	L
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		.06/27/2016	ADVANTUS CAPITAL MANAGEMENT	5,800,000	.154,396		.0	L
709102-10-7	PENN REAL ESTATE INVEST TST REIT		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	16,600,000	.364,486		.0	L
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		.06/24/2016	Various	.49,000,000	.2,640,349		.0	L
71943U-10-4	PHYSICIANS REALTY TRUST REIT		.04/06/2016	ADVANTUS CAPITAL MANAGEMENT	.7,400,000	.132,090		.0	L
723484-10-1	Pinnacle West Cap Corp		.04/22/2016	ADVANTUS CAPITAL MANAGEMENT	.400,000	.28,643		.0	L
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		.05/20/2016	ADVANTUS CAPITAL MANAGEMENT	1,430,000	.25,023		.0	L
76131N-10-1	RETAIL OPPORTUNITY INVESTMENT REIT		.06/24/2016	ADVANTUS CAPITAL MANAGEMENT	.9,300,000	.189,566		.0	L
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS		.06/21/2016	Various	.90,500,000	.1,685,031		.0	L
78440X-10-1	SL GREEN REALTY CORP REIT		.04/19/2016	ADVANTUS CAPITAL MANAGEMENT	.700,000	.70,371		.0	L
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	.22,100,000	.455,012		.0	L
816851-10-9	SEMPRA ENERGY		.04/06/2016	Various	.4,200,000	.439,286		.0	L
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		.06/30/2016	Various	.98,000,000	.3,380,014		.0	L
828806-10-9	SIMON PROPERTY GRP LP REIT		.06/23/2016	Various	.5,951,000	.1,235,491		.0	L
83416T-10-0	SOLAR CITY CORP		.04/18/2016	PRIVATE EQUITY DIST	.5,231,000	.158,238		.0	L
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON		.06/17/2016	ADVANTUS CAPITAL MANAGEMENT	.11,900,000	.327,852		.0	L
84610H-10-8	SOVRAN SELF STORAGE INC REIT		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	.4,500,000	.459,586		.0	L
84756N-10-9	SPECTRA ENERGY PARTNERS LP		.06/27/2016	Various	.103,200,000	.4,827,521		.0	L
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		.05/10/2016	ADVANTUS CAPITAL MANAGEMENT	.900,000	.20,230		.0	L
85254J-10-2	STAG INDUSTRIAL INC REIT		.06/27/2016	ADVANTUS CAPITAL MANAGEMENT	.5,800,000	.130,337		.0	L
858912-10-8	STERICYCLE INC		.06/23/2016	Various	.56,872,000	.5,631,173		.0	L
866674-10-4	SUN COMMUNITIES INC REIT		.06/09/2016	ADVANTUS CAPITAL MANAGEMENT	.2,900,000	.65,683		.0	L
86764L-10-8	SUNOCO LOGISTICS PARTNERS		.06/23/2016	ADVANTUS CAPITAL MANAGEMENT	.3,200,000	.88,672		.0	L
87422J-10-5	TALEN ENERGY CORP- W/I		.05/24/2016	NONE	.3,000	.0		.0	L
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	.8,200,000	.339,129		.0	L
902653-10-4	UDR INC REIT		.06/15/2016	ADVANTUS CAPITAL MANAGEMENT	.6,100,000	.215,447		.0	L
907818-10-8	UNION PACIFIC CORP		.06/23/2016	Various	.66,747,000	.5,535,347		.0	L
913017-10-9	UNITED TECHNOLOGIES		.06/23/2016	Various	.55,762,000	.5,602,117		.0	L
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		.06/02/2016	Various	.50,000,000	.2,270,290		.0	L
92276F-10-0	VENTAS INC REIT		.04/15/2016	ADVANTUS CAPITAL MANAGEMENT	.3,000,000	.189,290		.0	L
92939N-10-2	WASHINGTON PRIME GROUP REIT		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	.13,100,000	.144,714		.0	L
92939U-10-6	WECC		.04/22/2016	ADVANTUS CAPITAL MANAGEMENT	.800,000	.45,109		.0	L
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	.1,596,000	.112,439		.0	L
962166-10-4	WEYERHAEUSER CO		.06/28/2016	ADVANTUS CAPITAL MANAGEMENT	.6,500,000	.185,409		.0	L
969457-10-0	WILLIAMS COS INC		.06/15/2016	Morgan Stanley	.8,000,000	.174,838		.0	L
374825-20-6	GIBSON ENERGY INC	A	.05/04/2016	Morgan Stanley	.20,000,000	.259,970		.0	U

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374825-20-6	GIBSON ENERGY INC .....	A.	.06/24/2016	Morgan Stanley .....	107,928,000	1,281,512		0	U.....
374825-20-6	GIBSON ENERGY INC .....	A.	.08/31/2015	Morgan Stanley .....	99,300,000	1,399,751		0	U.....
Y9384M-10-1	VTI ENERGY PARTNERS LP LIMITED PARTNERS .....	F.	.06/30/2016	Various .....	119,300,000	2,372,815		0	L.....
G16252-10-1	BROOKFIELD INFRASTRUCTURE PA LP .....	F.	.06/27/2016	ADVANTUS CAPITAL MANAGEMENT .....	3,000,000	125,820		0	L.....
66987V-10-9	NOVARTIS AG-ADR .....	F.	.06/23/2016	BNY CONVERG-SOFT .....	5,839,000	469,885		0	L.....
Y2687W-10-8	GASLOG PARTNERS LP .....	F.	.06/21/2016	HOWARD WEIL .....	22,000,000	420,945		0	L.....
Y62132-10-8	NAVIGATOR HOLDINGS LTD .....	F.	.06/21/2016	Various .....	87,000,000	1,150,060		0	L.....
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						120,529,121	XXX	0	XXX
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND .....		.05/05/2016	ADVANTUS CAPITAL MANAGEMENT .....	2,700,000	.36,448		0	
891540-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I .....		.03/31/2016	DIVIDEND REINVESTMENT .....	23,707,117	233,278		0	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y .....		.06/28/2016	TOUCHSTONE SECURITIES .....	49,935,392	521,488		0	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y .....		.06/28/2016	TOUCHSTONE SECURITIES .....	13,908,879	.95,977		0	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y .....		.06/27/2016	TOUCHSTONE SECURITIES .....	4,282,461	159,068		0	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y .....		.06/28/2016	TOUCHSTONE SECURITIES .....	5,140,376	.44,395		0	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y .....		.06/27/2016	TOUCHSTONE SECURITIES .....	609,188	.12,319		0	
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y .....		.06/27/2016	TOUCHSTONE SECURITIES .....	198,336	.3,220		0	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y .....		.06/28/2016	TOUCHSTONE SECURITIES .....	29,925,164	.497,712		0	
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y .....		.06/27/2016	TOUCHSTONE SECURITIES .....	24,653,256	.205,358		0	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y .....		.06/27/2016	TOUCHSTONE SECURITIES .....	1,267,905	.19,408		0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y .....		.06/13/2016	TOUCHSTONE SECURITIES .....	38,429,687	.357,528		0	
9299999. Subtotal - Common Stocks - Mutual Funds						2,186,199	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						122,715,320	XXX	0	XXX
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX
9799999. Total - Common Stocks						122,715,320	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						124,688,756	XXX	0	XXX
9999999 - Totals						294,195,365	XXX	540,841	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....3

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Adjusted Carrying Value	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporarily Impairment Recognized	13 Current Year's Other Than Temporary Impairment Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
36176F-2C-1	G2 #765171 4.660% 12/20/61		05/13/2016	BANK of AMERICA SEC		23,455,187	.22,199,747	.24,087,362	.23,059,452	0	-(159,734)	0	-(159,734)	0	.22,899,717	0	.555,469	.555,469	.479,897	11/01/2022	1	
36176F-2C-1	G2 #765171 4.660% 12/20/61		05/01/2016	Paydown		1,140,266	1,140,266	1,237,221	1,184,423	0	0	0	-(44,158)	0	1,140,266	0	0	0	.20,612	11/01/2022	1	
36176F-29-2	G2 #765168 4.615% 11/22/61		06/01/2016	Paydown		283,653	.283,653	.303,773	.290,368	0	0	0	-(6,715)	0	.283,653	0	0	0	.4,422	11/22/2061	1	
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2016	Paydown		20,176	.20,176	.20,201	.20,195	0	0	0	-(19)	0	0	.20,176	0	0	0	.222	01/15/2033	1
36202K-N5-0	G2 # 8512 3.500% 06/20/19		06/01/2016	Paydown		235	.235	.243	.224	0	0	0	-(11)	0	0	.235	0	0	0	.4	06/20/2019	1
36202K-UV-5	G2 # 8696 1.875% 09/20/25		06/01/2016	Paydown		458	.458	.471	.431	0	0	0	-(27)	0	0	.458	0	0	0	.4	09/20/2025	1
36203C-NE-9	GNMA # 345157 6.500% 01/15/24		06/01/2016	Paydown		238	.238	.213	.221	0	0	0	-(17)	0	0	.238	0	0	0	.6	01/15/2024	1
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		06/01/2016	Paydown		297	.297	.266	.276	0	0	0	-(21)	0	0	.297	0	0	0	.8	02/15/2024	1
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		06/01/2016	Paydown		327	.327	.293	.303	0	0	0	-(23)	0	0	.327	0	0	0	.9	12/15/2023	1
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		06/01/2016	Paydown		400	.400	.358	.372	0	0	0	-(28)	0	0	.400	0	0	0	.11	11/15/2023	1
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		06/01/2016	Paydown		4,792	.4,792	.4,094	.4,309	0	0	0	483	0	0	.4,792	0	0	0	.115	11/15/2023	1
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		06/01/2016	Paydown		330	.330	.296	.306	0	0	0	-(24)	0	0	.330	0	0	0	.9	02/15/2024	1
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		06/01/2016	Paydown		517	.517	.442	.465	0	0	0	-(53)	0	0	.517	0	0	0	.14	01/15/2024	1
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		06/01/2016	Paydown		685	.685	.614	.636	0	0	0	-(49)	0	0	.685	0	0	0	.19	12/15/2023	1
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		06/01/2016	Paydown		471	.471	.407	.427	0	0	0	-(44)	0	0	.471	0	0	0	.13	01/15/2024	1
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		06/01/2016	Paydown		3,556	.3,556	.3,063	.3,208	0	0	0	-(348)	0	0	.3,556	0	0	0	.97	04/15/2024	1
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		06/01/2016	Paydown		4,814	.4,814	.4,172	.4,368	0	0	0	446	0	0	.4,814	0	0	0	.130	01/15/2024	1
36203M-B5-8	GNMA # 352860 6.500% 05/15/24		06/01/2016	Paydown		652	.652	.585	.605	0	0	0	-(47)	0	0	.652	0	0	0	.18	05/15/2024	1
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		06/01/2016	Paydown		305	.305	.273	.283	0	0	0	-(22)	0	0	.305	0	0	0	.8	12/15/2023	1
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		06/01/2016	Paydown		148	.148	.132	.137	0	0	0	-(10)	0	0	.148	0	0	0	.4	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		06/01/2016	Paydown		617	.617	.553	.573	0	0	0	-(44)	0	0	.617	0	0	0	.19	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		06/01/2016	Paydown		160	.160	.143	.149	0	0	0	-(11)	0	0	.160	0	0	0	.4	11/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		06/01/2016	Paydown		1,071	.1,071	.926	.970	0	0	0	100	0	0	.1,071	0	0	0	.29	12/15/2023	1
36203V-NII-4	GNMA 30 YR # 361405 6.500% 02/15/24		06/01/2016	Paydown		142	.142	.128	.132	0	0	0	-(10)	0	0	.142	0	0	0	.4	02/15/2024	1
36203V-2F-6	GNMA 30 YR # 363574 6.500% 12/15/23		06/01/2016	Paydown		999	.999	.895	.928	0	0	0	71	0	0	.999	0	0	0	.27	12/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		06/01/2016	Paydown		3,923	.3,923	.3,519	.3,646	0	0	0	276	0	0	.3,923	0	0	0	.88	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		06/01/2016	Paydown		1,984	.1,984	.1,778	.1,843	0	0	0	142	0	0	.1,984	0	0	0	.45	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		06/01/2016	Paydown		571	.571	.494	.516	0	0	0	55	0	0	.571	0	0	0	.16	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		06/01/2016	Paydown		518	.518	.442	.465	0	0	0	52	0	0	.518	0	0	0	.15	12/15/2023	1
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		06/01/2016	Paydown		645	.645	.578	.599	0	0	0	46	0	0	.645	0	0	0	.17	12/15/2023	1
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		06/01/2016	Paydown		662	.662	.593	.615	0	0	0	47	0	0	.662	0	0	0	.18	12/15/2023	1
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		06/01/2016	Paydown		999	.999	.896	.928	0	0	0	71	0	0	.999	0	0	0	.26	12/15/2023	1
36204J-L2-2	GNMA # 371245 6.500% 01/15/24		06/01/2016	Paydown		742	.742	.643	.673	0	0	0	69	0	0	.742	0	0	0	.20	01/15/2024	1
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		06/01/2016	Paydown		1,332	.1,332	.1,152	.1,207	0	0	0	125	0	0	.1,332	0	0	0	.36	01/15/2024	1
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		06/01/2016	Paydown		635	.635	.551	.576	0	0	0	59	0	0	.635	0	0	0	.17	01/15/2024	1
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		06/01/2016	Paydown		2,301	.2,301	.1,990	.2,084	0	0	0	218	0	0	.2,301	0	0	0	.62	02/15/2024	1
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		06/01/2016	Paydown		473	.473	.423	.438	0	0	0	34	0	0	.473	0	0	0	.13	03/15/2024	1
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		06/01/2016	Paydown		3,209	.3,209	.2,781	.2,911	0	0	0	299	0	0	.3,209	0	0	0	.88	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		06/01/2016	Paydown		1,336	.1,336	.1,155	.1,210	0	0	0	126	0	0	.1,336	0	0	0	.36	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		06/01/2016	Paydown		1,218	.1,218															

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		06/01/2016	Paydown .....		357	357	361	358	0	(1)	0	(1)	0	0	357	0	0	0	0	15	11/15/2018	1
36217W-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		06/01/2016	Paydown .....		284	284	243	256	0	29	0	29	0	0	284	0	0	0	0	8	12/15/2023	1
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		04/01/2016	Paydown .....		460	460	448	456	0	4	0	4	0	0	460	0	0	0	0	15	08/15/2017	1
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		06/01/2016	Paydown .....		847	847	821	837	0	10	0	10	0	0	847	0	0	0	0	35	09/15/2017	1
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		06/01/2016	Paydown .....		317	317	324	320	0	(3)	0	(3)	0	0	317	0	0	0	0	13	10/15/2018	1
36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		06/01/2016	Paydown .....		494	494	473	486	0	7	0	7	0	0	494	0	0	0	0	20	05/15/2018	1
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		06/01/2016	Paydown .....		276	276	271	273	0	3	0	3	0	0	276	0	0	0	0	12	03/15/2019	1
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		06/01/2016	Paydown .....		243	243	242	242	0	1	0	1	0	0	243	0	0	0	0	10	09/15/2018	1
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		06/01/2016	Paydown .....		579	579	535	555	0	24	0	24	0	0	579	0	0	0	0	24	06/15/2019	1
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		06/01/2016	Paydown .....		248	248	241	244	0	3	0	3	0	0	248	0	0	0	0	9	02/15/2020	1
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		06/01/2016	Paydown .....		394	394	379	385	0	9	0	9	0	0	394	0	0	0	0	12	01/15/2022	1
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		06/01/2016	Paydown .....		1,427	1,427	1,373	1,393	0	34	0	34	0	0	1,427	0	0	0	0	45	05/15/2022	1
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		06/01/2016	Paydown .....		945	945	847	878	0	67	0	67	0	0	945	0	0	0	0	26	11/15/2023	1
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		06/01/2016	Paydown .....		267	267	275	253	0	14	0	14	0	0	267	0	0	0	0	2	12/20/2027	1
36225C-FM-3	GNMA ARM # 80171 2.000% 02/20/28		06/01/2016	Paydown .....		233	233	237	216	0	17	0	17	0	0	233	0	0	0	0	2	02/20/2028	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		06/01/2016	Paydown .....		25,450	25,450	25,119	25,239	0	211	0	211	0	0	25,450	0	0	0	0	663	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/30/33		06/01/2016	Paydown .....		158,280	158,280	158,280	158,280	0	0	0	0	0	158,280	0	0	0	0	3,585	03/30/2033	1	
38373V-NB-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		06/01/2016	Paydown .....		21,801	21,801	21,573	21,520	0	282	0	282	0	0	21,801	0	0	0	0	556	09/16/2042	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.629% 02/16/44		06/01/2016	Paydown .....		30,865	30,865	29,786	29,467	0	1,399	0	1,399	0	0	30,865	0	0	0	0	724	02/16/2044	1
38373Y-LK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		06/01/2016	Paydown .....		189,428	189,428	181,908	186,220	0	3,209	0	3,209	0	0	189,428	0	0	0	0	5,424	11/16/2042	1
38375B-JII-3	GNR 2011-H02 BA 4.450% 02/20/61		06/01/2016	Paydown .....		1,290,213	1,290,213	1,332,086	1,300,223	0	(10,010)	0	(10,010)	0	0	1,290,213	0	0	0	0	23,999	02/20/2061	1
690353-YE-1	OPIC AGENCY 0.360% 06/15/34			Redemption 100,0000		61,214	61,214	61,214	61,214	0	0	0	0	0	61,214	0	0	0	0	116	06/15/2034	1	
0599999. Subtotal - Bonds - U.S. Governments						26,799,306	25,543,866	27,566,858	26,449,252	0	(205,420)	0	(205,420)	0	0	26,243,836	0	555,469	555,469	543,547	XXX	XXX	
60416Q-FT-6	MN HSG FIN AGY 2.600% 09/01/42		06/01/2016	Paydown .....		185,956	185,956	185,956	185,956	0	0	0	0	0	185,956	0	0	0	0	2,179	09/01/2042	1FE	
666467-FG-5	NORTHLAKE IL VRDN 0.720% 12/01/34		06/01/2016	Redemption 100,0000		4,305,000	4,305,000	4,305,000	4,305,000	0	0	0	0	0	4,305,000	0	0	0	0	13,139	12/01/2034	1FE	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,490,956	4,490,956	4,490,956	4,490,956	0	0	0	0	0	4,490,956	0	0	0	0	15,318	XXX	XXX	
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		05/02/2016	Redemption 100,0000		4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	0	0	6,464	08/01/2023	2AM	
16229P-AA-3	CHATO AL IDB GULF OF ZONE VRDN 0.850% 11/15/38		05/16/2016	Redemption 100,0000		4,450,000	4,450,000	4,450,000	0	0	0	0	0	0	4,450,000	0	0	0	0	0	11/15/2038	1FE	
3128MB-XF-9	FGLMC # G13178 5.000% 08/01/23		06/01/2016	Paydown .....		119,302	119,302	122,825	121,808	0	(2,506)	0	(2,506)	0	0	119,302	0	0	0	0	2,448	06/01/2023	1
3128MB-VE-1	FGLMC # G13209 5.000% 07/01/23		06/01/2016	Paydown .....		72,292	72,292	75,167	74,349	0	(2,057)	0	(2,057)	0	0	72,292	0	0	0	0	1,506	07/01/2023	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		06/01/2016	Paydown .....		7,902	7,902	7,862	7,863	0	39	0	39	0	0	7,902	0	0	0	0	179	08/01/2035	1
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		06/01/2016	Paydown .....		330,342	330,342	337,052	335,305	0	(4,963)	0	(4,963)	0	0	330,342	0	0	0	0	5,488	07/01/2024	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2016	Paydown .....		252,012	252,012	257,919	256,393	0	(4,381)	0	(4,381)	0	0	252,012	0	0	0	0	4,884	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2016	Paydown .....		133,719	133,719	136,639	135,882	0	(2,163)	0	(2,163)	0	0	133,719	0	0	0	0	2,600	07/01/2024	1
3128PP-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2016	Paydown .....		143,176	143,176	146,408	145,562	0	(2,386)	0	(2,386)	0	0	143,176	0	0	0	0	2,390	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2016	Paydown .....		130,542	130,542	135,519	134,456	0	(3,914)	0	(3,914)	0	0	130,542	0	0	0	0	2,534	05/01/2025	1
3128PR-PB-8	FGLMC POO # J12247 4.500% 05/01/25		06/01/2016	Paydown .....		65,300	65,300	69,218	68,518	0	(3,21												

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporarily Impairment Recognized	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									
.313615-A3-0	FNMA # 050426 9.500% 04/01/21		06/01/2016	Paydown		1,124		1,118		1,117	0	6	0	6		0	0	0	0	50	04/01/2021	1	
.313615-HN-9	FNMA # 050637 8.000% 12/01/22		06/01/2016	Paydown		1,191		1,191		1,186	0	5	0	5		0	0	0	0	40	12/01/2022	1	
.313642-15-8	FNA 2011-MB AB 2.773% 01/25/21		06/01/2016	Paydown		37		37		37	0	0	0	0		0	0	0	0	2	01/25/2021	1	
.313745-V4-7	FNMA # 323031 6.000% 04/01/28		06/01/2016	Paydown		36,677		36,677		36,974	0	0	0	0		0	0	0	0	794	04/01/2028	1	
.3137AB-FV-8	FHR SERICL 3.154% 02/25/18		06/01/2016	Paydown		29,686		30,051		29,952	0	(266)	0	(266)		0	0	0	0	390	02/25/2018	1	
.3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		06/01/2016	Paydown		28,867		27,837		0	0	1,030	0	1,030		0	0	0	0	228	04/15/2039	1	
.3137B1-ZD-7	FHR 4202 QA 1.500% 07/15/42		06/01/2016	Paydown		303,681		282,874		287,401	0	0	16,281	0	16,281		0	0	0	0	2,032	07/15/2042	1
.3137B6-6T-0	FHR 4361 IV 3.500% 05/15/44		06/01/2016	Paydown		3,702		3,673		3,676	0	0	26	0	26		0	0	0	0	54	05/15/2044	1
.31381P-UL-3	FNMA # 466887 3.060% 12/01/17		06/01/2016	Paydown		9,065,802		9,075,718		9,056,531	0	0	9,271	0	9,271		0	0	0	0	365,467	12/01/2017	1
.3138E0-VE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2016	Paydown		316,714		316,714		307,656	0	0	7,662	0	7,662		0	0	0	0	3,927	01/01/2027	1
.3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2016	Paydown		202,305		202,305		202,083	0	0	233	0	233		0	0	0	0	2,509	08/01/2033	1
.31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2016	Paydown		205,278		205,278		196,943	0	0	3,947	0	3,947		0	0	0	0	4,823	03/25/2033	1
.31392X-ZY-7	FHR 2528 HN 5.000% 11/15/17		06/01/2016	Paydown		8,944		8,944		9,516	0	0	(181)	0	(181)		0	0	0	0	189	11/15/2017	1
.31393U-A6-0	FNI 2003-II-19 1A7 5.620% 11/25/33		06/01/2016	Paydown		151,187		162,632		156,532	0	0	(5,345)	0	(5,345)		0	0	0	0	3,631	11/25/2033	1
.31393U-AK-9	FNI 2003-II-17 1A7 5.750% 08/25/33		06/01/2016	Paydown		275,373		299,296		285,998	0	0	(10,626)	0	(10,626)		0	0	0	0	6,305	08/25/2033	1
.31394R-ZG-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2016	Paydown		419,719		419,719		407,401	0	0	5,594	0	5,594		0	0	0	0	9,789	04/15/2033	1
.31397F-L9-1	FHR 3282 CA 5.000% 10/15/21		06/01/2016	Paydown		10,062		10,734		10,082	0	0	(20)	0	(20)		0	0	0	0	209	10/15/2021	1
.313970-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2016	Paydown		179,910		179,910		182,553	0	0	(970)	0	(970)		0	0	0	0	2,648	03/25/2037	1
.31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		06/01/2016	Paydown		94,483		94,483		96,063	0	0	(733)	0	(733)		0	0	0	0	1,189	12/15/2024	1
.31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2016	Paydown		227,769		227,769		223,527	0	0	4,243	0	4,243		0	0	0	0	3,963	02/25/2025	1
.31410K-AB-0	FNMA # 889302 5.000% 04/01/23		06/01/2016	Paydown		43,789		43,789		43,135	0	0	654	0	654		0	0	0	0	904	04/01/2023	1
.31412M-XM-5	FNMA # 929584 5.000% 06/01/23		06/01/2016	Paydown		61,728		61,728		60,535	0	0	928	0	928		0	0	0	0	1,295	06/01/2023	1
.31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2016	Paydown		665		674		673	0	0	(8)	0	(8)		0	0	0	0	15	01/01/2038	1
.31414D-UF-1	FNMA # 963282 5.000% 05/01/23		06/01/2016	Paydown		54,882		54,882		56,863	0	0	(1,391)	0	(1,391)		0	0	0	0	1,044	05/01/2023	1
.31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		06/01/2016	Paydown		50,821		49,839		50,056	0	0	764	0	764		0	0	0	0	1,132	06/01/2023	1
.31414E-JC-9	FNMA # 963859 5.000% 06/01/23		06/01/2016	Paydown		85,456		85,456		83,805	0	0	1,285	0	1,285		0	0	0	0	1,993	06/01/2023	1
.31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2016	Paydown		77,615		81,011		80,079	0	0	(2,464)	0	(2,464)		0	0	0	0	1,604	11/01/2023	1
.31414N-B4-5	FNMA # 970859 5.000% 12/01/23		06/01/2016	Paydown		64,887		64,887		66,803	0	0	(1,916)	0	(1,916)		0	0	0	0	1,361	12/01/2023	1
.31414T-JS-1	FNMA # 975573 5.000% 06/01/23		06/01/2016	Paydown		45,379		45,379		47,222	0	0	(1,304)	0	(1,304)		0	0	0	0	991	06/01/2023	1
.314150-AP-1	FNMA # 985714 5.000% 06/01/23		06/01/2016	Paydown		26,011		26,011		27,084	0	0	(759)	0	(759)		0	0	0	0	534	06/01/2023	1
.31415S-VB-5	FNMA # 988110 5.000% 08/01/23		06/01/2016	Paydown		8,164		8,164		8,496	0	0	(237)	0	(237)		0	0	0	0	170	08/01/2023	1
.31415T-SN-1	FNMA # 988295 5.000% 08/01/23		06/01/2016	Paydown		27,954		27,954		27,414	0	0	423	0	423		0	0	0	0	562	08/01/2023	1
.31415V-6J-9	FNMA # 991073 5.000% 12/01/23		06/01/2016	Paydown		2,872		2,872		2,989	0	0	(85)	0	(85)		0	0	0	0	60	12/01/2023	1
.31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		06/01/2016	Paydown		47,782		47,782		48,623	0	0	(841)	0	(841)		0	0	0	0	937	05/01/2024	1
.31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		06/01/2016	Paydown		60,449		60,449		61,205	0	0	(524)	0	(524)		0	0	0	0	1,033	06/01/2024	1
.31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		06/01/2016	Paydown		167,635		167,635		167,130	0	0	490	0	490		0	0	0	0	2,797	08/01/2024	1
.31417C-QF-5	FN AB5853 3.000% 08/01/32		06/01/2016	Paydown		193,429		193,429		192,228	0	0	1,201	0	1,201		0	0	0	0	2,279	08/01/2032	1
.31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		06/01/2016	Paydown		106,602		106,602		106,455	0	0	146	0	146		0	0	0	0	1,770	09/01/2024	1
.31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2016	Paydown		288,601		288,601		294,824	0	0	(4,552)	0	(4,552)		0	0	0	0	4,949	01/01/2025	1
.31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		0																				

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value													
..C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN 5.000%		04/01/22 ..	Redemption	100,000					9,287	9,287	9,241	9,221	0	.67	0	.67	0	9,287	0	0	0	142	04/01/2022	3FE..		
..C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN 5.000%		04/01/22 ..	Security Withdraw						509,914	514,750	512,178	510,909	0	-(1,412)	0	-(1,412)	0	509,914	0	0	0	12,176	04/01/2022	3FE..		
..00164D-AM-5	AMC ENTERTAINMENT 4.000% 12/15/22 ..		04/15/2016 ..	Redemption	100,000					888	888	883	0	0	4	0	4	0	888	0	0	0	8	12/15/2022	3FE..		
..00164D-AM-5	AMC ENTERTAINMENT 4.000% 12/15/22 ..		05/31/2016 ..	Security Withdraw						351,547	353,225	351,459	0	0	88	0	.88	0	351,547	0	0	0	5,181	12/15/2022	3FE..		
..00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21 ..		05/18/2016 ..	GOLDENTREE-BANK LOANS						364,421	367,879	366,736	365,064	0	-(113)	0	-(113)	0	365,281	0	-(860)	5,033	07/23/2021	4FE..			
..00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21 ..		05/23/2016 ..	Redemption	100,000					1,034	1,034	1,031	1,027	0	7	0	7	0	1,034	0	0	0	19	07/23/2021	4FE..		
..00769E-AV-2	ADVANTAGE SALES & MARKETING 7.500% 07/25/22 ..		05/31/2016 ..	Security Withdraw						370,907	380,000	377,150	371,104	0	-(197)	0	-(197)	0	370,907	0	0	0	16,863	07/25/2022	5FE..		
..00842A-AD-1	ABMT 2015-4 A4 3.500% 06/25/45 ..		06/01/2016 ..	Paydown						1,273,229	1,273,229	1,280,077	1,280,030	0	-(6,801)	0	-(6,801)	0	1,273,229	0	0	0	17,569	06/25/2045	1FM..		
..01310T-AH-2	ALBERTSON'S HOLDING LLC TL B4 1L		08/25/21 ..	GOLDENTREE-BANK LOANS						298,567	298,008	291,822	0	0	2,702	0	2,702	0	294,525	0	4,043	4,043	0	08/25/2021	3FE..		
..01310T-AH-2	ALBERTSON'S HOLDING LLC TL B4 1L		08/25/21 ..	Redemption	100,000					48,492	48,492	47,485	0	0	1,007	0	1,007	0	48,492	0	0	0	0	08/25/2021	3FE..		
..01310T-AH-2	ALBERTSON'S HOLDING LLC 5.500% 08/25/21 ..		04/01/2016 ..	Redemption	100,000					875	875	862	857	0	.18	0	.18	0	875	0	0	0	12	08/25/2021	3FE..		
..01310T-AH-2	ALBERTSON'S HOLDING LLC 5.500% 08/25/21 ..		05/31/2016 ..	Security Withdraw						339,308	346,500	341,303	339,462	0	-(155)	0	-(155)	0	339,308	0	0	0	.809	08/25/2021	3FE..		
..02148J-AD-9	CIWALT 2006-39CB 1A4 6.000% 01/25/37 ..		06/01/2016 ..	Paydown						216,177	98,370	83,234	84,354	0	131,823	0	131,823	0	216,177	0	0	0	10,206	01/25/2037	1FM..		
..02376C-AP-0	AMERICAN AIRLINES TL B 1L		06/27/20 ..	GOLDENTREE-BANK LOANS						3,000	3,000	3,000	0	0	0	0	0	3,000	0	0	0	24	06/27/2020	3FE..			
..02376C-AP-0	AMERICAN AIRLINES AMERICAN AIRLINES 3.250% 06/27/20 ..		05/31/2016 ..	Security Withdraw						239,993	239,993	239,993	239,993	0	0	0	0	0	239,993	0	0	0	3,293	06/27/2020	3FE..		
..02376C-AS-4	AMCAR 2016-2 A1 0.750% 04/10/17 ..		04/28/23 ..	GOLDENTREE-BANK LOANS						119,550	120,000	119,100	0	0	-(2)	0	-(2)	0	119,098	0	452	452	12	04/28/2023	3FE..		
..02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35 ..		06/01/2016 ..	Paydown						68,050	68,050	67,848	65,606	0	2,445	0	2,445	0	68,050	0	0	0	1,495	09/25/2035	1FM..		
..02666A-AG-3	AHMR 2015-SFR1 XS 0.000% 04/17/52 ..		06/17/2016 ..	Paydown						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z..
..02666B-AG-1	AHMR 2015-SFR2 XS 0.000% 10/17/45 ..		04/01/2016 ..	Paydown						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2045	6Z..
..02666B-AG-1	AHMR 2015-SFR2 XS 0.000% 10/17/45 ..		04/22/2016 ..	Paydown						315,287	315,287	315,287	0	0	0	0	0	315,287	0	0	0	164	04/10/2017	1FM..			
..03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17 ..		06/08/2016 ..	Redemption	100,000					397,809	397,809	397,809	0	0	0	0	0	397,809	0	0	0	207	04/10/2017	1FE..			
..035242-AJ-7	ANHEUSER-BUSCH INBEV FIN 2.650% 02/01/21 ..		04/08/2016 ..	BANK of AMERICA SEC						3,089,370	3,000,000	2,990,610	0	0	314	0	314	0	2,990,924	0	.98,446	.98,446	17,225	02/01/2021	1FE..		
..03968M-AD-7	ARDAGH HOLDINGS USA INC 4.000% 12/17/19 ..		04/04/2016 ..	GOLDENTREE-BANK LOANS						469,626	465,524	464,052	0	0	227	0	227	0	465,476	0	4,151	4,151	6,695	12/17/2019	4FE..		
..03968M-AD-7	ARDAGH HOLDINGS USA INC 4.000% 12/17/19 ..		04/01/2016 ..	Redemption	100,000					1,196	1,196	1,185	1,184	0	.13	0	.13	0	1,196	0	0	0	15	12/17/2019	4FE..		
..04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17 ..		06/10/2016 ..	Paydown						241,379	241,379	0	0	0	0	0	241,379	0	0	0	280	04/10/2017	1FE..				
..04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17 ..		05/11/2016 ..	Redemption	100,000					188,745	188,745	188,745	0	0	0	0	0	188,745	0	0	0	65	04/10/2017	1FE..			
..04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16 ..		06/10/2016 ..	Paydown						1,166,841	1,166,841	1,166,841	0	0	0	0	0	1,166,841	0	0	0	5,381	11/10/2016	1FE..			
..04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16 ..		04/10/2016 ..	Redemption	100,000					737,027	737,027	737,027	0	0	0	0	0	737,027	0	0	0	2,498	11/10/2016	1FE..			
..05538B-AH-8	B/E AEROSPACE INC 4.000% 12/16/21 ..		04/11/2016 ..	GOLDENTREE-BANK LOANS						320,577	318,982	317,387	317,586	0	.57	0	.57	0	317,643	0	2,934	2,934	4,678	12/16/2021	3FE..		
..057224-BC-0	BAKER HUGHES INC 3.200% 08/15/21 ..		06/13/2016 ..	TENDER OFFER						3,760,280	3,572,000	3,565,079	3,567,529	0	.304	0	.304	0	3,567,833	0	192,447	192,447	93,666	08/15/2021	1FE..		
..05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35 ..		06/01/2016 ..	Paydown						179,989	179,989	179,398	0	600	0	600	0	179,989	0	0	0	3,987	09/25/2035	1FM..			
..05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35 ..		06/01/2016 ..	Paydown						202,981	201,308	201,606	0	1,375	0	1,375	0	202,981	0	0	0	5,319	11/25/2035	1FM..			
..05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35 ..		06/01/2016 ..	Paydown						310,908	304,422	307,506	0	3,401	0	3,401	0	310,908	0	0	0	7,238	11/25/2035	1FM..			
..05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35 ..		06/01/2016 ..	Paydown						77,771	74,004	75,778	0	1,993	0	1,993	0	77,771	0	0	0	1,884	08/25/2035	1FM..			
..05948K-FY-0	BOAA 2003-9 1C84 5.500% 11/25/33 ..		06/01/2016 ..	Paydown						84,059	84,059	80,309	81,840	0	2,220	0	2,220	0	84,059	0	0	0	1,853	11/25/2033	1FM..		
..05948K																											

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value														
..09227C-AM-3	BLACKBOARD INC 4.75% 10/04/18		04/01/2016	Redemption 100,000						.590	.590	.587	0	.4	0	.4	0	0	0	0	0	0	10/04/2018	4FE				
..09227C-AM-3	BLACKBOARD INC 4.75% 10/04/18		05/31/2016	Security Withdraw						231,829	231,229	231,771	0	.129	0	.129	0	0	0	0	0	0	0	10/04/2018	4FE			
..10138M-AG-0	BOTTLING GROUP LLC 5.500% 04/01/16		04/01/2016	Maturity						6,500,000	6,500,000	6,490,575	0	1,521	0	1,521	0	0	6,500,000	0	0	0	0	0	04/01/2016	1FE		
..10524M-AK-3	BRAND ENERGY & INFRASTRUCTURE 4.750%		11/26/20							359,703	364,257	357,427	.358,186	0	.408	0	.408	0	0	358,594	0	1,110	1,110	7,502	11/26/2020	4FE		
..10524M-AK-3	BRAND ENERGY & INFRASTRUCTURE 4.750%		04/01/2016	Redemption 100,000						.932	.932	.914	.916	0	.16	0	.16	0	0	0	0	0	0	0	11/26/2020	4FE		
..105340-AF-0	BRANDYWINE OPER PARTNERS 6.000% 04/01/16		04/01/2016	Maturity						2,070,000	2,070,000	2,108,606	2,070,913	0	.913	0	.913	0	0	2,070,000	0	0	0	0	0	04/01/2016	2FE	
..1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		06/01/2016	Paydown						12,636	12,636	7,392	4,943	0	7,693	0	7,693	0	0	12,636	0	0	0	0	0	01/25/2037	1FM	
..12506H-AB-2	CHARTER COMMUNICATIONS TL H 1L		08/24/21							468,825	470,000	467,806	0	0	1,147	0	1,147	0	0	468,954	0	0	0	0	0	08/24/2021	2FE	
..12506H-AC-0	CHARTER COMMUNICATIONS 3.500% 01/21/23		05/31/2016	Security Withdraw						467,806	470,000	468,825	468,297	0	.491	0	.491	0	0	467,806	0	0	0	0	0	01/21/2023	2FE	
..12512Y-AD-3	CDW LLC 3.250% 04/29/20		04/01/2016							1,809	1,809	1,805	1,804	0	.6	0	.6	0	0	1,809	0	0	0	0	0	04/29/2020	3FE	
..12512Y-AD-3	CDW LLC 3.250% 04/29/20		05/31/2016	Security Withdraw						696,354	702,207	696,184	696,135	0	.219	0	.219	0	0	696,354	0	0	0	0	0	04/29/2020	3FE	
..12527E-AB-4	CFORCE 2011-C1 A2 3.75% 04/15/44		04/01/2016	Paydown						14,188	14,188	14,360	14,177	0	.11	0	.11	0	0	14,188	0	0	0	0	0	04/15/2044	1FM	
..12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L		12/31/19							88,200	90,000	89,682	0	0	.219	0	.219	0	0	89,901	0	(1,701)	(1,701)	0	12/31/2019	3FE		
..12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS 3.750%		01/27/21							298	298	297	297	0	.1	0	.1	0	0	298	0	0	0	0	0	01/27/2021	3FE	
..12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS 3.750%		05/31/2016	Security Withdraw						117,807	118,225	118,077	117,896	0	(89)	0	(89)	0	0	117,807	0	0	0	0	0	01/27/2021	3FE	
..12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS 4.000%		04/01/2016							548	548	547	546	0	.2	0	.2	0	0	548	0	0	0	0	0	01/27/2021	3FE	
..12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS 4.000%		05/31/2016	Security Withdraw						216,691	217,529	217,258	216,879	0	(188)	0	(188)	0	0	216,691	0	0	0	0	0	01/27/2021	3FE	
..12651C-AB-6	COMPUTER SCIENCES 3.750% 10/29/22		04/01/2016							.588	.588	.585	.584	0	.3	0	.3	0	0	.588	0	0	0	0	0	10/29/2022	3FE	
..12651C-AB-6	COMPUTER SCIENCES 3.750% 10/29/22		05/31/2016	Security Withdraw						232,928	234,413	233,240	233,527	0	(274)	0	(274)	0	0	232,928	0	0	0	0	0	10/29/2022	3FE	
..12667G-AB-6	CIWALT 2005-13CB AB 5.500% 05/25/35		06/01/2016	Paydown						.93,624	.93,624	.79,151	.76,010	0	.18,157	0	.18,157	0	0	.93,624	0	0	0	0	0	05/25/2035	1FM	
..12667G-PV-9	CIWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2016	Paydown						122,268	122,268	79,029	71,486	0	.50,924	0	.50,924	0	0	122,268	0	0	0	0	0	07/25/2035	1FM	
..12667G-PW-7	CIWALT 2005-20CB 1A4 5.500% 07/25/35		06/01/2016	Paydown						583,068	583,068	376,869	358,324	0	.226,485	0	.226,485	0	0	583,068	0	0	0	0	0	07/25/2035	2FM	
..12667G-XD-7	CIWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2016	Paydown						249,714	249,714	234,038	229,514	0	.20,200	0	.20,200	0	0	249,714	0	0	0	0	0	08/25/2035	2FM	
..12668A-AL-9	CIWALT 2005-47CB A11 5.500% 10/25/35		06/01/2016	Paydown						739,672	739,672	427,860	391,644	0	.348,028	0	.348,028	0	0	739,672	0	0	0	0	0	10/25/2035	3FM	
..12668A-NW-1	CIWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2016	Paydown						105,610	105,610	78,009	73,055	0	.31,691	0	.31,691	0	0	105,610	0	0	0	0	0	10/25/2035	2FM	
..12668B-VF-4	CIWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2016	Paydown						.115,309	.115,309	32,108	26,074	0	.89,556	0	.89,556	0	0	.115,309	0	0	0	0	0	05/25/2036	1FM	
..12668G-AD-4	CIW 2006-S9 A4 5.794% 11/25/35		06/01/2016	Paydown						.15,100	.15,100	10,974	11,636	0	.3,463	0	.3,463	0	0	.15,100	0	0	0	0	0	11/25/2035	1FM	
..12668G-AF-9	CIW 2006-S9 A6 5.588% 08/25/36		06/01/2016	Paydown						.42,108	.42,108	33,081	34,736	0	.7,372	0	.7,372	0	0	.42,108	0	0	0	0	0	08/25/2036	1FM	
..12669A-JX-7	CIWHL 2005-24 A7 5.500% 11/25/35		06/01/2016	Paydown						.79,216	.79,216	46,449	45,930	0	.33,286	0	.33,286	0	0	.79,216	0	0	0	0	0	11/25/2035	1FM	
..12670B-AE-9	CIWHL 2007-S2 A5F 6.000% 05/25/37		06/01/2016	Paydown						14,279	14,279	12,274	12,274	0	.2,005	0	.2,005	0	0	14,279	0	0	0	0	0	05/25/2037	1FM	
..12768G-AB-7	CAESARS ENTERTAINMENT RESORT 7.000%		10/11/20							.599	.599	.596	.597	0	.2	0	.2	0	0	.599	0	0	0	0	0	10/11/2020	4FE	
..12768G-AB-7	CAESARS ENTERTAINMENT RESORT 7.000%		05/31/2016	Security Withdraw						.233,355	.234,016	.233,138	.233,303	0	.52	0	.52	0	0	.233,355	0	0	0	0	0	9,738	10/11/2020	4FE
..12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD 6.250%		05/08/21							.3,125	.3,125	.3,133	.3,131	0	(.6)	0	(.6)	0	0	.3,125	0	0	0	0	0	49	05/08/2021	4FE
..12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD 6.250%		05/08/21	Security Withdraw						.1,230,481	.1,228,125	.1,231,195	.1,230,648	0	(.167)	0	(.167)	0	0	.1,230,481	0	0	0	0	0	.45,628	05/08/2021	4FE
..13134M-BA-0	Calpine Corp TL B3 1L 10/09/19		06/07/2016							.129,330	.129,330	.126,697	.0	0	.13	0	.13	0	0	.126,710	0	0						

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
222372-AJ-3	COUNTRYWIDE FINANCIAL CORP 6.250% 05/15/16		05/15/2016	Maturity		1,000,000	1,000,000	585,000	962,964	0	37,036	0	37,036	0	1,000,000	0	0	0	31,250	05/15/2016	2FE	
225458-PR-3	CSFB 2005-4 244 5.500% 06/25/35		06/01/2016	Paydown	66,604	69,552	65,340	64,875	0	1,729	0	1,729	0	66,604	0	0	0	0	1,620	06/25/2035	1FM	
225470-VY-6	CSMC 2006-1 11P3 5.500% 01/25/36		06/01/2016	Paydown	27,112	27,112	26,095	26,398	0	713	0	713	0	27,112	0	0	0	0	643	01/25/2036	1FM	
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		06/01/2016	Paydown	166,469	166,469	168,127	167,267	0	(797)	0	(797)	0	166,469	0	0	0	0	2,510	01/10/2021	1FM	
23340D-AH-5	DTZ US BORROWER LLC 4.250% 09/04/21		05/23/2016		1,463	1,463	1,455	1,455	0	7	0	7	0	1,463	0	0	0	0	16	11/04/2021	4FE	
23340D-AH-5	DTZ US BORROWER LLC 4.250% 11/04/21		05/31/2016	Security Withdraw	577,997	580,613	577,709	577,823	0	175	0	175	0	577,997	0	0	0	0	12,592	11/04/2021	4FE	
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2016	Paydown	148,247	148,247	135,572	134,805	0	13,441	0	13,441	0	148,247	0	0	0	0	3,457	02/25/2036	1FM	
25674D-AE-3	DOLLAR TREE INC 3.500% 06/11/22		04/15/2016		586	586	586	586	0	0	0	0	0	586	0	0	0	0	6	06/11/2022	3FE	
25674D-AE-3	DOLLAR TREE INC 3.500% 06/11/22		05/31/2016	Security Withdraw	161,558	161,558	161,558	161,558	0	0	0	0	0	161,558	0	0	0	0	2,966	06/11/2022	3FE	
26779U-AG-2	DYNACAST INTERNATIONAL LLC 4.500% 01/28/22		04/01/2016	Redemption	100,0000	863	863	854	852	0	11	0	11	0	863	0	0	0	0	10	01/28/2022	4FE
26779U-AG-2	DYNACAST INTERNATIONAL LLC 4.500% 01/28/22		05/31/2016	Security Withdraw	337,122	341,550	338,135	337,378	0	(256)	0	(256)	0	337,122	0	0	0	0	5,294	01/28/2022	4FE	
26852B-AK-5	EIG INVESTORS CORP (ENDURANCE) 6.230%		11/09/19	Redemption	100,0000	9,421	9,421	9,409	9,379	0	42	0	42	0	9,421	0	0	0	0	219	11/09/2019	4FE
26852B-AK-5	EIG INVESTORS CORP (ENDURANCE) 6.230%		05/31/2016	Security Withdraw	442,439	445,599	445,042	443,631	0	(1,192)	0	(1,192)	0	442,439	0	0	0	0	17,881	11/09/2019	4FE	
29088U-AC-1	EMERALD EXPOSITIONS HOLDING 4.750% 06/17/20		04/01/2016	Redemption	100,0000	1,998	1,998	1,998	1,998	0	0	0	0	1,998	0	0	0	0	24	06/17/2020	4FE	
29088U-AC-1	EMERALD EXPOSITIONS HOLDING 4.750% 06/17/20		05/31/2016	Security Withdraw	695,996	695,996	695,996	695,996	0	0	0	0	0	695,996	0	0	0	0	15,244	06/17/2020	4FE	
291010-AE-9	ENVISION HEALTHCARE CORP LOAN 4.500% 10/28/22		04/01/2016	Redemption	100,0000	413	413	408	408	0	4	0	4	0	413	0	0	0	0	5	10/28/2022	4FE
291010-AE-9	ENVISION HEALTHCARE CORP LOAN 4.500% 10/28/22		05/31/2016	Security Withdraw	162,621	164,588	162,942	162,894	0	(273)	0	(273)	0	162,621	0	0	0	0	4,444	10/28/2022	4FE	
29364N-AL-2	ENTERGY MISSISSIPPI INC 6.250% 04/01/34		06/13/2016	Call	5,017,600	4,900,000	4,877,607	4,881,448	0	267	0	267	0	4,881,714	0	135,886	135,886	0	214,375	04/01/2034	1FE	
29446B-AN-6	EQUINIX 4.000% 01/08/23		05/31/2016	Security Withdraw	289,307	290,000	289,275	0	0	32	0	32	0	289,307	0	0	0	0	4,253	01/08/2023	4FE	
32007U-BE-8	FIRST DATA CORP TL B 1L 400.00% 03/24/21		05/31/2016	Security Withdraw	34,988	34,988	34,792	34,705	0	0	0	0	0	34,988	0	0	0	0	263	03/24/2021	3FE	
32007U-BJ-7	FIRST DATA CORP 4.443% 03/24/18		05/31/2016	Security Withdraw	131,920	133,202	131,703	0	0	216	0	216	0	131,920	0	0	0	0	2,653	03/24/2018	3FE	
32007U-BL-2	FIRST DATA CORP TL B1 1L 09/24/18		06/02/2016		700,875	700,000	690,315	0	0	1,219	0	1,219	0	691,534	0	9,341	9,341	0	0	9,341	09/24/2018	3FE
32007U-BL-2	FIRST DATA CORP 3.943% 09/24/18		05/31/2016	Security Withdraw	690,315	686,000	688,854	0	0	1,461	0	1,461	0	690,315	0	0	0	0	15,829	09/24/2018	3FE	
32007U-BN-8	FIRST DATA CORP 4.193% 07/10/22		05/31/2016	Security Withdraw	490,484	495,000	491,288	491,156	0	(673)	0	(673)	0	490,484	0	0	0	0	11,359	07/10/2022	4FE	
32051G-SB-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		06/01/2016	Paydown	95,256	95,256	90,655	88,958	0	6,298	0	6,298	0	85,256	0	0	0	0	2,185	08/25/2035	3FM	
32051G-SB-7	FHASI 2005 FA5 3A1 5.500% 08/25/35		06/01/2016	Paydown	14,375	17,427	15,500	15,240	0	(865)	0	(865)	0	14,375	0	0	0	0	434	08/25/2035	3FM	
33818X-AD-2	FITNESS & SPORTS CLUBS LLC 5.500% 07/01/20		05/06/2016	Redemption	100,0000	5,276	5,276	5,223	5,386	0	(9)	0	(9)	0	5,376	0	(100)	(100)	94	07/01/2020	4FE	
33818X-AD-2	FITNESS & SPORTS CLUBS LLC 5.500% 07/01/20		05/31/2016	Security Withdraw	246,923	242,463	240,038	247,497	0	(574)	0	(574)	0	246,923	0	0	0	0	6,668	07/01/2020	4FE	
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		04/21/2016	JEFFERIES & CO	17,355,980	17,000,000	17,000,000	0	0	0	0	0	0	17,000,000	0	355,980	355,980	0	150,093	01/08/2019	2FE	
361856-DX-5	G.865% 09/25/34		06/01/2016	Paydown	207,914	207,914	213,051	212,849	0	(4,935)	0	(4,935)	0	207,914	0	0	0	0	5,061	09/25/2034	1FM	
3622M1-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2016	Paydown	31,406	31,406	29,920	30,278	0	1,129	0	1,129	0	31,406	0	0	0	0	749	05/25/2037	2FM	
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2016	Paydown	50,944	50,944	50,968	50,457	0	486	0	486	0	50,944	0	0	0	0	1,209	02/25/2036	3FM	
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2016	Paydown	34,397	34,397	32,742	33,365	0	1,032	0	1,032	0	34,397	0	0	0	0	680	09/25/2035	1FM	
36740U-AB-8	GATES GLOBAL LLC 4.250% 07/03/21		04/01/2016	Redemption	100,0000	456	456	451	450	0	6	0	6	0	456	0	0	0	0	5	07/03/2021	4FE
36740U-AB-8	GATES GLOBAL LLC 4.250% 07/03/21		05/31/2016	Security Withdraw	174,652	176,926	175,157	174,626	0	25	0	25	0	174,652	0	0	0	0	3,050	07/03/2021	4FE	
	GLOBAL PAYMENTS INC TL B 1L 3.943% 04/22/23																					
37943V-BD-4	GOOGLE INC 3.625% 05/19/21		05/31/2016	Security Withdraw	711,456	715,000	711,425	0	0	31	0	31	0	711,456	0	0	0	0	5,719	04/22/2023	3FE	
38259P-AB-8	GOOGLE INC 3.625% 05/19/21		04/27/2016	Taxable Exchange	7,711,410	7,000,000	6,947,980	6,969,350	0	1,740	0	1,740	0	6,971,090	0	740,320	740,320	111,368	05/19/2021	1FE		
39154																						

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		06/20/2016	Redemption 100,000						.148,201	.148,201	0	0	0	.148,201	0	0	0	.395	02/21/2017	1FE	
.404122-AS-2	HCA INC TL B6 1L 3.685% 03/18/23		04/06/2016	GOLDENTREE-BANK LOANS						.115,288	.115,000	.114,713	0	0	.114,713	0	0	.574	.59	03/18/2023	3FE	
.404122-AS-2	HCA INC TL B6 1L 3.685% 03/18/23		05/31/2016	Security Withdraw						.334,179	.335,000	.334,163	0	0	.334,179	0	0	0	.3,486	03/18/2023	3FE	
.410346-AN-0	HANESBRANDS INC 3.250% 04/29/22		04/01/2016							.584	.584	.584	0	0	0	.584	0	0	0	.5	04/29/2022	2FE
.410346-AN-0	HANESBRANDS INC 3.250% 04/29/22		05/31/2016	Security Withdraw						.231,456	.231,456	.231,456	0	0	.231,456	0	0	0	.3,218	04/29/2022	2FE	
.42206J-AN-2	HD SUPPLY INC 3.750% 08/13/21		04/01/2016							.594	.594	.593	0	0	.594	0	0	0	.6	08/13/2021	3FE	
.42206J-AN-2	HD SUPPLY INC 3.750% 08/13/21		05/31/2016	Security Withdraw						.235,688	.236,335	.236,039	0	0	.235,688	0	0	0	.3,767	08/13/2021	3FE	
.43147D-AF-2	HILL-ROM HOLDINGS 3.500% 09/08/22		04/01/2016							.1,175	.1,175	.1,179	0	0	.1,175	0	0	0	10	09/08/2022	3FE	
.43147D-AF-2	HILL-ROM HOLDINGS 3.500% 09/08/22		05/31/2016	Security Withdraw						.437,803	.438,275	.438,608	0	0	.437,803	0	0	0	.9,119	09/08/2022	3FE	
.432890-AC-7	HILTON WORLDWIDE FINANCE LLC 3.500% 10/26/20		05/31/2016	Security Withdraw						.455,265	.459,229	.454,180	0	0	.455,265	0	0	0	.9,554	10/26/2020	3FE	
.44969C-AT-7	IMS HEALTH INC 3.500% 03/17/21		05/31/2016	Security Withdraw						.550,242	.561,407	.547,372	0	0	.550,242	0	0	0	.11,680	03/17/2021	3FE	
.45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2016	Paydown						.81,523	.90,610	.77,081	0	0	.81,523	0	0	0	.2,821	02/25/2036	1FM	
.45673D-AE-2	INFORMATICA LLC 4.250% 08/05/22		04/01/2016							.1,175	.1,175	.1,172	0	0	.1,175	0	0	0	.21	08/05/2022	4FE	
.45673D-AE-2	INFORMATICA LLC 4.250% 08/05/22		05/31/2016	Security Withdraw						.465,066	.467,650	.466,481	0	0	.465,066	0	0	0	.9,915	08/05/2022	4FE	
.45673D-AE-2	INFORMATICA LLC TL B 1L 08/06/22		06/15/2016	GOLDENTREE-BANK LOANS						.98,682	.100,000	.99,448	0	0	.99,765	0	(1,083)	(1,083)	0	08/06/2022	4FE	
.466177-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2016	Paydown						.45,659	.45,659	.45,633	0	0	.45,659	0	0	0	.745	03/15/2063	1FE	
.466247-JU-8	JPMIT 2004-2 44A 5.500% 11/25/34		06/01/2016	Paydown						.12,301	.12,347	.12,351	0	0	.12,301	0	0	0	.281	11/25/2034	1FM	
.466247-ZO-8	JPMIT 2005-S3 1A3 5.750% 01/25/36		06/01/2016	Paydown						.368,133	.368,255	.328,008	0	0	.368,133	0	0	0	.9,030	01/25/2036	2FM	
.466285-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2016	Paydown						.49,164	.49,164	.31,604	0	0	.49,164	0	0	0	.704	07/25/2036	1FM	
.466285-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2016	Paydown						.27,096	.27,096	.17,925	0	0	.27,096	0	0	0	.388	07/25/2036	1FM	
.46636D-AC-0	JPNCC 2011-C4 A2 3.341% 07/15/46		04/01/2016	Paydown						.200,819	.200,819	.201,123	0	0	.200,819	0	0	0	.3,261	07/15/2046	1FM	
.47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV 4.250% 08/06/22		05/12/2016	GOLDENTREE-BANK LOANS						.24,875	.25,000	.24,875	0	(27)	.24,871	0	.64	.64	.350	08/06/2022	4FE	
.47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV 4.250% 08/06/22		04/01/2016	Redemption 100,000						.1,475	.1,475	.1,468	0	0	.1,475	0	0	0	16	08/06/2022	4FE	
.47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV 4.250% 08/06/22		05/31/2016	Security Withdraw						.556,223	.560,575	.557,772	0	(701)	.556,223	0	0	0	.6,883	08/06/2022	4FE	
.47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L 08/18/22		06/10/2016	GOLDENTREE-BANK LOANS						.24,938	.25,000	.24,806	0	0	.24,885	0	.53	.53	.9	08/18/2022	4FE	
.47579S-AP-5	JELD-WEN ESCROW CORP 5.250% 10/15/21		04/01/2016	Redemption 100,000						.2,294	.2,294	.2,294	0	0	.2,294	0	0	0	.30	10/15/2021	4FE	
.47579S-AP-5	JELD-WEN ESCROW CORP 5.250% 10/15/21		05/31/2016	Security Withdraw						.895,760	.906,317	.899,535	0	(342)	.895,760	0	0	0	.20,222	10/15/2021	4FE	
.48562R-AH-2	KAR AUCTION SERVICES INC TL B3 1L 03/09/23		06/13/2016							.536	.536	.531	0	0	.536	0	0	0	.0	03/09/2023	3FE	
.48562R-AH-2	KAR AUCTION SERVICES INC 4.250% 03/09/23		04/04/2016	GOLDENTREE-BANK LOANS						.80,100	.80,000	.79,200	0	0	.79,203	0	.897	.897	(42)	03/09/2023	3FE	
.48562R-AH-2	KAR AUCTION SERVICES INC 4.250% 03/09/23		05/31/2016	Security Withdraw						.232,704	.235,000	.232,650	0	0	.232,704	0	0	0	.2,977	03/09/2023	3FE	
.50179U-AB-9	US LBM HOLDINGS LLC 6.250% 08/20/22		04/01/2016							.900	.900	.882	0	0	.900	0	0	0	.14	08/20/2022	4FE	
.50179U-AB-9	US LBM HOLDINGS LLC 6.250% 08/20/22		05/31/2016	Security Withdraw						.351,662	.358,200	.351,036	0	0	.351,662	0	0	0	.10,137	08/20/2022	4FE	
.50218K-AB-4	LIFE TIME FITNESS INC 4.250% 06/10/22		04/01/2016							.1,475	.1,475	.1,468	0	0	.1,475	0	0	0	.16	06/10/2022	4FE	
.50218K-AB-4	LIFE TIME FITNESS INC 4.250% 06/10/22		05/31/2016	Security Withdraw						.580,807	.585,575	.582,647	0	(624)	.580,807	0	0	0	.13,964	06/10/2022	4FE	
.52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		06/17/2016							.193,407	.193,407	.193,407	0	0	.193,407	0	0	0	.107	06/19/2017	1FE	
.52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		06/01/2016	Paydown						.42,492	.55,656	.45,925	0	(4,376)	.42,492	0	0	0	.1,266	01/25/2037	3FM	
.52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2016	Paydown						.3	.20,041	.15,746	0	(17,052)	0	0	0	0	.475	11/25/2036	4FM	
.52729K-AM-8	LEVEL 3 FINANCING INC 3.500% 05/31/22		05/31/2016	Security Withdraw						.704,164	.710,000	.705,400	0	(268)	.704,164	0	0	0	.18,708	05/31/2022	3FE	
.55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		04/29/2016	Redemption 100,000						.1,347	.1,347	.1,303	0	0	.1,347	0	0	0	.12	11/19/2021	4FE	
.55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		05/31/2016	Security Withdraw						.450,743	.469,852	.450,754	0	0	.450,743	0	0	0	.10,555	11/19/2021	4FE	

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ 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							
..55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 4.000% 04/07/23		05/01/2016	Security Withdraw		478,808	480,000	478,800	0	0	8	0	8	0	478,808	0	0	0	3,307	04/07/2023	4FE
..55314N-AD-6	MKS INSTRUMENTS INC TL B 1L 04/29/23		06/09/2016	GOLDENTREE-BANK LOANS		79,551	79,551	78,760	0	0	(4)	0	(4)	0	78,756	0	796	796	0	04/29/2023	3FE
..55314N-AD-6	MKS INSTRUMENTS INC TL B 1L 04/29/23		06/09/2016	Redemption 100,0000		5,449	5,449	5,395	0	0	54	0	54	0	5,449	0	0	0	0	04/29/2023	3FE
..55314N-AD-6	MKS INSTRUMENTS INC TL B 1L 4.750% 04/29/23		05/31/2016	Security Withdraw		84,154	85,000	84,150	0	0	4	0	4	0	84,154	0	0	0	908	04/29/2023	3FE
..55328H-AB-7	MULTIPLAN TL B 1L 03/31/21		06/10/2016	Redemption 100,0000		725,000	725,000	725,906	0	0	(906)	0	(906)	0	725,000	0	0	0	0	03/31/2021	4FE
..55377G-AE-3	EMI MUSIC 4.000% 08/20/22		04/01/2016	Redemption 100,0000		688	688	686	0	0	2	0	2	0	688	0	0	0	7	08/20/2022	3FE
..55377G-AE-3	EMI MUSIC 4.000% 08/20/22		05/31/2016	Security Withdraw		273,003	273,625	272,941	0	0	36	0	36	0	273,003	0	0	0	4,956	08/20/2022	3FE
..56356X-AC-3	MANITOWOC FOODSERVICE INC TL B 1L 03/03/23		06/24/2016	Redemption 100,0000		1,487	1,487	1,458	0	0	29	0	29	0	1,487	0	0	0	0	03/03/2023	4FE
..56356X-AC-3	MANITOWOC FOODSERVICE INC 5.750% 03/04/23		04/29/2016	Redemption 100,0000		2,231	2,231	2,186	0	0	45	0	45	0	2,231	0	0	0	6	03/04/2023	4FE
..56356X-AC-3	MANITOWOC FOODSERVICE INC 5.750% 03/04/23		05/31/2016	Security Withdraw		139,987	142,769	139,914	0	0	73	0	73	0	139,987	0	0	0	2,720	03/04/2023	4FE
..56523P-AD-6	KEURIG GREEN MOUNTAIN INC. TL B 1L 03/03/23		06/14/2016	GOLDENTREE-BANK LOANS		230,713	230,000	230,568	0	0	(17)	0	(17)	0	230,551	0	161	161	0	03/03/2023	3FE
..56523P-AD-6	KEURIG GREEN MOUNTAIN INC. 5.250% 03/03/23		05/31/2016	Security Withdraw		706,919	714,933	706,710	0	0	209	0	209	0	706,919	0	0	0	10,318	03/03/2023	3FE
..58063V-AH-6	MCGRAW-HILL GLOBAL ED TL 1L 5.000% 05/04/22		05/13/2016	GOLDENTREE-BANK LOANS		95,000	95,000	94,525	0	0	0	0	0	0	94,525	0	475	475	26	05/04/2022	4FE
..594918-BL-7	MICROSOFT CORP 4.450% 11/03/45		04/08/2016	MARKET AXESS		2,252,560	2,000,000	1,993,100	1,993,011	0	90	0	90	0	1,993,101	0	259,459	259,459	39,556	11/03/2045	1FE
..59514U-AW-8	MICROSEMI TL B 1L 01/15/23		06/29/2016	Redemption 100,0000		54,254	54,254	52,695	0	0	1,559	0	1,559	0	54,254	0	0	0	0	01/15/2023	3FE
..60467M-AB-7	MIRANT CORP 9.125% 06/30/17		06/30/2016	Redemption 100,0000		3,347,092	3,347,092	3,415,671	3,305,877	0	41,215	0	41,215	0	3,347,092	0	0	0	152,711	06/30/2016	5AM
..60945L-AP-0	MONITRONICS INTERNATIONAL INC 4.500% 04/09/22		04/01/2016	Redemption 100,0000		932	932	928	925	0	8	0	8	0	932	0	0	0	11	04/09/2022	4FE
..60945L-AP-0	MONITRONICS INTERNATIONAL INC 4.500% 04/09/22		05/31/2016	Security Withdraw		365,924	369,265	367,418	366,292	0	(368)	0	(368)	0	365,924	0	0	0	7,062	04/09/2022	4FE
..61749E-AF-4	MORGAN STANLEY 2006-12X5 A5A 6.092% 10/25/36	G	06/01/2016	Paydown		50,994	50,994	34,537	31,535	0	19,460	0	19,460	0	50,994	0	0	0	513	10/25/2036	1FM
..61751D-AH-7	MSM 2006-17X5 A5W 5.941% 10/25/46		05/01/2016	Paydown		79,223	50,336	43,979	35,244	0	35,244	0	35,244	0	79,223	0	0	0	1,527	10/25/2046	1FM
..61752R-AL-6	MSM 2007-3X5 245 6.207% 01/25/47		06/01/2016	Paydown		14,963	14,963	9,666	9,505	0	5,458	0	5,458	0	14,963	0	0	0	250	01/25/2047	1FM
..627048-AK-7	MURRAY ENERGY CORPORATION 7.500% 04/16/20		05/23/2016	Redemption 100,0000		1,264	1,264	1,254	1,248	0	16	0	16	0	1,264	0	0	0	24	04/16/2020	6FE
..627048-AK-7	MURRAY ENERGY CORPORATION 7.500% 04/16/20		05/31/2016	Security Withdraw		453,028	466,344	454,522	453,001	0	26	0	26	0	453,028	0	0	0	13,190	04/16/2020	6FE
..628783-AT-9	NBTY INC TL B 1L 5.000% 05/05/23		05/31/2016	Security Withdraw		437,490	440,000	437,800	0	0	(310)	0	(310)	0	437,490	0	0	0	1,589	05/05/2023	4FE
..62942K-AA-4	NPPMT 2013-1 A1 3.250% 07/25/43		06/01/2016	Paydown		126,563	123,399	123,467	0	0	3,096	0	3,096	0	126,563	0	0	0	1,720	07/25/2043	1FM
..64072U-AB-8	CSC HOLDINGS LLC 5.000% 10/09/22		05/31/2016	Security Withdraw		751,780	765,000	753,525	753,055	0	(1,275)	0	(1,275)	0	751,780	0	0	0	19,975	10/09/2022	3FE
..65538R-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2016	Paydown		143,300	143,300	119,166	111,466	0	31,834	0	31,834	0	143,300	0	0	0	4,010	03/25/2047	1FM
..67053N-AB-0	NUMERICABLE US LLC 4.500% 05/21/20		04/15/2016	Redemption 100,0000		131,672	131,672	126,781	0	0	4,891	0	4,891	0	131,672	0	0	0	966	05/21/2020	4FE
..67053N-AC-8	NUMERICABLE US LLC 4.500% 05/21/20		04/15/2016	Redemption 100,0000		152,199	152,199	146,545	0	0	5,654	0	5,654	0	152,199	0	0	0	1,117	05/21/2020	4FE
..67053N-AD-6	NUMERICABLE US LLC 4.563% 07/31/22		04/29/2016	Redemption 100,0000		1,100	1,100	1,097	1,095	0	5	0	5	0	1,100	0	0	0	25	07/31/2022	4FE
..67053N-AD-6	NUMERICABLE US LLC 4.563% 07/31/22		05/31/2016	Security Withdraw		435,180	437,800	436,706	435,830	0	(650)	0	(650)	0	435,180	0	0	0	11,798	07/31/2022	4FE
..67053N-AG-9	NUMERICABLE US LLC TL B 1L 5.000% 01/15/24		05/31/2016	Security Withdraw		405,939	410,000	405,900	0	0	39	0	39	0	405,939	0	0	0	2,619	01/15/2024	4Z
..674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		05/11/2016	JEFFERIES & CO		1,720,000	2,000,000	1,400,000	1,401,534	0	23,478	0	23,478	0	1,425,012	0	294,988	294,988	92,049	03/15/2022	5FE
..677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/01/2016	Maturity		1,300,000	1,300,000	1,361,451	1,326,856	0	(26,856)	0	(26,856)	0	1,300,000	0	0	0	39,000	06/01/2016	2FE
..68218E-AB-0	ON SEMICONDUCTOR CORP TL B 1L 5.250% 03/31/23		05/31/2016	Security Withdraw		344,810	350,000	344,750	0	0	60	0	60	0	344,810	0	0	0	3,114	03/31/2023	3FE
..69353F-AM-6	PQ TL B 1L 5.750% 11/04/22		05/31/2016	Security Withdraw		143,555	145,000	143,550	0	0	5	0	5	0	143,555	0	0	0	625	11/04/2022	4FE

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
70966V-AF-3	PENTON BUSINESS MEDIA INC/KS 4.750%		10/03/19	Security Withdraw		354,450	356,777	354,993	354,478	0	(28)	0	(28)	0	354,450	0	0	0	7,202	10/03/2019	4FE	
71344B-CG-1	PEPSICO INC 2.750% 03/01/23		04/06/2016	KEY BANC-MCDONALD Redemption 100,0000		3,123,840	3,000,000	2,997,120	2,997,796	0	89	0	89	0	2,997,886	0	125,954	50,417	03/01/2023	1FE		
730200-AD-7	PINNACLE ENTERTAINMENT TL B 1L 3.750%		04/28/23	Security Withdraw		1,600	1,600	1,596	0	0	4	0	4	0	1,600	0	0	0	0	0	04/28/2023	3FE
730200-AD-7	PINNACLE ENTERTAINMENT TL B 1L 3.750%		04/28/23	Security Withdraw		58,254	58,400	58,254	0	0	0	0	0	0	58,254	0	0	0	201	04/28/2023	3FE	
74036Y-AF-5	PRECYSE T 1L 6.500% 10/19/22		04/29/2016	GOLDENTREE-BANK LOANS		98,750	100,000	98,500	0	0	(15)	0	0	(15)	98,485	0	265	54	10/19/2022	4FE		
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/06/2016	MORGAN STANLEY FIXED INC		2,072,940	2,000,000	1,992,800	1,993,121	0	262	0	262	0	1,993,383	0	79,557	79,557	32,775	05/20/2025	1FE	
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2016	Paydown		6,343	10,553	8,828	9,124	0	(2,781)	0	(2,781)	0	6,343	0	0	0	276	06/25/2036	3FM	
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR 3.500%		12/11/20	Redemption 100,0000		1,855	1,855	1,855	0	0	0	0	0	0	1,855	0	0	0	16	12/11/2020	2FE	
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR 3.500%		12/11/20	Security Withdraw		732,581	732,581	732,581	732,581	0	0	0	0	0	732,581	0	0	0	8,048	12/11/2020	2FE	
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2016	Paydown		7,736	7,736	4,214	4,132	0	3,604	0	3,604	0	7,736	0	0	0	183	04/25/2037	1FM	
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2016	Paydown		42,860	42,860	25,222	22,762	0	20,098	0	20,098	0	42,860	0	0	0	1,011	04/25/2037	1FM	
76111B-ID-7	RALI 2005-QS16 1A4 5.750% 11/25/35		06/01/2016	Paydown		552,988	683,725	618,949	623,048	0	(70,061)	0	(70,061)	0	552,988	0	0	0	17,493	11/25/2035	3FM	
76111B-QX-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2016	Paydown		34,315	41,653	34,324	35,630	0	(1,314)	0	(1,314)	0	34,315	0	0	0	1,045	03/25/2036	1FM	
76112H-AD-9	RAST 2006-ACB8 A4 6.000% 09/25/36		06/01/2016	Paydown		175,052	235,549	163,545	156,622	0	18,430	0	18,430	0	175,052	0	0	0	7,062	09/25/2036	1FM	
76857M-AG-0	RIVERBED TECHNOLOGIES 5.750% 04/24/22		04/08/2016	Redemption 100,0000		3,965	3,965	3,975	3,964	0	(9)	0	(9)	0	3,955	0	10	10	60	04/24/2022	4FE	
76857M-AG-0	RIVERBED TECHNOLOGIES 5.750% 04/24/22		05/31/2016	Security Withdraw		225,789	226,822	226,774	226,246	0	(457)	0	(457)	0	225,789	0	0	0	6,791	04/24/2022	4FE	
76857M-AG-0	RIVERBED TECHNOLOGIES TL B 1L		06/01/2016	GOLDENTREE-BANK LOANS		226,774	226,822	225,789	0	0	982	0	982	0	226,771	0	3	3	0	04/27/2022	4FE	
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		04/01/2016	Redemption 100,0000		1,214	1,214	1,196	1,235	0	(2)	0	(2)	0	1,233	0	(19)	(19)	15	06/20/2019	4FE	
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		05/31/2016	Security Withdraw		480,570	473,419	466,318	481,556	0	(986)	0	(986)	0	480,570	0	0	0	10,718	06/20/2019	4FE	
78404X-AG-0	SBA TELECOMMUNICATIONS INC 3.250% 06/10/22		04/01/2016	Redemption 100,0000		1,475	1,475	1,462	1,461	0	14	0	14	0	1,475	0	0	0	15	06/10/2022	4FE	
78404X-AG-0	SBA TELECOMMUNICATIONS INC 3.250% 06/10/22		05/31/2016	Security Withdraw		579,789	585,575	580,451	579,994	0	(206)	0	(206)	0	579,789	0	0	0	9,198	06/10/2022	4FE	
78412F-AP-9	SESI LLC 7.125% 12/15/21		06/09/2016	STIFEL NICHOLAS		1,440,000	1,500,000	1,335,000	1,353,233	0	8,670	0	8,670	0	1,361,903	0	78,097	78,097	53,141	12/15/2021	4FE	
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000%		10/01/2016	Redemption 100,0000		322,277	334,893	332,040	331,814	0	117	0	117	0	332,323	0	(10,046)	(10,046)	6,791	10/01/2021	3FE	
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000%		10/01/2016	Security Withdraw		1,641	1,641	1,632	1,633	0	8	0	8	0	1,641	0	0	0	25	10/01/2021	3FE	
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000%		10/01/2016	Redemption 100,0000		309,494	314,006	308,519	308,750	0	289	0	289	0	309,494	0	0	0	11,017	10/01/2021	3FE	
78466D-AD-6	SS&C TECHNOLOGIES 4.000% 07/08/22		05/31/2016	Redemption 100,0000		14,816	14,816	14,742	14,722	0	94	0	94	0	14,816	0	0	0	205	07/08/2022	3FE	
78466D-AD-6	SS&C TECHNOLOGIES 4.000% 07/08/22		05/31/2016	Security Withdraw		435,285	438,664	436,471	435,868	0	(583)	0	(583)	0	435,285	0	0	0	10,467	07/08/2022	3FE	
78466D-AW-4	SS&C TECHNOLOGIES 4.000% 07/08/22		05/31/2016	Redemption 100,0000		5,080	5,080	5,054	5,047	0	33	0	33	0	5,080	0	0	0	160	07/08/2022	3FE	
78466D-AW-4	SS&C TECHNOLOGIES 4.000% 07/08/22		05/31/2016	Security Withdraw		59,838	60,303	60,001	59,916	0	(78)	0	(78)	0	59,838	0	0	0	1,219	07/08/2022	3FE	
78571Y-AQ-3	SABRE GLBL INC 4.000% 02/19/19		04/01/2016	Redemption 100,0000		1,173	1,173	1,171	1,169	0	4	0	4	0	1,173	0	0	0	12	02/19/2019	4FE	
78571Y-AQ-3	SABRE GLBL INC 4.000% 02/19/19		05/31/2016	Security Withdraw		452,435	454,133	452,754	452,358	0	77	0	77	0	452,435	0	0	0	10,748	02/19/2019	4FE	
78709W-AD-9	SCIENCE APPLICATIONS INTL CORP 3.750%		05/04/2022	Security Withdraw		436,436	438,852	437,755	436,885	0	(449)	0	(449)	0	436,436	0	0	0	9,737	05/04/2022	3FE	
802840-AA-9	SDART 2015-5 A1 0.550% 10/17/16		04/16/2016	Paydown		8,018	8,018	8,018	8,018	0	0	0	0	0	8,018	0	0	0	15	10/17/2016	1FE	
80875A-AJ-0	SGMS ESCROW CORP(SCIENTIFIC GA SCIENTIFIC		04/01/2016	Redemption 100,0000		140	140	139	139	0	1	0	1	0	140	0	0	0	3	10/18/2020	3FE	
80875A-AJ-0	GAMES 6.000% 10/18/20		05/31/2016	Security Withdraw		54,145	54,581	54,308	54,257	0	(111)	0	(111)	0	54,145	0	0	0	2,229	10/18/2020	3FE	
81745D-AE-7	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2016	Paydown		262,267	262,267	257,718	258,241	0	4,026	0	4,026	0	262,267	0	0	0	3,633	07/25/2043	1FM	
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		06/01/2016	Paydown		399,218	388,302	389,167	390,052	0	10,052	0	10,052	0	399,218	0	0	0	5,010	06/25/2043	1FM	
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2016	Paydown		175,539	175,539	170,711	171,395	0	4,144	0	4,144	0	175,539	0	0	0	2,585	09/25/2043	1FM	

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain/ Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		04/08/2016	WELLS FARGO		.5,220,500	5,000,000	4,989,850	0	0	.67	0	.67	0	4,989,917	0	.230,583	.230,583	.41,250	01/15/2026	1FE	
.83417U-AC-0	SOLAR WINDS INC TL 1L 6.500% 02/05/23		05/31/2016	Security Withdraw		.352,118	.370,000	.351,500	0	0	.618	0	.618	0	.352,118	0	.0	.0	.9,019	02/05/2023	4FE	
.85527P-AB-5	HANSON BUILDING PRODUCTS NA 6.500% 03/13/22		04/26/2016			.72,488	.72,488	.70,675	.70,286	0	.2,201	0	.2,201	0	.72,488	0	.0	.0	.1,527	03/13/2022	4FE	
.85527P-AB-5	HANSON BUILDING PRODUCTS NA 6.500% 03/13/22		05/31/2016	Security Withdraw		.271,006	.279,851	.272,855	.271,352	0	.(346)	0	.(346)	0	.271,006	0	.0	.0	.7,731	03/13/2022	4FE	
.85769E-AG-6	STATION CASINOS LLC TL B 1L 03/01/20		06/08/2016			.422,114	.422,114	.411,977	0	0	.10,137	0	.10,137	0	.422,114	0	.0	.0	.0	03/01/2020	4FE	
.85769E-AG-6	STATION CASINOS LLC 4.250% 03/02/20		04/01/2016	Redemption	100,0000	.1,207	.1,207	.1,192	.1,191	0	.16	0	.16	0	.1,207	0	.0	.0	.17	03/02/2020	4FE	
.85769E-AG-6	STATION CASINOS LLC 4.250% 03/02/20		05/31/2016	Security Withdraw		.411,977	.411,977	.422,114	.410,392	.411,268	0	.709	0	.709	0	.411,977	0	.0	.0	.13,881	03/02/2020	4FE
.863579-AM-0	SARM SER 2004-12 CL 1A2 2.85% 09/25/34		06/01/2016	Paydown		.7,409	.7,409	.6,543	.6,752	0	.657	0	.657	0	.7,409	0	.0	.0	.84	09/25/2034	1FM	
.863579-CB-2	SARM SER 2004-14 CL 1A 2.874% 10/25/34		06/01/2016	Paydown		.55,732	.55,732	.47,601	.49,424	0	.6,308	0	.6,308	0	.55,732	0	.0	.0	.626	10/25/2034	1FM	
.86359A-05	SASC 2003-28X5 A5 6.044% 09/25/33		06/01/2016	Paydown		.152,186	.152,186	.152,139	.150,542	0	.1,644	0	.1,644	0	.152,186	0	.0	.0	.5,410	09/25/2033	1FM	
.86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2016	Redemption	100,0000	.19,320	.19,469	.18,143	.17,493	0	.1,826	0	.1,826	0	.19,320	0	.0	.0	.475	10/25/2035	3FM	
.86614D-AG-3	SUMMIT MATERIALS LLC 4.000% 07/17/22		04/01/2016			.596	.596	.593	.592	0	.4	0	.4	0	.596	0	.0	.0	.6	07/17/2022	3FE	
.86614D-AG-3	SUMMIT MATERIALS LLC 4.000% 07/17/22		05/31/2016	Security Withdraw		.234,641	.236,458	.235,276	.234,832	0	.(191)	0	.(191)	0	.234,641	0	.0	.0	.5,616	07/17/2022	3FE	
.86853T-AP-8	SUPERVALU INC 4.500% 03/21/19		05/10/2016			.234,817	.235,701	.235,112	.234,768	0	.27	0	.27	0	.234,795	0	.23	.23	.3,700	03/21/2019	3FE	
.86853T-AP-8	SUPERVALU INC 4.500% 03/21/19		04/01/2016	Redemption	100,0000	.607	.607	.606	.605	0	.2	0	.2	0	.607	0	.0	.0	.7	03/21/2019	3FE	
.87265V-AB-4	T-MOBILE USA INC 3.500% 11/09/22		04/01/2016			.575	.575	.572	.572	0	.3	0	.3	0	.575	0	.0	.0	.5	11/09/2022	2FE	
.87265V-AB-4	T-MOBILE USA INC 3.500% 11/09/22		05/31/2016	Security Withdraw		.227,966	.229,425	.228,278	.228,192	0	.(226)	0	.(226)	0	.227,966	0	.0	.0	.3,390	11/09/2022	2FE	
.87650Q-AN-2	TASC INC/VA 7.000% 05/23/20		05/31/2016			.5,354	.5,354	.5,140	.5,131	0	.223	0	.223	0	.5,354	0	.0	.0	.151	05/23/2020	3FE	
.87650Q-AN-2	TASC INC/VA 7.000% 05/23/20		05/31/2016	Security Withdraw		.223,541	.232,950	.223,632	.223,242	0	.299	0	.299	0	.223,541	0	.0	.0	.7,247	05/23/2020	3FE	
.87817J-AB-4	TEAM HEALTH INC TL B 1L 11/23/22		06/02/2016			.395,010	.399,000	.394,267	0	0	.956	0	.956	0	.395,223	0	.(213)	.(213)	.0	11/23/2022	3FE	
.87817J-AB-4	TEAM HEALTH INC TL B 1L 4.500% 11/24/22		04/01/2016			.1,000	.1,000	.990	.990	0	.10	0	.10	0	.1,000	0	.0	.0	.12	11/24/2022	3FE	
.87817J-AB-4	TEAM HEALTH INC TL B 1L 4.500% 11/24/22		05/31/2016	Security Withdraw		.394,267	.399,000	.395,010	.394,899	0	.(632)	0	.(632)	0	.394,267	0	.0	.0	.7,731	11/24/2022	3FE	
.88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2016	Paydown		.67,823	.67,823	.77,737	.76,528	0	.(8,705)	0	.(8,705)	0	.67,823	0	.0	.0	.1,532	07/15/2059	1FE	
.88723A-AB-4	TIME INC 4.250% 04/24/21		04/01/2016			.1,785	.1,785	.1,787	.1,780	0	.(1)	0	.(1)	0	.1,779	0	.6	.6	.26	04/24/2021	3FE	
.88723A-AB-4	TIME INC 4.250% 04/24/21		05/31/2016	Security Withdraw		.699,378	.701,375	.702,252	.700,111	0	.(733)	0	.(733)	0	.699,378	0	.0	.0	.15,567	04/24/2021	3FE	
.89334G-AP-9	TRANS UNION TL B2 1L 3.500% 04/09/21		05/31/2016	Security Withdraw		.484,094	.485,000	.484,088	0	0	.6	0	.6	0	.484,094	0	.0	.0	.2,923	04/09/2021	4FE	
.89364M-AX-2	TRANSIDIGM TL C 1L 02/28/20		06/09/2016			.468,002	.479,693	.468,988	0	0	.78	0	.78	0	.469,066	0	.(1,064)	.(1,064)	.0	02/28/2020	3FE	
.89364M-AX-2	TRANSIDIGM 3.750% 02/28/20		04/04/2016			.293,156	.295,000	.288,363	0	0	.190	0	.190	0	.288,553	0	.4,603	.4,603	.1,647	02/28/2020	3FE	
.89364M-AX-2	TRANSIDIGM 3.750% 02/28/20		03/31/2016			.2,000	.2,000	.1,955	0	0	.45	0	.45	0	.2,000	0	.0	.0	.5	02/28/2020	3FE	
.89364M-AX-2	TRANSIDIGM 3.750% 02/28/20		05/31/2016	Security Withdraw		.468,988	.479,693	.468,020	0	0	.968	0	.968	0	.468,988	0	.0	.0	.8,059	02/28/2020	3FE	
.89469A-AB-0	TREEHOUSE FOODS INC 4.875% 03/15/22		05/11/2016	JEFFERIES & CO		.5,143,750	.5,000,000	.4,800,000	.4,800,681	0	.10,201	0	.10,201	0	.4,810,882	0	.332,868	.332,868	.163,177	03/15/2022	3FE	
.90290P-AH-7	U.S. RENAL CARE, INC. TL 1L 12/31/22		06/21/2016			.209,997	.210,000	.207,999	0	0	.4	0	.4	0	.208,003	0	.1,993	.1,993	.(50)	12/31/2022	4FE	
.90290P-AH-7	U.S. RENAL CARE, INC. 5.250% 12/31/22		04/01/2016			.863	.863	.854	0	0	.9	0	.9	0	.863	0	.0	.0	.7	12/31/2022	4FE	
.90290P-AH-7	U.S. RENAL CARE, INC. 5.250% 12/31/22		05/31/2016	Security Withdraw		.340,859	.344,138	.340,696	0	0	.163	0	.163	0	.340,859	0	.0	.0	.8,883	12/31/2022	4FE	
.90343N-AC-0	US FOODS TL B 1L 03/31/19		06/27/2016			.239,385	.239,385	.238,797	0	0	.587	0	.587	0	.239,385	0	.0	.0	.0	03/31/2019	4FE	
.90343N-AC-0	US FOODS TL B 1L 4.500% 03/31/19		05/04/2016			.615	.615	.614	0	0	.2	0	.2	0	.615	0	.0	.0	.0	03/31/2019	4FE	
.90343N-AC-0	US FOODS TL B 1L 4.500% 03/31/19		05/31/2016	Security Withdraw		.238,797	.239,385	.238,786	0	0	.11	0	.11	0	.238,797	0	.0	.0	.2,633	03/31/2019	4FE	
.90347B-AG-3	DUPONT TL B 1L 3.750% 02/01/20		04/20/2016			.11,908	.11,908	.11,849	0	0	.60	0	.60	0	.11,908	0	.0	.0	.0	02/01/2020	3FE	
.90347B-AG-3	DUPONT TL B 1L 3.750% 02/01/20		05/31/2016	Security Withdraw		.217,029	.218,092	.217,001	0	0	.28	0	.28	0	.217,029	0	.0	.0	.1,409	02		

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.92860R-AB-2	VOGUE INTERNATIONAL LLC 5.750% 02/14/20		.05/31/2016	Security Withdraw		249,446	.251,788	.250,529	.249,623	0	-(176)	0	-(176)	0	.249,446	0	0	0	.6,756	02/14/2020	4FE	
.93934F-BL-5	WIMALT 2005-7 2C81 5.500% 08/25/35		.06/01/2016	Paydown		.61,980	.67,599	.64,776	.65,013	0	-(3,033)	0	-(3,033)	0	.61,980	0	0	0	.1,540	08/25/2035	1FM	
.93935S-AE-3	WIMALT 2007-043 5A 1.917% 04/25/47		.06/01/2016	Paydown		.34,440	.75,944	.31,881	.31,292	0	3,149	0	3,149	0	.34,440	0	0	0	.558	04/25/2047	1FM	
.96042D-AA-7	WILAKE 2015-3A A1 0.640% 10/17/16		.04/15/2016	Paydown		.125,912	.125,912	.125,912	.125,912	0	0	0	0	0	.125,912	0	0	0	.273	10/17/2016	1FE	
.96758D-AT-0	WIDEOOPENWEST 4.500% 04/01/19		.04/01/2016	Redemption	100,000	.1,322	.1,322	.1,288	0	0	.35	0	.35	0	.1,322	0	0	0	.6	04/01/2019	4FE	
.96758D-AT-0	WIDEOOPENWEST 4.500% 04/01/19		.05/31/2016	Security Withdraw		.509,191	.523,678	.508,156	.509,191	0	1,035	0	1,035	0	.509,191	0	0	0	.12,589	04/01/2019	4FE	
.98379E-AB-2	XPO LOGISTICS 5.500% 10/30/21		.04/01/2016	Security Withdraw		.900	.900	.882	.881	0	.19	0	.19	0	.900	0	0	0	.11	10/30/2021	3FE	
.98379E-AB-2	XPO LOGISTICS 5.500% 10/30/21		.05/31/2016	Security Withdraw		.350,470	.359,100	.351,018	.234,156	0	-(386)	0	-(386)	0	.350,470	0	0	0	.8,408	10/30/2021	3FE	
.98424U-AB-1	YP LLC (YP HOLDINGS) 8.000% 06/04/18		.05/31/2016	Security Withdraw		.162,000	.162,000	.162,000	.162,000	0	0	0	0	0	.162,000	0	0	0	.7,747	06/04/2018	4FE	
.98920U-AF-1	Zebra Technologies Corp TL B 1L		.07/27/2011	GOLDENTREE-BANK LOANS		.220,472	.222,138	.220,759	.220,801	0	.42	0	.42	0	.220,801	0	-(329)	0	.10,272	07/27/2021	3FE	
.98920U-AF-1	Zebra Technologies Corp 4.750% 10/27/21		.05/31/2016	Security Withdraw		.220,759	.222,138	.220,472	.220,675	0	.84	0	.84	0	.220,759	0	0	0	.6,382	07/27/2021	3FE	
.98920U-AG-9	ZEBRA TECHNOLOGIES CORP-CL A TL B 1L		.06/10/2016	Redemption	100,000	.2,273	.2,273	.2,255	0	0	.17	0	.17	0	.2,273	0	0	0	0	0	10/27/2021	3FE
.BL1023-53-2	VALEANT PHARMACEUTICALS INTERN 4.750%		.08/05/2020	Redemption	100,000	.5,110	.5,110	.5,078	.5,071	0	.39	0	.39	0	.5,110	0	0	0	.61	08/05/2020	3FE	
.BL1023-53-2	VALEANT PHARMACEUTICALS INTERN 4.750%		.05/31/2016	Security Withdraw		.455,682	.459,890	.457,016	.456,368	0	-(686)	0	-(686)	0	.455,682	0	0	0	.10,421	08/05/2020	3FE	
.BL1326-77-8	TEAMVIEWER US LLC 6.000% 01/08/21		.04/01/2016	Redemption	100,000	.2,232	.2,232	.2,143	.2,142	0	.90	0	.90	0	.2,232	0	0	0	.34	01/08/2021	4FE	
.BL1326-77-8	TEAMVIEWER US LLC 6.000% 01/08/21		.05/31/2016	Security Withdraw		.844,467	.879,374	.844,199	.843,809	0	.658	0	.658	0	.844,467	0	0	0	.21,252	01/08/2021	4FE	
.BL1326-82-8	TEAMVIEWER US LLC 9.500% 07/08/21		.05/31/2016	Security Withdraw		.323,937	.340,000	.329,800	.324,857	0	-(920)	0	-(920)	0	.323,937	0	0	0	.13,010	07/08/2021	5FE	
.BL1434-65-5	NCL CORP LTD TL B 1L 4.000% 11/19/21		.04/01/2016	Redemption	100,000	.1,313	.1,313	.1,306	.1,302	0	.10	0	.10	0	.1,313	0	0	0	.13	11/19/2021	3FE	
.BL1434-65-5	NCL CORP LTD TL B 1L 4.000% 11/19/21		.05/31/2016	Security Withdraw		.514,054	.518,438	.515,845	.514,415	0	-(361)	0	-(361)	0	.514,054	0	0	0	.8,871	11/19/2021	3FE	
.BL1673-31-0	NXP FUNDING LLC 3.750% 12/07/20		.04/01/2016	Redemption	100,000	.1,138	.1,138	.1,129	.1,129	0	.8	0	.8	0	.1,138	0	0	0	.10	12/07/2020	2FE	
.BL1673-31-0	NXP FUNDING LLC 3.750% 12/07/20		.05/31/2016	Security Withdraw		.450,753	.453,863	.450,459	.450,494	0	.259	0	.259	0	.450,753	0	0	0	.9,692	12/07/2020	2FE	
.BL1713-93-4	METALDYNE 3.750% 10/20/21		.04/25/2016	Redemption	100,000	.442,119	.446,021	.443,791	.443,077	0	-(236)	0	-(236)	0	.442,842	0	-(723)	0	.6,454	10/20/2021	3FE	
.BL1713-93-4	METALDYNE 3.750% 10/20/21		.04/01/2016	Redemption	100,000	.1,173	.1,173	.1,167	.1,165	0	.8	0	.8	0	.1,173	0	0	0	.11	10/20/2021	3FE	
.BL1729-99-7	CALPINE CORP 3.500% 05/28/22		.04/01/2016	Redemption	100,000	.888	.888	.883	.882	0	.6	0	.6	0	.888	0	0	0	.8	05/28/2022	3FE	
.BL1729-99-7	CALPINE CORP 3.500% 05/28/22		.05/31/2016	Security Withdraw		.349,859	.352,338	.350,576	.350,081	0	-(222)	0	-(222)	0	.349,859	0	0	0	.5,089	05/28/2022	3FE	
.BL1740-11-9	ALERE INC 4.250% 06/18/22		.04/01/2016	Redemption	100,000	.1,095	.1,095	.1,092	.1,090	0	.5	0	.5	0	.1,095	0	0	0	.12	06/18/2022	4FE	
.BL1740-11-9	ALERE INC 4.250% 06/18/22		.05/31/2016	Security Withdraw		.486,681	.493,720	.488,152	.432,774	0	-(612)	0	-(612)	0	.486,681	0	0	0	.12,026	06/18/2022	4FE	
.BL1852-70-8	MICROSEMI 5.250% 01/15/23		.05/03/2016	Redemption	100,000	.63,671	.63,671	.61,760	0	0	.1,910	0	.1,910	0	.63,671	0	0	0	.883	01/15/2023	3FE	
.BL1852-70-8	MICROSEMI 5.250% 01/15/23		.05/31/2016	Security Withdraw		.154,122	.158,682	.153,922	0	0	.200	0	.200	0	.154,122	0	0	0	.3,772	01/15/2023	3FE	
.BL1927-59-1	GCP APPLIED TECHNOLOGIES TL B 1L 5.250%		.02/03/2022	Security Withdraw		.232,744	.235,000	.232,650	0	0	.94	0	.94	0	.232,744	0	0	0	.4,627	02/03/2022	3FE	
.BL1963-54-7	DIEBOLD INC TL B 1L 5.250% 03/18/23		.05/17/2016	Redemption	100,000	.150,000	.150,000	.148,500	0	0	.0	0	.0	.148,500	0	1,500	0	.0	03/18/2023	3FE		
.C9413P-AP-8	VALEANT PHARMACEUTICALS INTERN TL BE1 1L		.06/28/2016	Redemption	100,000	.6,365	.6,365	.6,307	0	0	.58	0	.58	0	.6,365	0	0	0	.0	08/05/2020	3FE	
.C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L		.06/28/2016	Redemption	100,000	.12,552	.12,552	.12,450	0	0	.103	0	.103	0	.12,552	0	0	0	.0	04/01/2022	3FE	
.G2412K-AB-2	COOPER GAY CGSC 5.000% 04/16/20		.04/01/2016	Redemption	100,000	.873,083	.873,083	.846,890	.878,255	0	-(689)	0	-(689)	0	.877,566	0	-(4,483)	0	.11,156	04/16/2020	4FE	
.G2412K-AB-2	COOPER GAY CGSC 5.000% 04/16/20		.04/01/2016	Redemption	100,000	.2,244	.2,244	.2,177	.2,258	0	-(2)	0	-(2)	0	.2,256	0	-(12)	0	.28	04/16/2020	4FE	
.G6361C-AD-8	NCL CORP LTD TL B 1L 11/19/21		.06/06/2016	Redemption	100,000	.518,438	.518,438	.514,054	0	0	.4,384	0	.4,384	0	.518,438	0	0	0	.0	11/19/2021	3FE	
.BL1813-22-1	CONCORDIA HEALTHCARE CORP 5.250% 10/21/21	A	.04/01/2016	Redemption	100,000	.2,863	.2,863	.2,705	.2,705	0	.157	0	.157	0	.2,863	0	0	0	.61	10/21/2021	4FE	
.BL1813-22-1	CONCORDIA HEALTHCARE CORP 5.250% 10/21/21	A	.05/31/2016	Security Withdraw		.1,080,251	.1,142,138	.1,079,320	.1,079,349	0	.902	0	.902	0	.1,080,251	0	0	0	.34,478	10/21/2021	4FE	

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)			
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value										
..Y6434N-AC-9	OSG INTERNATIONAL INC 5.750% 08/05/19	F.....	04/01/2016	Redemption 100,000			2,020	2,020	2,000	1,995	0	25	0	25	0	2,020	0	0	0	29	08/05/2019	4FE.....		
..Y6434N-AC-9	OSG INTERNATIONAL INC 5.750% 08/05/19	F.....	05/31/2016	Security Withdraw	696,682		705,247	698,195	696,674	0	0	8	0	0	0	696,682	0	0	0	0	21,177	08/05/2019	4FE.....	
..L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	F.....	04/29/2016	Redemption 100,000			.898	.898	.880	.877	0	22	0	22	0	.898	0	0	0	0	26	04/28/2021	4FE.....	
..L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	F.....	05/31/2016	Security Withdraw	344,264		352,995	345,935	344,479	0	0	(216)	0	0	0	344,264	0	0	0	0	12,122	04/28/2021	4FE.....	
..L3462M-AB-9	EXPRO FINSERVICES SARL 5.750% 09/02/21	F.....	04/01/2016	Redemption 100,000			2,094	2,094	2,062	2,050	0	44	0	44	0	2,094	0	0	0	0	61	09/02/2021	4FE.....	
..L9308U-AC-4	TRAVELPORT FINANCE LUXEMBOURG 5.750%	F.....	05/31/2016	Redemption 100,000			.468	.468	.462	.459	0	9	0	9	0	.468	0	0	0	0	18	09/02/2021	4FE.....	
..L3462M-AB-9	EXPRO FINSERVICES SARL 5.750% 09/02/21	F.....	05/31/2016	Security Withdraw	807,617		824,985	812,610	807,838	0	0	(221)	0	0	0	807,617	0	0	0	0	32,599	09/02/2021	4FE.....	
..L9308U-AC-4	TRAVELPORT FINANCE LUXEMBOURG 5.750%	F.....	09/02/2016	Security Withdraw	432,399		442,996	434,890	431,335	0	0	(180)	0	0	0	432,399	0	0	0	0	17,788	09/02/2021	4FE.....	
..L0178U-AD-8	ALTICE FINCO SA 5.250% 02/04/22	F.....	05/03/2016	Redemption 100,000			707,647	707,647	704,760	225,591	0	3,858	0	3,858	0	707,647	0	0	0	0	19,656	02/04/2022	4FE.....	
..L29678-AF-3	ENDO PHARMA 3.750% 09/25/22	F.....	04/07/2016	Redemption 100,000			1,176	1,176	1,167	0	0	9	0	9	0	1,176	0	0	0	0	0	09/25/2022	3FE.....	
..L29678-AF-3	ENDO PHARMA 3.750% 09/25/22	F.....	05/31/2016	Security Withdraw	465,329		469,039	465,521	0	0	0	(192)	0	0	0	465,329	0	0	0	0	3,225	09/25/2022	3FE.....	
..G2957L-AD-5	AVAGO TECHNOLOGIES CAYMAN LTD 4.250%	F.....	02/01/2016	Security Withdraw	750,679		760,000	750,375	0	0	304	0	0	304	0	750,679	0	0	0	0	8,883	02/01/2023	2FE.....	
..G9368P-AV-6	VIRGIN MEDIA INVESTMENT HLDGS 3.649%	F.....	05/31/2016	Security Withdraw	527,164		530,000	527,825	287,339	0	0	(175)	0	0	0	527,164	0	0	0	0	9,568	06/30/2023	3FE.....	
..04044P-AB-0	ARISTOCRAT INTERNATIONAL PTY 4.750%	F.....	05/31/2016	Security Withdraw	555,931		563,853	558,215	555,868	0	64	0	64	0	555,931	0	0	0	0	16,578	10/20/2021	3FE.....		
..65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	F.....	06/20/2016	HONG KONG SHANGHAI BK	820,000		1,000,000	1,023,450	1,012,438	0	0	(1,190)	0	0	0	1,011,248	0	0	0	0	(191,248)	43,828	08/01/2020	2FE.....
..75405T-AA-7	RAGAS II 5.298% 09/30/20	F.....	04/01/2016	Redemption 100,000			(476,600)	(476,600)	(476,600)	(476,600)	0	0	0	0	(476,600)	0	0	0	0	1,285	09/30/2020	1FE.....		
..B1726J-AE-1	SENSATA TECHNOLOGIES 3.000% 10/14/21	F.....	04/01/2016	Redemption 100,000			1,181	1,181	1,184	1,183	0	(2)	0	(2)	0	1,181	0	0	0	0	.9	10/14/2021	2FE.....	
..B1726J-AE-1	SENSATA TECHNOLOGIES 3.000% 10/14/21	F.....	05/31/2016	Security Withdraw	468,177		467,638	468,807	468,618	0	0	(441)	0	0	0	468,177	0	0	0	0	8,885	10/14/2021	2FE.....	
..82773I-AD-9	HAMILTON SUNSTRAND(SILVER II) 4.000%	F.....	05/31/2016	Security Withdraw	222,059		234,521	219,278	220,961	0	1,098	0	1,098	0	222,059	0	0	0	0	6,827	12/13/2019	4FE.....		
..87938I-AB-9	TELEFONICA EMISIONES 6.421% 06/20/16	F.....	06/20/2016	Maturity	1,000,000		1,000,000	1,029,060	1,001,777	0	0	(1,777)	0	0	0	1,000,000	0	0	0	0	32,105	06/20/2016	2FE.....	
..G2967L-AD-5	AVAGO TECHNOLOGIES CAYMAN LTD TL B1 1L	R.....	02/01/2016	Redemption 100,000			1,900	1,900	1,882	0	0	18	0	18	0	1,900	0	0	0	0	7	02/01/2023	2FE.....	
..G7739P-AD-7	CABLE & WIRELESS TL B1 1L USD	R.....	06/17/2016	GOLDENTREE-BANK LOANS	7,932		.8250	.8085	.8085	0	0	0	0	0	.8085	0	0	0	0	0	12/02/2022	4FE.....		
..G7739P-AD-7	CABLE & WIRELESS TL B1 1L 5.500% 12/02/22	F.....	05/31/2016	Security Withdraw	266,813		272,250	266,805	0	0	8	0	0	8	0	266,813	0	0	0	0	3,743	12/02/2022	4FE.....	
..G7739P-AG-5	CABLE & WIRELESS TL B2 1L 5.500% 12/02/22	R.....	06/17/2016	GOLDENTREE-BANK LOANS	6,490		6,750	6,615	0	0	0	0	0	0	6,615	0	0	0	0	0	12/02/2022	4FE.....		
..G7739P-AG-5	MALL INOKROD FIN/SB TL B1 1L 3.250% 03/19/21	F.....	05/31/2016	Security Withdraw	218,301		222,750	218,295	0	0	6	0	0	6	0	218,301	0	0	0	0	3,063	12/02/2022	4FE.....	
..L6232U-AB-3	TRAVELPORT FINANCE LUXEMBOURG TL B 1L	F.....	05/31/2016	Security Withdraw	485,204		495,000	485,100	0	0	104	0	0	104	0	485,204	0	0	0	0	2,771	03/19/2021	3FE.....	
..L9308U-AC-4	TRAVELPORT FINANCE LUXEMBOURG TL B 1L	R.....	06/23/2016	GOLDENTREE-BANK LOANS	434,890		442,996	432,399	0	0	3,586	0	0	3,586	0	435,985	0	(1,095)	(1,095)	0	0	09/02/2021	4FE.....	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					159,393,946		157,560,661	155,145,960	109,061,112	0	1,160,906	0	1,160,906	0	156,350,387	0	3,043,560	3,043,560	3,427,772	XXX	XXX			
..060505-DR-2	BANK OF AMERICA CORP 8.000% Perpet	F.....	04/01/2016	US BANCORP	1,965,000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(35,000)	(35,000)	109,333	01/01/9999	3FE.....			
4899999. Subtotal - Bonds - Hybrid Securities					1,965,000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(35,000)	(35,000)	109,333	XXX	XXX			
8399997. Total - Bonds - Part 4					216,925,734		213,872,009	213,521,061	157,834,239	0	948,538	0	948,538	0	213,361,705	0	3,564,029	3,564,029	4,583,198	XXX	XXX			
8399998. Total - Bonds - Part 5					216,925,734		213,872,009	213,521,061	157,834,239	0	948,538	0	948,538	0	213,361,705	0	3,564,029	3,564,029	4,583,198	XXX	XXX			
8399999. Total - Bonds					216,925,734		213,872,009	213,521,061	157,834,239	0	948,538	0	948,538	0	213,361,705	0	3,564,029	3,564,029	4,583,198	XXX	XXX			
..23317H-60-7	DDR CORP PREFERRED	F.....	06/20/2016	ADVANTUS CAPITAL MANAGEMENT	3,700,000		96,963	0.00	81,493	81,493	0	0	0	0	81,493	0	0	15,470	15,470	3,006		P3LFE		
..253868-70-7	DIGITAL REALTY TRUST INC PREFERRED	F.....	06/28/2016	ADVANTUS CAPITAL MANAGEMENT	9,800,000		251,372	0.00	227,573	227,573	0	0	0	0	227,573	0	23,799	23,799	5,469		P3LFE			

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..49427F-80-1	KILROY REALTY CORP PREFERRED		06/07/2016	ADVANTUS CAPITAL MANAGEMENT	2,700,000	70,355	0.00	63,710	63,710	0	0	0	0	0	63,710	0	6,645	6,645	1,713	P3LFE	
..49456B-20-0	KINDER MORGAN PRD		05/04/2016	UBS WARBURG	21,000,000	921,951	0.00	934,576	0	0	0	0	0	0	934,576	0	(12,624)	(12,624)	0	P6LZ	
..637417-80-9	NATL RETAIL PROPERTIES PREFERRED		05/05/2016	ADVANTUS CAPITAL MANAGEMENT	400,000	10,557	0.00	9,884	9,884	0	0	0	0	0	9,884	0	673	673	143	P2LFE	
..69360J-71-9	PS BUSINESS PARKS INC PREFERRED		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	12,100,000	314,355	0.00	275,760	275,760	0	0	0	0	0	275,760	0	38,595	38,595	5,603	P2LFE	
..876664-60-8	TAUBMAN CENTERS INC PREFERRED		05/16/2016	ADVANTUS CAPITAL MANAGEMENT	3,900,000	102,861	0.00	91,476	91,476	0	0	0	0	0	91,476	0	11,385	11,385	1,584	P4L	
..917286-70-0	URSTADT BIDDLE PROPS INC PREFERRED		05/16/2016	ADVANTUS CAPITAL MANAGEMENT	2,900,000	77,077	0.00	69,200	69,200	0	0	0	0	0	69,200	0	7,876	7,876	2,405	P3L	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					1,845,491	XXX	1,753,672	819,096	0	0	0	0	0	0	1,753,672	0	91,819	91,819	19,923	XXX	XXX
8999997. Total - Preferred Stocks - Part 4					1,845,491	XXX	1,753,672	819,096	0	0	0	0	0	0	1,753,672	0	91,819	91,819	19,923	XXX	XXX
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks					1,845,491	XXX	1,753,672	819,096	0	0	0	0	0	0	1,753,672	0	91,819	91,819	19,923	XXX	XXX
..00101J-10-6	ADT CORP/THE-II ISSUE		05/02/2016	TENDER OFFER	9,758,000	409,836	311,433	321,819	(10,385)	0	0	0	0	0	311,433	0	98,403	98,403	2,147	L	
..001084-10-2	AGCO CORP		06/24/2016	Various	264,597,000	13,685,846	13,957,645	12,010,058	1,947,587	0	0	0	0	0	13,957,645	0	(271,798)	(271,798)	57,368	L	
..002824-10-0	ABBOTT LABS		06/23/2016	INSTINET	43,132,000	1,695,309	1,548,161	1,937,058	(388,897)	0	0	0	0	0	1,548,161	0	147,149	147,149	22,429	L	
..008492-10-0	AGREE REALTY CORP REIT		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	7,700,000	327,648	231,906	261,723	(29,817)	0	0	0	0	0	231,906	0	95,742	95,742	7,161	L	
..009363-10-2	AIRGAS INC		05/23/2016	TENDER OFFER	4,142,000	592,306	390,864	572,921	(182,057)	0	0	0	0	0	390,864	0	201,442	201,442	2,485	L	
..015271-10-9	ALEXANDRIA REAL ESTATE EQUIT REIT		06/28/2016	ADVANTUS CAPITAL MANAGEMENT	6,000,000	567,366	534,723	427,312	(2,009)	0	0	0	0	0	534,723	0	32,643	32,643	8,133	L	
..024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	2,300,000	114,450	97,706	0	0	0	0	0	0	0	97,706	0	16,744	16,744	1,166	L	
..025537-10-1	AMERICAN ELECTRIC POWER		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	2,700,000	178,789	159,717	81,578	(342)	0	0	0	0	0	159,717	0	19,071	19,071	1,848	L	
..036752-10-3	ANTHEM INC		04/20/2016	BNY CONVERG-SOFT	16,724,000	2,409,137	2,311,059	2,331,995	(20,935)	0	0	0	0	0	2,311,059	0	98,077	98,077	10,871	L	
..053484-10-1	AVALON BAY COMMUNITIES REIT		04/08/2016	ADVANTUS CAPITAL MANAGEMENT	200,000	37,859	35,270	0	0	0	0	0	0	0	35,270	0	2,589	2,589	270	L	
..053611-10-9	AVERY DENNISON CORP		04/20/2016	BNY CONVERG-SOFT	5,163,000	378,596	292,928	323,514	(30,585)	0	0	0	0	0	292,928	0	85,667	85,667	1,910	L	
..105368-20-3	BRANDYWINE REALTY TRUST REIT		05/26/2016	ADVANTUS CAPITAL MANAGEMENT	13,300,000	197,641	181,522	181,678	(156)	0	0	0	0	0	181,522	0	16,119	16,119	3,990	L	
..11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	1,300,000	35,080	33,416	0	0	0	0	0	0	0	33,416	0	1,664	1,664	0	L	
..118230-10-1	BUCKEYE PARTNERS MLP		05/26/2016	ADVANTUS CAPITAL MANAGEMENT	1,800,000	128,442	117,862	0	0	0	0	0	0	0	117,862	0	10,580	10,580	1,440	L	
..125720-10-5	CME GROUP INC		06/23/2016	INSTINET	13,603,000	1,303,101	773,024	1,232,432	(459,407)	0	0	0	0	0	773,024	0	530,076	530,076	55,772	L	
..125896-10-0	CMS ENERGY CORP		06/23/2016	ADVANTUS CAPITAL MANAGEMENT	5,500,000	238,930	198,888	122,672	(2,661)	0	0	0	0	0	198,888	0	40,042	40,042	2,852	L	
..126650-10-0	CVS CORP		06/23/2016	INSTINET	8,084,000	757,306	732,170	790,373	(58,203)	0	0	0	0	0	732,170	0	25,136	25,136	6,871	L	
..130570-10-7	CALIFORNIA RESOURCES CORP COMMON		04/01/2016	Cash Adjustment	1,000	1	0	0	0	0	0	0	0	0	0	0	1	0	0	L	
..133131-10-2	CAMDEN PROPERTY TRUST REIT		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	1,300,000	110,118	102,971	53,732	.69	0	0	0	0	0	102,971	0	7,147	7,147	.975	L	
..16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Cash Adjustment	0.000	.29	.30	0	0	0	0	0	0	0	.30	0	0	0	0	L	
..16208T-10-2	CHATHAM LODGING TRUST REIT		06/20/2016	ADVANTUS CAPITAL MANAGEMENT	12,100,000	259,805	353,193	247,808	105,385	0	0	0	0	0	353,193	0	(93,388)	(93,388)	8,052	L	
..165240-10-2	CHESAPEAKE LODGING TRUST REIT		06/02/2016	ADVANTUS CAPITAL MANAGEMENT	10,100,000	234,523	363,394	254,116	109,278	0	0	0	0	0	363,394	0	(128,871)	(128,871)	8,080	L	
..19624R-10-6	COLONY CAPITAL INC. REIT		06/24/2016	ADVANTUS CAPITAL MANAGEMENT	6,600,000	113,815	164,853	128,568	36,285	0	0	0	0	0	164,853	0	(51,038)	(51,038)	5,280	L	
..198281-10-7	COLUMBIA PIPELINE PARTNERS L LIMITED PARTNERS		04/04/2016	BARCLAYS	6,000,000	85,263	135,049	104,880	30,169	0	0	0	0	0	135,049	0	(49,786)	(49,786)	1,080	L	
..208250-10-4	CONOCOPHILLIPS		04/18/2016	ADVANTUS CAPITAL MANAGEMENT	7,485,000	308,876	367,705	270,102	36,642	0	0	0	0	0	367,705	0	(58,829)	(58,829)	1,746	L	
..22822V-10-1	CROWN CASTLE INTL CORP REIT		06/21/2016	ADVANTUS CAPITAL MANAGEMENT	600,000	55,805	54,459	0	0	0	0	0	0	0	54,459	0	1,347	1,347	.266	L	

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.23283R-10-0	CYRUSONE INC REIT		06/24/2016	ADVANTUS CAPITAL MANAGEMENT	2,600,000	132,965		116,286	0	0	0	0	0	0	116,286	0	16,680	16,680	0		L	
.233331-10-7	DTE ENERGY COMPANY		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	600,000	55,951		47,504	48,114	(610)	0	0	0	(610)	0	47,504	0	8,446	8,446	.584		L
.244199-10-5	DEERE & COMPANY		05/24/2016	BNY CONVERG-SOFT	32,347,000	2,568,716		2,821,926	2,467,106	354,821	0	0	0	354,821	0	2,821,926	0	(253,210)	(253,210)	38,816		L
.253868-10-3	DIGITAL REALTY TRUST INC REIT		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	600,000	62,640		53,522	0	0	0	0	0	0	53,522	0	9,119	9,119	.176		L	
.25746U-10-9	DOMINION RESOURCES		04/15/2016	ADVANTUS CAPITAL MANAGEMENT	200,000	14,618		15,511	13,528	1,983	0	0	0	1,983	0	15,511	0	(894)	(894)	.140		L
.264411-50-5	DUKE WEEKS REALTY CORP REIT		06/28/2016	ADVANTUS CAPITAL MANAGEMENT	25,200,000	608,200		507,907	292,178	(7,361)	0	0	0	(7,361)	0	507,907	0	100,293	100,293	.8,046		L
.26441C-20-4	DUKE ENERGY		05/16/2016	ADVANTUS CAPITAL MANAGEMENT	1,200,000	96,241		84,320	57,112	(3,568)	0	0	0	(3,568)	0	84,320	0	11,921	11,921	.660		L
.26884U-10-9	EPR PROPERTIES REIT		06/21/2016	ADVANTUS CAPITAL MANAGEMENT	10,300,000	706,782		524,746	602,035	(77,289)	0	0	0	(77,289)	0	524,746	0	182,036	182,036	.15,340		L
.277276-10-1	EASTGROUP PROPERTIES INC REIT		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	6,500,000	408,905		375,793	361,465	14,328	0	0	0	14,328	0	375,793	0	33,112	33,112	.4,380		L
.28140H-20-3	EDUCATION REALTY TRUST INC REIT		06/28/2016	ADVANTUS CAPITAL MANAGEMENT	1,700,000	75,926		64,335	0	0	0	0	0	0	64,335	0	11,591	11,591	.962		L	
.29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		05/25/2016	ADVANTUS CAPITAL MANAGEMENT	400,000	14,636		22,757	13,492	.9,265	0	0	0	9,265	0	22,757	0	(8,121)	(8,121)	.844		L
.29273V-10-0	ENERGY TRANSFER EQUITY LP		06/22/2016	Various	317,000,000	3,062,007		4,881,463	4,355,580	525,883	0	0	0	525,883	0	4,881,463	0	(1,819,456)	(1,819,456)	.117,990		L
.293361-10-0	ENLINK MIDSTREAM LLC		06/15/2016	Various	154,900,000	2,344,483		4,536,572	2,337,441	2,199,131	0	0	0	2,199,131	0	4,536,572	0	(2,192,089)	(2,192,089)	.78,999		L
.29336U-10-7	ENLINK MIDSTREAM PARTNER LP		06/20/2016	Various	214,200,000	3,254,521		5,936,883	3,448,640	2,400,309	0	0	0	2,400,309	0	5,936,883	0	(2,682,362)	(2,682,362)	163,644		L
.293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/21/2016	ADVANTUS CAPITAL MANAGEMENT	11,700,000	319,683		419,469	299,286	.120,183	0	0	0	.120,183	0	419,469	0	(99,786)	(99,786)	.8,474		L
.29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	4,800,000	333,555		362,685	0	0	0	0	0	0	362,685	0	(29,130)	(29,130)	.36,018		L	
.297178-10-5	ESSEX PROPERTY TRUST INC REIT		05/09/2016	ADVANTUS CAPITAL MANAGEMENT	400,000	93,337		84,667	0	0	0	0	0	0	84,667	0	8,670	8,670	.320		L	
.30161N-10-1	EXELON CORP		06/23/2016	ADVANTUS CAPITAL MANAGEMENT	8,400,000	291,164		255,251	233,268	.21,983	0	0	0	.21,983	0	255,251	0	35,913	35,913	.3,844		L
.35906A-10-8	FRONTIER COMMUNICATIONS		04/26/2016	ADVANTUS CAPITAL MANAGEMENT	14,000,000	77,456		95,653	.65,380	.30,273	0	0	0	.30,273	0	95,653	0	(18,197)	(18,197)	.1,470		L
.42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		06/24/2016	ADVANTUS CAPITAL MANAGEMENT	4,300,000	130,400		112,030	102,486	(3,634)	0	0	0	(3,634)	0	.112,030	0	18,370	18,370	.2,390		L
.427825-50-0	HERSHA HOSPITALITY TRUST REIT		06/17/2016	ADVANTUS CAPITAL MANAGEMENT	4,600,000	82,891		117,155	100,096	.17,059	0	0	0	.17,059	0	.117,155	0	(34,264)	(34,264)	.2,576		L
.42824C-10-9	HP ENTERPRISE CO		06/03/2016	BNY CONVERG-SOFT	413,029,000	7,326,261		4,854,232	6,278,041	(1,423,808)	0	0	0	(1,423,808)	0	4,854,232	0	2,472,028	2,472,028	.45,433		L
.431284-10-8	HIGHWOODS PROPERTY		06/24/2016	ADVANTUS CAPITAL MANAGEMENT	6,800,000	331,646		258,357	296,480	(38,123)	0	0	0	(38,123)	0	258,357	0	73,289	73,289	.4,590		L
.44106M-10-2	HOSPITALITY PROP TRUST REIT		04/15/2016	ADVANTUS CAPITAL MANAGEMENT	700,000	19,192		19,663	18,305	.1,358	0	0	0	.1,358	0	19,663	0	(470)	(470)	.350		L
.44107P-10-4	HOST HOTELS & RESORTS INC		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	6,100,000	97,885		97,702	.93,574	.4,128	0	0	0	.4,128	0	.97,702	0	.183	.183	.2,440		L
.46113M-10-8	INTERVAL LEISURE GROUP COMMON		05/13/2016	Cash Adjustment	1,000	7		6	0	0	0	0	0	0	6	0	1	1	.0		L	
.461730-10-3	INVESTORS REAL ESTATE TRUST REIT		06/28/2016	ADVANTUS CAPITAL MANAGEMENT	36,900,000	234,317		273,527	.256,455	.17,072	0	0	0	.17,072	0	.273,527	0	(39,210)	(39,210)	.9,594		L
.481165-10-8	JOY GLOBAL INC		04/20/2016	BNY CONVERG-SOFT	8,254,000	170,616		97,480	104,083	(6,603)	0	0	0	(6,603)	0	97,480	0	73,137	73,137	(635)		L
.494368-10-3	KIMBERLY CLARK		04/20/2016	BNY CONVERG-SOFT	20,290,000	2,766,288		1,226,810	2,582,917	(1,356,107)	0	0	0	(1,356,107)	0	1,226,810	0	1,539,478	1,539,478	.36,522		L
.49446R-10-9	KIMCO REALTY CORP		04/27/2016	ADVANTUS CAPITAL MANAGEMENT	3,400,000	97,087		86,748	.89,964	(3,216)	0	0	0	(3,216)	0	86,748	0	10,339	10,339	.1,734		L
.49456B-10-1	KINDER MORGAN		05/13/2016	Various	45,200,000	809,735		726,536	.522,200	.47,093	0	0	0	.47,093	0	726,536	0	83,200	83,200	.6,250		L
.502175-10-2	LTC PROPERTIES INC REIT		06/14/2016	ADVANTUS CAPITAL MANAGEMENT	900,000	43,643		35,362	38,826	(3,464)	0	0	0	(3,464)	0	35,362	0	.8,281	.8,281	.702		L
.531172-10-4	LIBERTY PROPERTY TRUST REIT		06/23/2016	ADVANTUS CAPITAL MANAGEMENT	1,300,000	50,818		47,539	0	0	0	0	0	0	47,539	0	.3,279	.3,279	.0			

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
.55336V-10-0	MPLX LP LIMITED PARTNERS		05/25/2016	ADVANTUS CAPITAL MANAGEMENT	1,000,000	33,419		37,662	39,330	(1,668)	0	0	(1,668)	0	37,662	0	(4,243)	(4,243)	.803	L	
.55608B-10-5	MACQUARIE INFRASTRUCTURE CO COMMON		05/25/2016	ADVANTUS CAPITAL MANAGEMENT	300,000	21,612		16,310	21,780	(5,470)	0	0	(5,470)	0	16,310	0	.5,301	.5,301	.705	L	
.559080-10-6	MAGELLAN MIDSTREAM PRNTS		06/20/2016	Various	48,900,000	3,455,033		2,691,000	3,273,744	(631,275)	0	0	(631,275)	0	2,691,000	0	.764,033	.764,033	.72,826	L	
.558349-10-6	MARATHON OIL CORP		04/20/2016	BNY CONVERG-SOFT	58,970,000	815,879		998,569	742,432	256,136	0	0	256,136	0	998,569	0	(182,689)	(182,689)	.2,949	L	
.636330-10-4	NATL HEALTH INV REIT		06/21/2016	ADVANTUS CAPITAL MANAGEMENT	800,000	56,139		57,817	48,696	9,121	0	0	9,121	0	57,817	0	(1,678)	(1,678)	.1,400	L	
.674599-10-5	OCCIDENTAL PETROLEUM CORP		04/01/2016	Spin Off	0,000	1,288		1,288	1,234	.54	0	0	.54	0	1,288	0	0	0	0	L	
.69351T-10-6	PPL CORPORATION		06/20/2016	ADVANTUS CAPITAL MANAGEMENT	8,800,000	337,579		287,457	300,344	(12,887)	0	0	(12,887)	0	287,457	0	.50,122	.50,122	.6,477	L	
.701094-10-4	PARKER HANNIFIN		06/24/2016	BNY CONVERG-SOFT	65,848,000	6,982,574		7,434,802	6,385,939	1,048,862	0	0	1,048,862	0	7,434,802	0	(452,228)	(452,228)	.82,968	L	
.701590-10-4	PARKWAY PROPERTIES INC REIT		06/09/2016	ADVANTUS CAPITAL MANAGEMENT	30,000,000	514,275		492,498	453,270	23,929	0	0	23,929	0	492,498	0	.21,777	.21,777	.5,569	L	
.70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		06/15/2016	ADVANTUS CAPITAL MANAGEMENT	3,500,000	87,610		99,402	0	0	0	0	0	0	99,402	0	(11,793)	(11,793)	.836	L	
.718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		05/04/2016	Morgan Stanley	10,000,000	555,895		607,930	614,000	(6,070)	0	0	(6,070)	0	607,930	0	(52,035)	(52,035)	.9,390	L	
.71943U-10-4	PHYSICIANS REALTY TRUST REIT		06/28/2016	ADVANTUS CAPITAL MANAGEMENT	9,000,000	181,771		154,490	26,976	(4,576)	0	0	(4,576)	0	154,490	0	.27,281	.27,281	.720	L	
.723484-10-1	PINNACLE WEST CAP CORP		06/23/2016	ADVANTUS CAPITAL MANAGEMENT	4,100,000	312,861		221,211	238,576	(46,009)	0	0	(46,009)	0	221,211	0	.91,650	.91,650	.4,250	L	
.726503-10-5	PLAINS ALL AMER PIPELINE LP		06/20/2016	Various	65,000,000	1,590,888		1,765,626	1,501,500	264,126	0	0	264,126	0	1,765,626	0	(174,738)	(174,738)	.91,000	L	
.74340II-10-3	PROLOGIS INC REIT		06/21/2016	ADVANTUS CAPITAL MANAGEMENT	3,300,000	152,000		142,255	141,636	.619	0	0	.619	0	142,255	0	.9,745	.9,745	.1,596	L	
.751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		05/10/2016	ADVANTUS CAPITAL MANAGEMENT	18,000,000	323,761		302,218	262,438	2,467	0	0	2,467	0	302,218	0	.21,543	.21,543	.7,098	L	
.759509-10-2	RELIANCE STEEL & ALUMINUM		06/30/2016	Various	20,783,000	1,608,887		1,419,835	1,203,544	216,291	0	0	216,291	0	1,419,835	0	.189,052	.189,052	.16,626	L	
.76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		04/04/2016	ADVANTUS CAPITAL MANAGEMENT	1,600,000	32,170		25,870	28,640	(2,770)	0	0	(2,770)	0	25,870	0	.6,300	.6,300	.288	L	
.777149-10-5	ROSE ROCK MIDSTREAM LP		06/30/2016	Various	41,000,000	935,180		1,493,230	616,640	876,590	0	0	876,590	0	1,493,230	0	(558,049)	(558,049)	.54,120	L	
.78440X-10-1	SL GREEN REALTY CORP REIT		06/23/2016	ADVANTUS CAPITAL MANAGEMENT	1,700,000	170,856		162,728	0	0	0	0	0	0	162,728	0	.8,128	.8,128	.720	L	
.81618T-10-0	SELECT INCOME REIT		04/28/2016	ADVANTUS CAPITAL MANAGEMENT	1,900,000	44,116		48,184	37,658	10,526	0	0	10,526	0	48,184	0	(4,068)	(4,068)	.1,900	L	
.81663A-10-5	SENGROUP CORP-CLASS A		06/15/2016	Various	160,000,000	4,845,106		8,873,786	4,617,600	4,256,186	0	0	4,256,186	0	8,873,786	0	(4,028,680)	(4,028,680)	.144,000	L	
.816651-10-9	SEMPRA ENERGY		06/27/2016	Various	12,900,000	1,340,847		1,272,967	0	0	0	0	0	0	1,272,967	0	.67,880	.67,880	.6,569	L	
.83416T-10-0	SOLARCITY CORP		04/20/2016	PRIVATE EQUITY DIST	2,465,000	74,880		74,566	0	0	0	0	0	0	74,566	0	.314	.314	0	L	
.849343-10-8	SPRAUKE RESOURCES LP LIMITED PARTNERS		05/04/2016	ADVANTUS CAPITAL MANAGEMENT	3,800,000	.88,996		.85,907	.76,646	9,261	0	0	9,261	0	.85,907	0	.3,088	.3,088	.1,967	L	
.85590A-40-1	STARWOOD HOTELS RESORTS		05/13/2016	Spin Off	0,000	.55,004		.55,004	.54,803	.201	0	0	.201	0	.55,004	0	0	0	0	L	
.862121-10-0	STORE CAPITAL CORP REIT		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	13,200,000	354,790		276,142	278,400	(31,226)	0	0	(31,226)	0	276,142	0	.78,648	.78,648	.6,804	L	
.866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/20/2016	Various	97,000,000	2,031,205		1,554,242	1,704,430	(228,042)	0	0	(228,042)	0	1,554,242	0	.476,963	.476,963	.97,750	L	
.86764L-10-8	SUNOCO LOGISTICS PARTNERS		06/30/2016	Various	69,200,000	1,914,731		2,761,964	1,745,030	982,461	0	0	982,461	0	2,761,964	0	(847,233)	(847,233)	.65,581	L	
.87422J-10-5	TALEN ENERGY CORP- W/I		05/24/2016	ADVANTUS CAPITAL MANAGEMENT	1,000	7		0	0	0	0	0	0	0	0	0	7	7	0	L	
.874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		05/13/2016	ADVANTUS CAPITAL MANAGEMENT	600,000	.27,129		24,122	0	0	0	0	0	0	24,122	0	.3,007	.3,007	0	L	
.875465-10-6	TANGER FACTORY OUTLET CENTER REIT		05/23/2016	ADVANTUS CAPITAL MANAGEMENT	11,208,000	.405,012		.365,306	.271,410	1,742	0	0	1,742	0	.365,306	0	.39,706	.39,706	.5,059	L	
.876126-10-1	TARGA RESOURCES CORP		06/21/2016	Various	30,000,000	1,195,484		1,540,752	811,800	728,952	0	0	728,952	0	1,540,752	0	(345,268)	(345,268)	.54,600	L	
.88160T-10-7	TESORO LOGISTICS LP		06/20/2016	Various	65,000,000	3,055,640		2,534,475	3,270,800	(736,325)	0	0	(736,325)	0	2,534,475	0	.521,165	.521,165	.94,440	L	
.88732J-20-7	TIME WARNER CABLE INC		05/19/2016	Taxable Exchange	675,000	.142,628		.29,363	.125,273	(95,911)	0	0	(95,911)	0	.29,363	0	.113,265	.113,265	.1,013	L	
.902653-10-4	UDR INC REIT		04/11/2016	ADVANTUS CAPITAL MANAGEMENT	1,200,000	44,393		42,697	0	0	0	0	0	0	42,697	0	.1,696	.1,696	.354	L	
.90984P-30-3	UNITED COMMUNITY BANKS/GA		06/24/2016	Various	.816,525,000	15,993,780		7,605,087	15,914,072	(8,308,986)	0	0	(8,308,986)	0	7,605,087	0	.8,388,693	.8,388,693	.106,148	L	
.91324P-10-2	UNITEDHEALTH GROUP INC		04/20/2016	BNY CONVERG-SOFT	32,275,000	4,309,764		3,649,128	3,796,831	(147,703)	0	0	(147,703)	0	3,649,128	0	.660,637	.660,637	.16,138	L	

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
.92276F-10-0	VENTAS INC REIT		06/14/2016	ADVANTUS CAPITAL MANAGEMENT	2,600,000	175,192		168,015	118,503	17,846	0	0	17,846	0	168,015	0	7,177	7,177	2,336		L
.928377-10-0	VISTA OUTDOOR		06/23/2016	Various	55,071,000	2,656,381		1,116,294	2,451,210	(1,334,916)	0	0	(1,334,916)	0	1,116,294	0	1,540,087	1,540,087	0		L
.92939U-10-6	WE		06/16/2016	ADVANTUS CAPITAL MANAGEMENT	2,125,000	132,035		111,463	67,986	(1,632)	0	0	(1,632)	0	111,463	0	20,572	20,572	1,559		L
.948741-10-3	WEINGARTEN REALTY INVST REIT		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	1,600,000	61,584		56,050	34,580	512	0	0	512	0	56,050	0	5,534	5,534	986		L
.95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		06/14/2016	ADVANTUS CAPITAL MANAGEMENT	400,000	29,200		28,347	27,212	1,135	0	0	1,135	0	28,347	0	.853	.853	.688		L
.958254-10-4	WESTERN GAS PARTNERS LP		04/19/2016	DEUTSCHE BANK -EQ	10,000,000	474,959		650,694	475,300	175,394	0	0	175,394	0	650,694	0	(175,736)	(175,736)	8,000		L
.95825R-10-3			05/05/2016	Various	24,000,000	942,470		983,154	870,960	112,194	0	0	112,194	0	983,154	0	(40,684)	(40,684)	13,080		L
.969457-10-0	WILLIAMS CORP INC		05/04/2016	Various	49,000,000	809,687		1,506,081	1,259,300	246,781	0	0	246,781	0	1,506,081	0	(696,394)	(696,394)	31,360		L
.96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		06/15/2016	UBS WARBURG	170,000,000	5,477,675		5,718,663	4,734,500	984,163	0	0	984,163	0	5,718,663	0	(240,987)	(240,987)	289,000		L
.374825-20-6	GIBSON ENERGY INC	A	06/16/2016	Security Withdraw	99,300,000	1,399,644		1,408,700	1,095,926	52,804	0	0	52,804	0	1,408,700	0	(9,056)	(9,056)	38,148	U	
.143658-30-3	CARNIVAL CRUISE UNIT	R	06/23/2016	INSTINET	21,131,000	1,042,553		701,072	1,151,217	(450,145)	0	0	(450,145)	0	701,072	0	341,482	341,482	13,735		L
.881575-30-2	TESCO PLC RECEIPTS	F	06/10/2016	BNY CONVERG-SOFT	223,800,000	1,520,439		1,935,870	1,474,842	461,028	0	0	461,028	0	1,935,870	0	(415,431)	(415,431)	0		L
.G1151C-10-1	ACCENTURE PLC-CL A	F	05/16/2016	BNY CONVERG-SOFT	35,782,000	4,186,399		3,315,539	3,739,219	(423,680)	0	0	(423,680)	0	3,315,539	0	870,860	870,860	39,360		L
.G3157S-10-6	ENSCO INTL LTD	R	05/16/2016	BNY CONVERG-SOFT	151,238,000	1,612,177		3,613,076	2,327,553	1,285,523	0	0	1,285,523	0	3,613,076	0	(2,000,899)	(2,000,899)	1,512		L
.H64989-10-4	TE CONNECTIVITY LTD	F	04/20/2016	BNY CONVERG-SOFT	49,229,000	3,013,069		2,862,021	3,180,686	(318,664)	0	0	(318,664)	0	2,862,021	0	151,048	151,048	16,246		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					128,535,102	XXX		125,991,274	118,346,857	3,157,996	0	0	3,157,996	0	125,991,274	0	2,543,831	2,543,831	2,223,519	XXX	XXX
.73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND		06/14/2016	ADVANTUS CAPITAL MANAGEMENT	2,500,000	38,262		33,825	33,400	425	0	0	425	0	33,825	0	4,437	4,437	0		L
.89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		06/15/2016	TOUCHSTONE SECURITIES	4,295,000	44,675		46,045	43,211	2,835	0	0	2,835	0	46,045	0	(1,371)	(1,371)	454		L
.89154W-81-7	TOUCHSTONE HIGH YIELD-Y		04/18/2016	TOUCHSTONE SECURITIES	4,844,000	22,755		26,012	22,486	3,525	0	0	3,525	0	26,012	0	(3,257)	(3,257)	326		L
.89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		06/14/2016	TOUCHSTONE SECURITIES	7,480,000	282,674		267,579	276,017	(8,438)	0	0	(8,438)	0	267,579	0	15,095	15,095	46		L
.89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		04/11/2016	TOUCHSTONE SECURITIES	14,534,000	125,138		141,915	126,587	15,327	0	0	15,327	0	141,915	0	(16,777)	(16,777)	1,281		L
.89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		06/15/2016	TOUCHSTONE SECURITIES	15,742,000	374,123		393,406	379,431	13,975	0	0	13,975	0	393,406	0	(19,283)	(19,283)	54		L
.89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		06/10/2016	TOUCHSTONE SECURITIES	25,846,000	427,824		509,942	406,558	103,384	0	0	103,384	0	509,942	0	(82,118)	(82,118)	543		L
.89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		06/14/2016	TOUCHSTONE SECURITIES	515,000	8,536		8,630	7,935	.755	0	0	.755	0	8,630	0	(153)	(153)	40		L
.89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		04/11/2016	TOUCHSTONE SECURITIES	8,756,000	73,820		112,636	72,939	.39,698	0	0	.39,698	0	112,636	0	(38,817)	(38,817)	0		L
.89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		06/15/2016	TOUCHSTONE SECURITIES	15,727,000	241,855		292,831	26,421	0	0	26,421	0	292,831	0	(50,976)	(50,976)	0		L	
.89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		06/15/2016	TOUCHSTONE SECURITIES	2,203,000	20,506		20,618	20,464	154	0	0	154	0	20,618	0	(112)	(112)	172		L
9299999. Subtotal - Common Stocks - Mutual Funds					1,660,168	XXX		1,853,499	1,655,438	198,061	0	0	198,061	0	1,853,499	0	(193,332)	(193,332)	2,916	XXX	XXX
97999997. Total - Common Stocks - Part 4					130,195,270	XXX		127,844,773	120,002,295	3,356,057	0	0	3,356,057	0	127,844,773	0	2,350,499	2,350,499	2,226,435	XXX	XXX
97999998. Total - Common Stocks - Part 5					XXX	XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
97999999. Total - Common Stocks					130,195,270	XXX		127,844,773	120,002,295	3,356,057	0	0	3,356,057	0	127,844,773	0	2,350,499	2,350,499	2,226,435	XXX	XXX
98999999. Total - Preferred and Common Stocks					132,040,761	XXX		129,598,445	120,821,391	3,356,057	0	0	3,356,057	0	129,598,445	0	2,442,318	2,442,318	2,246,358	XXX	XXX
99999999 - Totals					348,966,495	XXX		343,119,506	278,655,630	3,356,057	948,538	0	4,304,595	0	342,960,150	0	6,006,347	6,006,347	6,829,556	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....2

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern 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	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) (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	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 	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)			
	Description																								
0079999.	Subtotal - Purchased Options - Hedging Effective									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0149999.	Subtotal - Purchased Options - Hedging Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0219999.	Subtotal - Purchased Options - Replications									0	0	0		0	XXX	0	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	0	XXX	XXX	
0359999.	Subtotal - Purchased Options - Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0369999.	Total Purchased Options - Call Options and Warrants									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0379999.	Total Purchased Options - Put Options									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0389999.	Total Purchased Options - Caps									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0399999.	Total Purchased Options - Floors									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0409999.	Total Purchased Options - Collars									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0419999.	Total Purchased Options - Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0429999.	Total Purchased Options									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0499999.	Subtotal - Written Options - Hedging Effective									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0569999.	Subtotal - Written Options - Hedging Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0639999.	Subtotal - Written Options - Replications									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
PROLOGIS INC REIT																									
PROLOGIS INC OPTION ...	743401103	N/A		US - Chicago Board	1UAUIC04E04D06ZH473	06/15/2016	07/15/2016	25		50.00			(2,518)		(750)		(750)	1,768							
0649999.	Subtotal - Written Options - Income Generation - Call Options and Warrants									0	(2,518)	0		(750)	XXX	(750)	1,768	0	0	0	0	0	XXX	XXX	
0709999.	Subtotal - Written Options - Income Generation									0	(2,518)	0		(750)	XXX	(750)	1,768	0	0	0	0	0	XXX	XXX	
0779999.	Subtotal - Written Options - Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0789999.	Total Written Options - Call Options and Warrants									0	(2,518)	0		(750)	XXX	(750)	1,768	0	0	0	0	0	XXX	XXX	
0799999.	Total Written Options - Put Options									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0809999.	Total Written Options - Caps									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0819999.	Total Written Options - Floors									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0829999.	Total Written Options - Collars									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0839999.	Total Written Options - Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0849999.	Total Written Options									0	(2,518)	0		(750)	XXX	(750)	1,768	0	0	0	0	0	XXX	XXX	
0909999.	Subtotal - Swaps - Hedging Effective									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	08/13/2015	08/17/2046			65,900,000	(2.76)				(14,806,502)		(14,806,502)	(13,632,913)					1,808,669	100/97	
0919999.	Subtotal - Swaps - Hedging Other - Interest Rate									0	0	0		(14,806,502)	XXX	(14,806,502)	(13,632,913)	0	0	0	0	0	1,808,669	XXX	XXX
0969999.	Subtotal - Swaps - Hedging Other									0	0	0		(14,806,502)	XXX	(14,806,502)	(13,632,913)	0	0	0	0	0	1,808,669	XXX	XXX
1029999.	Subtotal - Swaps - Replication									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1089999.	Subtotal - Swaps - Income Generation									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1149999.	Subtotal - Swaps - Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1159999.	Total Swaps - Interest Rate									0	0	0		(14,806,502)	XXX	(14,806,502)	(13,632,913)	0	0	0	0	0	1,808,669	XXX	XXX
1169999.	Total Swaps - Credit Default									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1179999.	Total Swaps - Foreign Exchange									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1189999.	Total Swaps - Total Return									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1199999.	Total Swaps - Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1209999.	Total Swaps									0	0	0		(14,806,502)	XXX	(14,806,502)	(13,632,913)	0	0	0	0	0	1,808,669	XXX	XXX
1269999.	Subtotal - Forwards									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1399999.	Subtotal - Hedging Effective									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1409999.	Subtotal - Hedging Other									0	0	0		(14,806,502)	XXX	(14,806,502)	(13,632,913)	0	0	0	0	0	1,808,669	XXX	XXX
1419999.	Subtotal - Replication									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1429999.	Subtotal - Income Generation									0	(2,518)	0		(750)	XXX	(750)	1,768	0	0	0	0	0	0	XXX	XXX
1439999.	Subtotal - Other									0	0	0		0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1449999.	Totals									0	(2,518)	0		(14,807,252)	XXX	(14,807,252)	(13,631,145)	0	0	0	0	0	1,808,669	XXX	XXX

(a) Code	Description of Hedged Risk(s)

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

(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  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

## STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				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			
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		(750)	0		(750)	0			
0899999. Aggregate Sum of Central Clearing houses					(14,806,502)	0		(14,806,502)	0	1,808,669		
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0999999 - Gross Totals			0	0	(14,807,252)		0	0	(14,807,252)	0	1,808,669	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					0	(14,807,252)						

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## **SCHEDULE DB - PART D - SECTION 2**

#### Collateral for Derivative Instruments Open as of Current Statement Date

#### Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME .....	9R7GPTS07KV3UQJZ0078 .....	Cash.....	000000-00-0 .....	Cash .....	14,706,639	14,706,639	14,706,639	V .....
Morgan Stanley CME .....	9R7GPTS07KV3UQJZ0078 .....	Treasury.....	912828-H7-8 .....	U S TREASURY 0 1/2% Due 1/31/2017 JJ31 .....	16,556,471	16,550,000	16,538,896	01/31/2017 .....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
0199999 - Total				31,263,110	31,256,639	31,245,535	XXX	XXX

#### Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999 - Total						XXX	XXX	XXX

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program .....	.....	.....	.....	82,022,739	82,022,739	.....07/01/2016 .....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				82,022,739	82,022,739	XXX
9999999 - Totals				82,022,739	82,022,739	XXX

## General Interrogatories:

1. Total activity for the year to date Fair Value \$ ..... 26,922,036 Book/Adjusted Carrying Value \$ ..... 26,922,036
2. Average balance for the year to date Fair Value \$ ..... 42,378,880 Book/Adjusted Carrying Value \$ ..... 42,378,880
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ ..... 14,433,019 NAIC 2 \$ ..... 67,589,720 NAIC 3 \$ ..... NAIC 4 \$ ..... NAIC 5 \$ ..... NAIC 6 \$ .....

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-MB-7	OPIC Flt % Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-YE-1	OPIC AGENCY Adj % Due 6/15/2034 MJS015		1	4,334,313	4,334,313	06/15/2034
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJS015		1	4,000,000	4,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				10,834,313	10,834,313	XXX
0599999. Total - U.S. Government Bonds				10,834,313	10,834,313	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 MGM POLLUTION Adj % Due 8/1/2023 FMAN1 ..		2AM	4,000,000	4,000,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	4,450,000	4,450,000	11/15/2038
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				8,450,000	8,450,000	XXX
3199999. Total - U.S. Special Revenues Bonds				8,450,000	8,450,000	XXX
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	1,301,959	1,298,854	02/14/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJS08		1FE	4,300,000	4,300,000	12/08/2017
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	2,019,068	2,018,755	09/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	2,401,058	2,400,248	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	1,625,734	1,628,922	11/21/2016
257375-AD-7	DOMINION GAS HLDGS LLC 1.05% Due 11/1/2016 MN1		1FE	2,500,850	2,500,668	11/01/2016
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	1,359,696	1,360,048	06/27/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	7,200,000	7,200,000	01/01/2033
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2 ..		1FE	612,665	609,448	02/02/2017
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJO14 ..		1FE	2,000,000	2,000,000	07/14/2016
78005N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28 ..		1FE	2,499,978	2,500,000	03/28/2017
865622-BA-1	SUMITOMO MITSUI BANKING 1.45% Due 7/19/2016 JJ19 ..		1FE	2,000,700	2,000,581	07/19/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				29,821,708	29,818,526	XXX
03066D-AA-4	AMCAR 2016-2 A1 0 3/4% Due 4/10/2017 Mo-14 ..		1FE	1,054,241	1,054,315	04/10/2017
04364T-AA-6	ACER 2016-1A A1 0.95% Due 4/10/2017 Mo-27 ..		1FE	1,669,884	1,669,876	04/10/2017
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10 ..		1FE	149,731	149,759	11/10/2016
35104V-AA-0	Foursight Capita20161. bility R SER 20161 CL A1 1 1/4% Due 6/15/2017 Mo-22 ..		1FE	1,100,008	1,100,000	06/15/2017
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20 ..		1FE	700,177	700,463	02/21/2017
52177F-AA-2	LRF SER 20161 CL A1 1% Due 6/19/2017 Mo-15 ..		1FE	1,806,606	1,806,593	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				6,480,647	6,481,007	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				36,302,355	36,299,533	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				40,656,021	40,652,839	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				14,930,647	14,931,007	XXX
6599999. Total Bonds				55,586,668	55,583,846	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
316175-40-5	FIDELITY INST MM FUND PRIME ..			24,742	24,742	
DENVER CO CITY & CNTY DEDICATE GENERAL 0.67% Due 8/1/2016 FA1 ..				2,800,308	2,799,990	08/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				2,825,050	2,824,732	XXX
000000-00-0	Huntington National Bank Money Market Account ..			4,566,965	4,566,965	
000000-00-0	Key Bank Money Market Account ..			4,517,682	4,517,682	
000000-00-0	B&T Bank Money Market Account ..			4,565,252	4,565,252	
9099999. Total - Cash (Schedule E Part 1 type)				13,649,898	13,649,898	XXX
000000-00-0	COUNTY OF MERCER CP 0.7% Due 7/1/2016 Ann-7/1 ..			4,800,000	4,800,000	07/01/2016
000000-00-0	AMER ELEC POWER CP 0.7% Due 7/5/2016 At Mat ..			2,699,738	2,699,738	07/05/2016
000000-00-0	CATHOLIC HEALTH INITIATV CP 0.6% Due 7/5/2016 At Mat ..			4,999,583	4,999,583	07/05/2016
000000-00-0	KROGER CO CP 0.65% Due 7/5/2016 At Mat ..			6,699,153	6,699,153	07/05/2016
000000-00-0	SPECTRA CP 0.8% Due 7/5/2016 At Mat ..			3,099,449	3,099,449	07/05/2016
000000-00-0	WECCRP CP 0.78% Due 7/5/2016 At Mat ..			999,870	999,870	07/05/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				23,297,793	23,297,793	XXX
9999999 - Totals				95,359,409	95,356,269	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$ ..... 3,596,547 Book/Adjusted Carrying Value \$ ..... 3,585,193
2. Average balance for the year to date Fair Value \$ ..... 103,526,458 Book/Adjusted Carrying Value \$ ..... 102,823,077

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON .....	NEW YORK, NY .....				2,891,743	2,743,216	7,336,740	XXX
BRANCH BANKING & TRUST CO .....	WINSTON-SALEM, NC .....				11,613,376	11,616,256	10,620,464	XXX
CHEVIOT SAVINGS BANK .....	CINCINNATI, OH .....				251,075	251,192	0	XXX
FIFTH THIRD BANK .....	CINCINNATI, OH .....				6,923,206	6,917,082	4,772,835	XXX
HUNTINGTON BANK .....	COLUMBUS, OH .....				11,579,898	11,582,712	10,585,645	XXX
JP MORGAN/CHASE .....	NEW YORK, NY .....				383,665	157,675	316,519	XXX
KEYCORP .....	CLEVELAND, OH .....				4,543,835	4,590,325	4,545,614	XXX
NORTHERN TRUST .....	CHICAGO, IL .....				956,858	956,859	956,859	XXX
PNC BANK .....	CINCINNATI, OH .....				(42,705,528)	(36,795,471)	(35,598,429)	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(3,636)	(104,961)	(74,719)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(3,565,508)	1,914,885	3,461,528	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	(3,565,508)	1,914,885	3,461,528	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	15,219	3,460	3,065	XXX
0599999. Total - Cash	XXX	XXX	0	0	(3,550,289)	1,918,345	3,464,593	XXX

STATEMENT AS OF JUNE 30, 2016 OF THE The Western and Southern Life Insurance Company

## 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
COUNTY OF MERCER CP .....		06/23/2016	0.700	07/01/2016 .....	8,600.000	1,316	0
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					8,600.000	1,316	0
2499999. Total - U.S. Political Subdivisions Bonds					8,600.000	1,316	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMER ELEC POWER CP .....		06/30/2016	0.700	07/05/2016 .....	2,699,738	.53	0
CATHOLIC HEALTH INITIATV CP .....		06/30/2016	0.600	07/05/2016 .....	9,998,861	444	0
FORD MOTOR CREDIT CO CP .....		06/30/2016	1.100	11/14/2016 .....	5,974,883	183	0
KROGER CO CP .....		06/28/2016	0.650	07/05/2016 .....	10,798,635	.585	0
MONDELEZ INTERNATIONAL CP .....		06/30/2016	0.890	10/06/2016 .....	3,990,309	.99	0
SEMPRA ENERGY GLOBAL CP .....		06/15/2016	1.000	08/15/2016 .....	4,492,375	2,000	0
SPECTRA CP .....		06/27/2016	0.800	07/05/2016 .....	5,099,093	.453	0
UNITEDHEALTH GROUP INC CP .....		06/22/2016	0.610	07/01/2016 .....	3,999,390	.610	0
VIACOM CP .....		06/30/2016	1.200	08/05/2016 .....	4,494,600	150	0
WEGRP CP .....		06/29/2016	0.780	07/05/2016 .....	.999,870	.43	0
AGRIUM INC CP .....		06/27/2016	0.650	07/05/2016 .....	3,499,494	.253	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					56,047,248	4,873	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					56,047,248	4,873	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					64,647,248	6,189	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					64,647,248	6,189	0
8699999 - Total Cash Equivalents					64,647,248	6,189	0