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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2016

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

James Howard Acton Jr. #, VP	Edward Joseph Babbitt, VP, Sr Counsel	Troy Dale Brodie, Sr VP, 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, Sr 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 Stainton, 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	Donald Joseph Wuebbling	Wade Matthew Fugate
Chairman of Board, President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this 27th day of July 2016

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	10,163,177,095	0	10,163,177,095	10,217,365,911
2.	Stocks:				
	2.1 Preferred stocks	12,121,638	0	12,121,638	12,121,638
	2.2 Common stocks	318,059,906	68,514,198	249,545,708	266,058,635
3.	Mortgage loans on real estate:				
	3.1 First liens	784,826,290	0	784,826,290	788,310,062
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 49,842,978), cash equivalents ($ 121,712,634) and short-term investments ($ 12,351,918)	183,907,530	0	183,907,530	109,739,042
6.	Contract loans (including $ premium notes)	36,138,289	0	36,138,289	37,729,049
7.	Derivatives	623,444	0	623,444	1,606,511
8.	Other invested assets	232,213,037	0	232,213,037	223,079,309
9.	Receivables for securities	904,918	0	904,918	15,694,417
10.	Securities lending reinvested collateral assets	24,789,739	0	24,789,739	55,328,052
11.	Aggregate write-ins for invested assets	1,538,363	0	1,538,363	7,660,127
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,758,300,249	68,514,198	11,689,786,051	11,734,692,753
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	93,492,402	0	93,492,402	95,602,039
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	839,644	0	839,644	892,612
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	20,671,599		20,671,599	20,338,225
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	358,644	0	358,644	1,407,529
	16.2 Funds held by or deposited with reinsured companies	615,207,406	0	615,207,406	625,434,856
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon			0	15,250,724
18.2	Net deferred tax asset	30,134,872	0	30,134,872	24,081,417
19.	Guaranty funds receivable or on deposit	1,059,848	0	1,059,848	1,147,749
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable	750,470	13,149	737,321	0
25.	Aggregate write-ins for other than invested assets	15,126,456	5,952,385	9,174,071	8,889,841
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,535,941,590	74,479,732	12,461,461,858	12,527,737,745
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	24,131,108	0	24,131,108	25,637,723
28.	Total (Lines 26 and 27)	12,560,072,698	74,479,732	12,485,592,966	12,553,375,468
	DETAILS OF WRITE-INS				
1101.	Receivables for Collateral on Derivatives	1,538,363		1,538,363	7,660,127
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)	1,538,363	0	1,538,363	7,660,127
2501.	CSV of Company Owned Life Insurance	9,174,071	0	9,174,071	8,889,841
2502.	Disallowed IMR	5,952,385	5,952,385	0	
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	15,126,456	5,952,385	9,174,071	8,889,841

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,438,268,436 less $ ...... included in Line 6.3 (including $ ...... Modco Reserve)	9,438,268,436	9,565,248,140
2.	Aggregate reserve for accident and health contracts (including $ ...... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ ...... Modco Reserve)	1,396,377,030	1,413,140,189
4.	Contract claims:		
	4.1 Life	23,300,658	24,765,810
	4.2 Accident and health		
5.	Policyholders' dividends $ ...... and coupons $ ...... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ...... Modco)		
	6.2 Dividends not yet apportioned (including $ ...... Modco)		
	6.3 Coupons and similar benefits (including $ ...... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ...... discount; including $ ...... accident and health premiums	560,325	603,763
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ...... accident and health experience rating refunds of which $ ...... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 84,375 assumed and $ 1,220,282 ceded	1,304,657	1,416,719
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,154,668 , accident and health $ ...... and deposit-type contract funds $	1,154,668	1,185,670
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		1,249,596
13.	Transfers to Separate Accounts due or accrued (net) (including $ (107,577) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(664,062)	(491,777)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,846,961	2,727,131
15.1	Current federal and foreign income taxes, including $ 1,529,691 on realized capital gains (losses)	7,823,580	
15.2	Net deferred tax liability		
16.	Unearned investment income	904,420	979,774
17.	Amounts withheld or retained by company as agent or trustee	607,799	14,551
18.	Amounts held for agents' account, including $ ...... agents' credit balances		
19.	Remittances and items not allocated	11,509,312	5,369,882
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	154,441,457	149,420,626
	24.02 Reinsurance in unauthorized and certified ($ ......) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ......) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	14,539,606	12,817,200
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	2,288,213	7,158,837
	24.09 Payable for securities	71,726,356	849,721
	24.10 Payable for securities lending	293,835,946	340,262,163
	24.11 Capital notes $ ...... and interest thereon $		
25.	Aggregate write-ins for liabilities	3,186,749	5,783,673
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,423,012,111	11,532,501,668
27.	From Separate Accounts Statement	24,131,108	25,637,723
28.	Total liabilities (Lines 26 and 27)	11,447,143,219	11,558,139,391
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	244,641,683	201,428,013
36.	Less treasury stock, at cost:		
	36.1 ...... shares common (value included in Line 29 $ ......)		
	36.2 ...... shares preferred (value included in Line 30 $ ......)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ...... in Separate Accounts Statement)	1,035,949,747	992,736,077
38.	Totals of Lines 29, 30 and 37	1,038,449,747	995,236,077
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,485,592,966	12,553,375,468
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	895,597	2,677,578
2502.	Unfunded Commitment to Low Income Tax Credit Property	1,210,563	1,891,504
2503.	Uncashed drafts and checks pending escheatment to the state	1,080,589	1,214,591
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,186,749	5,783,673
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)		

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	330,497,634	275,372,424	578,631,912
2.	Considerations for supplementary contracts with life contingencies	1,008,392	3,201,676	4,747,217
3.	Net investment income	240,560,782	266,221,891	514,845,355
4.	Amortization of Interest Maintenance Reserve (IMR)	769,589	3,038,126	3,964,569
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	139,450	180,422	340,086
	8.2 Charges and fees for deposit-type contracts	1,197	1,414	2,764
	8.3 Aggregate write-ins for miscellaneous income	11,001,229	15,264,459	32,715,609
9.	Totals (Lines 1 to 8.3)	583,978,273	563,280,412	1,135,247,512
10.	Death benefits	121,565,867	87,412,679	193,063,814
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,065,633	793,592	1,816,385
12.	Annuity benefits	140,933,229	137,550,043	271,448,285
13.	Disability benefits and benefits under accident and health contracts	1,285,518	1,323,631	2,626,805
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	294,446,297	326,277,325	657,760,648
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	12,797,612	21,143,249	47,514,965
18.	Payments on supplementary contracts with life contingencies	1,657,482	1,644,844	3,297,776
19.	Increase in aggregate reserves for life and accident and health contracts	(127,550,331)	(164,744,503)	(322,865,468)
20.	Totals (Lines 10 to 19)	446,201,307	411,400,860	854,663,210
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	17,279,380	14,570,852	29,448,728
22.	Commissions and expense allowances on reinsurance assumed	1,098,587	1,172,422	2,425,111
23.	General insurance expenses	44,702,163	44,777,873	94,540,347
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,826,031	4,201,311	7,930,893
25.	Increase in loading on deferred and uncollected premiums	(604,991)	(428,276)	(615,947)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,070,334)	(3,065,601)	(5,939,637)
27.	Aggregate write-ins for deductions	2,193,238	2,286,936	5,013,658
28.	Totals (Lines 20 to 27)	512,625,381	474,916,377	987,466,363
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	71,352,892	88,364,035	147,781,149
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	71,352,892	88,364,035	147,781,149
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	22,801,012	34,304,447	56,607,836
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	48,551,880	54,059,588	91,173,313
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,505,581 (excluding taxes of $ 1,296,595 transferred to the IMR)	(18,837,104)	(11,669,809)	(23,204,041)
35.	Net income (Line 33 plus Line 34)	29,714,776	42,389,779	67,969,272
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	995,236,078	1,051,343,926	1,051,343,926
37.	Net income (Line 35)	29,714,776	42,389,779	67,969,272
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,789,438	12,646,429	68,495,369	56,518,309
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	9,842,895	3,276,404	12,759,844
41.	Change in nonadmitted assets	(3,969,600)	(8,460,777)	(17,438,699)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(5,020,831)	(5,280,219)	3,083,425
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(179,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	43,213,669	100,420,556	(56,107,849)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,038,449,747	1,151,764,482	995,236,077
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	10,709,782	15,237,727	32,694,954
08.302.	Company Owned Life Insurance	284,231	17,013	0
08.303.	Miscellaneous Income	7,216	9,719	20,655
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)	11,001,229	15,264,459	32,715,609
2701.	Pension Expense	1,241,080	1,641,416	3,278,077
2702.	Securities lending interest expense	952,158	645,520	1,391,218
2703.	Company Owned Life Insurance			344,363
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,193,238	2,286,936	5,013,658
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	331,787,173	278,888,223	583,325,693
2. Net investment income	260,162,374	290,412,539	566,261,104
3. Miscellaneous income	21,085,096	24,520,345	47,045,489
4. Total (Lines 1 to 3)	613,034,643	593,821,107	1,196,632,286
5. Benefit and loss related payments	573,619,292	575,332,435	1,176,281,200
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,898,049)	(5,543,055)	(8,244,781)
7. Commissions, expenses paid and aggregate write-ins for deductions	69,830,382	68,307,089	138,511,905
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 1,272,485 tax on capital gains (losses)	2,505,117	38,149,401	61,766,889
10. Total (Lines 5 through 9)	644,056,742	676,245,870	1,368,315,213
11. Net cash from operations (Line 4 minus Line 10)	(31,022,099)	(82,424,763)	(171,682,927)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,041,898,714	1,257,697,767	2,545,157,245
12.2 Stocks	24,129,029	0	11,593,483
12.3 Mortgage loans	61,050,882	39,709,618	90,158,978
12.4 Real estate	0	0	0
12.5 Other invested assets	122,710	3,642,100	5,651,762
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(78,723)	(18,292)	(31,657)
12.7 Miscellaneous proceeds	123,061,479	174,223,179	261,545,099
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,250,184,091	1,475,254,372	2,914,074,910
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,003,012,185	1,258,312,846	2,093,119,718
13.2 Stocks	7,823,914	11,837,489	12,338,325
13.3 Mortgage loans	57,573,995	69,446,351	179,527,378
13.4 Real estate	0	0	0
13.5 Other invested assets	716,611	4,038,963	11,406,247
13.6 Miscellaneous applications	0	30,476,109	97,116,785
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,069,126,705	1,374,111,758	2,393,508,453
14. Net increase (or decrease) in contract loans and premium notes	(1,590,760)	(1,413,500)	(1,949,932)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	182,648,145	102,556,115	522,516,389
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(16,763,159)	(5,638,761)	(210,462,489)
16.5 Dividends to stockholders	0	0	79,897,825
16.6 Other cash provided (applied)	(60,694,400)	94,709,473	(59,276,778)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(77,457,559)	89,070,712	(349,637,092)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	74,168,488	109,202,064	1,196,370
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	109,739,042	108,542,672	108,542,672
19.2 End of period (Line 18 plus Line 19.1)	183,907,530	217,744,736	109,739,042

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	118,537,825	111,544,770	226,141,880
3. Ordinary individual annuities	147,584,077	131,564,177	245,042,493
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			15,244,288
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	266,121,902	243,108,947	486,428,661
12. Deposit-type contracts	734,793,042	1,038,065,338	1,810,298,563
13. Total	1,000,914,944	1,281,174,285	2,296,727,224
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	State of Domicile	2016	2015
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	29,714,776	67,969,272
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	29,714,776	67,969,272
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	1,038,449,747	995,236,077
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	1,038,449,747	995,236,077

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

C. Accounting Policy. No Change.

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

2. Accounting Changes and Correction of Errors

The Company made the following accounting change in 2016: No Change.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the 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	2,880,396	2,841,070	39,326	2,841,070	2,767,368	06/30/2016
46628S-AJ-2	3,329,238	3,289,670	39,568	3,289,670	3,109,966	06/30/2016
52524M-AV-1	6,380,996	5,813,047	567,949	5,813,047	5,055,731	06/30/2016
86359D-SR-9	1,521,346	1,520,373	973	1,520,373	1,397,865	06/30/2016
Total	XXX	XXX	647,816	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2016:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	2,563,180
2. 12 Months or Longer	18,665,541

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

1. Less than 12 Months	336,185,599
2. 12 Months or Longer	326,055,247

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

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $293.5 million.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit (LIHTC) Property Investments. No Change.

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	623,444	0	623,444

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(2,288,213)	0	(2,288,213)

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

K. Structured Notes. No Change.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $1.7 billion. The Company calculated this amount after a review of its pledgedable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	15,064,050	15,064,050	
(b) Membership Stock - Class B	0		
(c) Activity Stock	38,076,050	38,076,050	
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	53,140,100	53,140,100	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,700,000,000	XXX	XXX

2. Prior Year-end

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

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	15,064,050	15,064,050				
2. Class B	0					

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

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

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,713,707,074	1,618,350,980	1,384,912,794
2. Current Year General Account Total Collateral Pledged	1,713,707,074	1,618,350,980	1,384,912,794
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,662,722,361	1,611,107,068	1,395,958,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	1,713,707,074	1,618,350,980	1,384,912,794
2. Current Year General Account Maximum Collateral Pledged	1,713,707,074	1,618,350,980	1,384,912,794
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,931,913,557	1,816,557,569	1,661,790,000

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

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	0			XXX
(b) Funding Agreements	1,384,912,794	1,384,912,794		1,349,084,920
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	1,384,912,794	1,384,912,794	0	1,349,084,920
2. Prior Year-end				
(a) Debt	0			XXX
(b) Funding Agreements	1,395,958,000	1,395,958,000		1,363,220,073
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	1,395,958,000	1,395,958,000	0	1,363,220,073

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1.Debt	0		
2.Funding Agreements	1,384,912,794	1,384,912,794	
3.Other	0		
4.Aggregate Total (Lines 1+2+3)	1,384,912,794	1,384,912,794	0

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

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at 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	2,232,093	0	2,232,093
Bonds: RMBS	0	1,915,002	0	1,915,002
Common stock: Industrial & miscellaneous	195,406,097	0	0	195,406,097
Derivative assets: Credit default swaps	0	623,444	0	623,444
Separate account assets*	20,696,796	0	0	20,696,796
Total assets at fair value	216,102,893	4,770,539	0	220,873,432

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	(1,542,732)	0	(1,542,732)
Derivative liabilities: Credit default swaps	0	(745,481)	0	(745,481)
Total liabilities at fair value	0	(2,288,213)	0	(2,288,213)

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

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

(2) Not applicable.

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	10,589,093,711	10,163,177,095	15,183,313	10,131,315,613	442,594,785	
Common stock: Unaffiliated **	248,546,197	248,546,197	248,546,197	0	0	
Preferred stock	13,077,209	12,121,638	0	0	13,077,209	
Mortgage loans	830,725,472	784,826,290	0	0	830,725,472	
Cash, cash equivalents, & short-term investments	183,908,292	183,907,529	183,908,292	0	0	
Other invested assets: Surplus notes	39,726,531	33,395,190	0	39,726,531	0	
Securities lending reinvested collateral assets	24,789,739	24,789,739	24,789,739	0	0	
Derivative assets	623,444	623,444	0	623,444	0	
Cash collateral receivable	1,538,363	1,538,363	1,538,363	0	0	
Separate account assets	24,230,953	24,131,108	23,059,955	1,170,998	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,900,742,782)	(8,625,600,615)	0	0	(8,900,742,782)	
Derivative liabilities	(5,183,887)	(2,288,213)	0	(2,288,213)	(2,895,674)	
Cash collateral payable	(895,597)	(895,597)	(895,597)	0	0	
Separate account liabilities *	(2,944,901)	(2,877,827)	0	0	(2,944,901)	
Securities lending liability	(293,835,946)	(293,835,946)	0	(293,835,946)	0	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

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 and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

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

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

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

Securities Lending Liability

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

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

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

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 40,187,182

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 63,854,807	$ 58,195,905
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 147,107,092	$ 158,609,972
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 210,961,899	$ 216,805,877
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	293,456,309
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	293,450,931
16.3 Total payable for securities lending reported on the liability page.	$	293,835,946

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 784,826,290
	1.14 Total Mortgages in Good Standing	$ 784,826,290
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 784,826,290
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	960,833	1,425,188	0		2,386,021	0
2.	Alaska AK	N	26,599	0	0		26,599	0
3.	Arizona AZ	L	491,427	799,201	0		1,290,628	0
4.	Arkansas AR	L	100,729	6,213,765	0		6,314,494	0
5.	California CA	L	3,314,748	2,813,291	0		6,128,039	0
6.	Colorado CO	L	372,371	521,349	0		893,720	0
7.	Connecticut CT	L	769,991	2,306,169	0		3,076,160	0
8.	Delaware DE	L	277,136	10,000	0		287,136	0
9.	District of Columbia DC	L	113,787	992	0		114,779	0
10.	Florida FL	L	6,423,416	5,827,656	0		12,251,072	10,001
11.	Georgia GA	L	1,223,932	722,022	0		1,945,954	0
12.	Hawaii HI	L	746,831	3,926,006	0		4,672,837	0
13.	Idaho ID	L	15,665	5,472	0		21,137	0
14.	Illinois IL	L	5,874,602	11,571,153	0		17,445,755	0
15.	Indiana IN	L	8,726,494	10,924,432	0		19,650,926	257,767
16.	Iowa IA	L	122,844	2,493,364	0		2,616,208	0
17.	Kansas KS	L	427,733	1,311,014	0		1,738,747	0
18.	Kentucky KY	L	6,269,072	2,705,834	0		8,974,906	184,402
19.	Louisiana LA	L	2,647,531	6,520,135	0		9,167,666	0
20.	Maine ME	N	7,572	0	0		7,572	0
21.	Maryland MD	L	1,393,471	1,722,921	0		3,116,392	0
22.	Massachusetts MA	L	67,809	358,897	0		426,706	0
23.	Michigan MI	L	4,894,228	11,177,289	0		16,071,517	300
24.	Minnesota MN	L	1,194,673	540,696	0		1,735,369	0
25.	Mississippi MS	L	1,506,609	3,367,577	0		4,874,186	0
26.	Missouri MO	L	1,884,732	8,493,791	0		10,378,523	53,886
27.	Montana MT	L	15,293	324,394	0		339,687	0
28.	Nebraska NE	L	42,290	1,029,281	0		1,071,571	0
29.	Nevada NV	L	147,682	344,975	0		492,657	0
30.	New Hampshire NH	N	5,043	150	0		5,193	0
31.	New Jersey NJ	L	2,195,584	314,800	0		2,510,384	0
32.	New Mexico NM	L	61,776	3,747,817	0		3,809,593	0
33.	New York NY	N	81,751	(12,357)	0		69,394	0
34.	North Carolina NC	L	10,013,055	1,842,572	0		11,855,627	0
35.	North Dakota ND	L	9,207	0	0		9,207	0
36.	Ohio OH	L	32,975,293	20,824,262	0		53,799,555	734,023,121
37.	Oklahoma OK	L	676,806	4,120,515	0		4,797,321	0
38.	Oregon OR	L	91,500	266,443	0		357,943	0
39.	Pennsylvania PA	L	11,782,131	4,848,556	0		16,630,687	25,000
40.	Rhode Island RI	N	6,153	0	0		6,153	0
41.	South Carolina SC	L	1,036,366	1,117,235	0		2,153,601	0
42.	South Dakota SD	L	17,873	211,000	0		228,873	0
43.	Tennessee TN	L	1,417,047	3,327,616	0		4,744,663	0
44.	Texas TX	L	2,116,029	5,432,951	0		7,548,980	31,461
45.	Utah UT	L	46,971	0	0		46,971	0
46.	Vermont VT	L	3,141	44,147	0		47,288	0
47.	Virginia VA	L	703,251	210,348	0		913,599	0
48.	Washington WA	L	194,361	300	0		194,661	0
49.	West Virginia WV	L	2,247,154	3,643,325	0		5,890,479	207,104
50.	Wisconsin WI	L	1,427,713	7,216,783	0		8,644,496	0
51.	Wyoming WY	L	20,723	0	0		20,723	0
52.	American Samoa AS	N					0	
53.	Guam GU	L	5,739	2,970,750	0		2,976,489	
54.	Puerto Rico PR	N	4,270	0	0		4,270	
55.	U.S. Virgin Islands VI	N	253	0	0		253	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	28,596	0	0	0	28,596	0
59.	Subtotal	(a) 47	117,227,886	147,584,077	0	0	264,811,963	734,793,042
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,309,939				1,309,939	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	118,537,825	147,584,077	0	0	266,121,902	734,793,042
96.	Plus Reinsurance Assumed	XXX	69,367,856	3,904,175			73,272,031	
97	Totals (All Business)	XXX	187,905,681	151,488,252	0	0	339,393,933	734,793,042
98.	Less Reinsurance Ceded	XXX	8,673,736	935			8,674,671	
99.	Totals (All Business) less Reinsurance Ceded	XXX	179,231,945	151,487,317	0	0	330,719,262	734,793,042
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	24,654				24,654	
58002.	MEX Mexico	XXX	3,942				3,942	
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	28,596	0	0	0	28,596	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps HIdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	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	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	97.170	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	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	76.180	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.130	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	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-0732275				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	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.480	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	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	788,310,062	698,557,220
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	25,100,000	127,505,757
	2.2 Additional investment made after acquisition	32,473,995	52,021,621
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		400,000
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	61,050,882	90,158,978
8.	Deduct amortization of premium and mortgage interest points and commitment fees	6,885	15,558
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	784,826,290	788,310,062
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	784,826,290	788,310,062
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	784,826,290	788,310,062

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	223,079,310	216,847,521
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		18,831,264
	2.2 Additional investment made after acquisition	35,670	1,818,981
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	9,239,147	(8,731,146)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	122,710	5,651,762
8.	Deduct amortization of premium and depreciation	18,379	35,548
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	232,213,037	223,079,310
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	232,213,037	223,079,310

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,558,256,143	11,124,938,828
2.	Cost of bonds and stocks acquired	1,010,836,099	2,105,458,024
3.	Accrual of discount	2,774,776	9,329,180
4.	Unrealized valuation increase (decrease)	813,925	36,461,967
5.	Total gain (loss) on disposals	6,956,901	20,266,933
6.	Deduct consideration for bonds and stocks disposed of	1,066,027,743	2,672,774,471
7.	Deduct amortization of premium	19,603,676	47,001,920
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	647,817	18,422,398
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,493,358,608	10,558,256,143
11.	Deduct total nonadmitted amounts	68,514,198	62,709,952
12.	Statement value at end of current period (Line 10 minus Line 11)	10,424,844,410	10,495,546,191

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,407,587,074	821,641,442	1,011,980,297	73,953,552	6,407,587,074	6,291,201,771		6,480,526,032
2. NAIC 2 (a)	3,013,861,368	3,044,971,225	2,805,448,079	(135,860,319)	3,013,861,368	3,117,524,195		2,953,804,697
3. NAIC 3 (a)	471,274,501	35,124,617	70,161,789	59,062,737	471,274,501	495,300,066		476,276,322
4. NAIC 4 (a)	291,121,157	9,034,731	17,524,456	(10,808,938)	291,121,157	271,822,494		310,696,642
5. NAIC 5 (a)	116,192,264	0	13,599,283	1,281,101	116,192,264	103,874,082		46,295,159
6. NAIC 6 (a)	15,657,148	0	3,407,604	5,263,641	15,657,148	17,513,185		15,422,026
7. Total Bonds	10,315,693,512	3,910,772,015	3,922,121,508	(7,108,226)	10,315,693,512	10,297,235,793	0	10,283,020,878
PREFERRED STOCK								
8. NAIC 1	10,000,000				10,000,000	10,000,000		10,000,000
9. NAIC 2	0				0	0		
10. NAIC 3	2,121,638				2,121,638	2,121,638		2,121,638
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	12,121,638	0	0	0	12,121,638	12,121,638	0	12,121,638
15. Total Bonds and Preferred Stock	10,327,815,150	3,910,772,015	3,922,121,508	(7,108,226)	10,327,815,150	10,309,357,431	0	10,295,142,516

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 129,159,248 ; NAIC 2 $ 4,899,453 ; 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	12,351,918	XXX	12,349,300	4,778	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,850,248	75,832,823
2.	Cost of short-term investments acquired	677,856,582	1,791,122,403
3.	Accrual of discount	433	624
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(290)
6.	Deduct consideration received on disposals	671,351,159	1,860,647,518
7.	Deduct amortization of premium	4,186	457,794
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)	12,351,918	5,850,248
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	12,351,918	5,850,248

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(5,552,323)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	4,303,963
4.	Total gain (loss) on termination recognized	(19,857,326)
5.	Considerations received/(paid) on terminations	(19,857,326)
6.	Amortization	(416,405)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(1,664,765)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,664,765)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BM0	1	8,000,000	9,981,423	10,049,482	05/17/2007	06/20/2017	Deutsche Bank	2,852	2,852	20047E-AE-2	COMM 2006-C8 A4	1FM	9,978,571	10,046,630
742718G*4	Procter&Gamble 742718EE5	1	25,000,000	25,055,466	25,817,813	06/22/2011	09/20/2016	Bank of America	54,038	54,038	3137A7-JU-5	FHMS K701 A2	1	25,001,428	25,763,775
166751C*6	Chevron Corporation 166751AJ6	1	10,000,000	10,113,663	10,861,451	06/07/2011	09/20/2016	Deutsche Bank	18,781	18,781	31398J-ZS-5	FHR K004 A2	1	10,094,882	10,842,670
911308C@1	United Parcel 911308AB0	1	15,000,000	15,103,004	16,450,646	06/07/2011	09/20/2016	Deutsche Bank	32,951	32,951	31398W-D3-5	FHR K005 A2	1	15,070,053	16,417,695
911308C#9	United Parcel 911308AB0	1	25,000,000	25,081,436	25,768,619	06/22/2011	09/20/2016	Deutsche Bank	54,919	54,919	3137AB-FV-8	FHLMC SERICL	1	25,026,517	25,713,700
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,654,115	16,240,761	10/27/2014	12/20/2019	Deutsche Bank	332,901	332,901	50185V-AA-1	LCCM 2014-909 A	1FM	15,321,214	15,907,860
88579YB*1	Exxon 607059AT9	1	5,000,000	5,077,002	5,538,563	08/30/2011	09/20/2016	Deutsche Bank	10,428	10,428	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,066,574	5,528,135
88579YB*1	Exxon 607059AT9	1	4,000,000	4,015,456	4,187,019	08/30/2011	09/20/2016	Deutsche Bank	8,343	8,343	233050-AB-9	DBUBS 2011-LC1A A2	1FM	4,007,113	4,178,676
88579YB*1	Exxon 607059AT9	1	11,000,000	11,034,916	11,290,000	08/30/2011	09/20/2016	Deutsche Bank	22,942	22,942	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,011,974	11,267,058
244199C*4	Deere & Co 244199BC8	1	18,000,000	18,231,646	18,784,216	08/08/2011	09/20/2016	Morgan Stanley	37,209	37,209	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,194,437	18,747,007
244199C*4	Deere & Co 244199BC8	1	2,000,000	2,019,057	2,226,144	08/08/2011	09/20/2016	Morgan Stanley	4,134	4,134	46640U-AC-6	JPMBB 2013-C17 A3	1FM	2,014,923	2,222,010
30231GA*3	3M 604059AE5	1	7,000,000	7,866,714	8,094,091	08/30/2011	09/20/2016	Morgan Stanley	15,381	15,381	12622D-AB-0	COMM 2010-C1 A2	1FM	7,851,333	8,078,710
30231GA*3	3M 604059AE5	1	12,000,000	12,039,430	12,317,704	08/30/2011	09/20/2016	Morgan Stanley	26,368	26,368	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,013,062	12,291,336
30231GA*3	3M 604059AE5	1	1,000,000	1,002,367	1,031,332	08/30/2011	09/20/2016	Morgan Stanley	2,197	2,197	12622D-AB-0	COMM 2010-C1 A2	1FM	1,000,170	1,029,135
251799A*3	Devon Energy 251799AA0	3	15,000,000	14,556,312	15,311,186	10/23/2014	12/20/2019	Morgan Stanley	(447,289)	(447,289)	05544B-AA-5	BHMS 2014-ATLS	1FM	15,003,600	15,758,475
251799A*3	Devon Energy 251799AA0	3	10,000,000	9,896,507	10,343,508	10/23/2014	12/20/2019	Morgan Stanley	(298,192)	(298,192)	91830M-AA-4	VNDO 2013-PENN A	1FM	10,194,700	10,641,700
9999999 - Totals				186,728,514	194,312,535	XXX	XXX	XXX	(122,037)	(122,037)	XXX	XXX	XXX	186,850,551	194,434,572

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	16	186,257,150	16	184,836,961					16	186,257,150
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	1,891,554	XXX		XXX		XXX	1,891,554
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,420,189	XXX		XXX		XXX		XXX	1,420,189
7. Ending Inventory	16	184,836,961	16	186,728,515	0	0	0	0	16	186,728,515

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,664,769)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(1,664,769)
4.	Part D, Section 1, Column 5	623,444	
5.	Part D, Section 1, Column 6	(2,288,213)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(4,560,443)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(4,560,443)
10.	Part D, Section 1, Column 8	623,444	
11.	Part D, Section 1, Column 9	(5,183,887)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	183,652,891	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	183,652,891	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	59,804,721	0
2.	Cost of cash equivalents acquired	5,114,651,523	8,669,505,567
3.	Accrual of discount	0	443
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,163	6,935
6.	Deduct consideration received on disposals	5,052,744,773	8,609,708,224
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)	121,712,634	59,804,721
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	121,712,634	59,804,721

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001182	Raleigh	NC		11/14/2014	5.375	0	1,525,972	37,575,000
0001187	Newport	KY		03/17/2015	4.750	0	5,238,462	62,200,000
0001191	Greenville	SC		12/07/2015	4.950	0	6,224,987	28,350,000
0001192	Round Rock	TX		12/18/2015	6.000	0	2,538,815	22,200,000
0001193	Santa Monica	CA		06/30/2016	4.060	25,100,000	0	48,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						25,100,000	15,528,236	198,325,000
0899999. Total Mortgages in good standing						25,100,000	15,528,236	198,325,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						25,100,000	15,528,236	198,325,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001102	Kennesaw	GA		05/28/2002	06/28/2016	7,156,151	0	0	0	0	0	0	7,070,966	7,070,966	0	0	0
0001115	Las Vegas	NV		04/04/2003	04/04/2016	7,404,976	0	0	0	0	0	0	7,314,366	0	0	0	0
0001149	Raleigh	NC		08/06/2009	06/08/2016	25,290,302	0	0	0	0	0	0	25,125,903	25,125,903	0	0	0
0001159	Chatsworth	CA		04/01/2011	04/28/2016	8,290,000	0	0	0	0	0	0	8,290,000	8,290,000	0	0	0
0001167	Chatsworth	CA		02/28/2012	04/10/2016	168,507	0	0	0	0	0	0	40,553	40,553	0	0	0
0001168	Chatsworth	CA		02/28/2012	04/28/2016	900,000	0	0	0	0	0	0	900,000	900,000	0	0	0
0001169	Kennesaw	GA		03/29/2012	06/28/2016	4,292,027	0	0	0	0	0	0	4,252,950	4,252,950	0	0	0
0199999. Mortgages closed by repayment						53,501,963	0	0	0	0	0	0	52,994,738	45,680,372	0	0	0
0001094	Fremont	CA		08/17/2001		4,919,552	0	0	0	0	0	0	0	186,440	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,156,151	0	0	0	0	0	0	0	43,024	0	0	0
0001106	Germantown	TN		09/06/2002		8,253,501	0	0	0	0	0	0	0	70,929	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,791,391	0	0	0	0	0	0	0	30,829	0	0	0
0001110	Cincinnati	OH		12/19/2002		127,204	0	0	0	0	0	0	0	61,474	0	0	0
0001112	Indianapolis	IN		12/19/2002		840,231	0	0	0	0	0	0	0	42,205	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,098,538	0	0	0	0	0	0	0	33,326	0	0	0
0001126	Austin	TX		09/24/2004		8,957,227	0	0	0	0	0	0	0	49,974	0	0	0
0001131	Austin	TX		10/25/2005		1,944,182	0	0	0	0	0	0	0	28,908	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,260,514	0	0	0	0	0	0	0	33,312	0	0	0
0001135	Bloomington	IN		03/22/2007		37,704,706	0	0	0	0	0	0	0	201,475	0	0	0
0001141	San Antonio	TX		04/09/2008		32,113,827	0	0	0	0	0	0	0	144,539	0	0	0
0001144	Owasso	OK		09/23/2008		7,647,114	0	0	0	0	0	0	0	50,745	0	0	0
0001149	Raleigh	NC		08/06/2009		25,290,302	0	0	0	0	0	0	0	66,375	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,121,440	0	0	0	0	0	0	0	73,160	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001151	Lorton	VA		09/28/2009		20,685,689	0	0	0	0	0	0	0	332,430	0	0	0
0001152	Aurora	CO		09/29/2009		11,161,923	0	0	0	0	0	0	0	67,572	0	0	0
0001155	Melbourne	FL		07/08/2010		15,205,357	0	0	0	0	0	0	0	380,885	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,596,071	0	0	0	0	0	0	0	33,916	0	0	0
0001157	Auburn	AL		10/27/2010		8,138,201	0	0	0	0	0	0	0	36,994	0	0	0
0001158	Orlando	FL		01/31/2011		7,380,221	0	0	0	0	0	0	0	74,803	0	0	0
0001160	West Valley	UT		04/28/2011		32,706,708	0	0	0	0	0	0	0	145,346	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,910,700	0	0	0	0	0	0	0	71,653	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,625,315	0	0	0	0	0	0	0	49,179	0	0	0
0001166	Puyallup	WA		02/24/2012		17,654,711	0	0	0	0	0	0	0	175,630	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,292,027	0	0	0	0	0	0	0	19,663	0	0	0
0001170	Austin	TX		03/29/2012		13,196,046	0	0	0	0	0	0	0	46,144	0	0	0
0001171	McCalla	AL		05/01/2012		27,132,957	0	0	0	0	0	0	0	129,004	0	0	0
0001172	Humble	TX		09/24/2012		15,155,373	0	0	0	0	0	0	0	70,188	0	0	0
0001173	American Canyon	CA		11/14/2012		37,121,304	0	0	0	0	0	0	0	248,264	0	0	0
0001174	Norcross	GA		12/20/2012		35,201,502	0	0	0	0	0	0	0	191,707	0	0	0
0001175	Destin	FL		01/03/2013		37,634,836	0	0	0	0	0	0	0	160,520	0	0	0
0001176	National City	CA		02/27/2013		10,137,854	0	0	0	0	0	0	0	65,356	0	0	0
0001177	South Attleboro	MA		07/22/2013		47,383,441	0	0	0	0	0	0	0	230,396	0	0	0
0001178	Lorton	VA		09/18/2013		7,194,903	0	0	0	0	0	0	0	44,147	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,949,961	0	0	0	0	0	0	0	14,090	0	0	0
0001181	Melbourne	FL		09/02/2014		1,936,815	0	0	0	0	0	0	0	13,486	0	0	0
0001183	Roseville	CA		11/20/2014		2,909,383	0	0	0	0	0	0	0	23,642	0	0	0
0001184	Greenville	SC		12/11/2014		14,386,133	0	0	0	0	0	0	0	68,231	0	0	0
0001186	Rocky River	OH		02/10/2015		29,581,508	0	0	0	0	0	0	0	129,850	0	0	0
0299999. Mortgages with partial repayments						592,504,819	0	0	0	0	0	0	0	3,939,811	0	0	0
0599999 - Totals						646,006,782	0	0	0	0	0	0	52,994,738	49,620,183	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Boston Capital Intermediate Term Income Fund	Boston	MA	BOSTON CAPITAL SECURITIES	0000000	06/30/2011			35,670		837,364,555	33.300
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	35,670	0	837,364,555	XXX
4499999. Total - Unaffiliated								0	35,670	0	837,364,555	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	35,670	0	837,364,555	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	04/27/2016	9,475,082					0		37,540	37,540			0	286,170
000000-00-0	Boston Capital Intermediate Term Income Fund	Boston	MA	Cash Return	06/30/2011	04/27/2016	1,843,768					0		26,824	26,824			0	35,500
0899999. Fixed or Variable Rate - Bonds - Affiliated							11,318,850	0	0	0	0	0	0	64,364	64,364	0	0	0	321,670
4499999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4599999. Total - Affiliated							11,318,850	0	0	0	0	0	0	64,364	64,364	0	0	0	321,670
4699999 - Totals							11,318,850	0	0	0	0	0	0	64,364	64,364	0	0	0	321,670

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		06/01/2016	Interest Capitalization		66,984	66,984	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		05/01/2016	Interest Capitalization		61,868	61,868	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		05/01/2016	Interest Capitalization		140,879	140,879	0	1
36230U-YF-0	G2 4.684% 09/01/46		05/01/2016	Interest Capitalization		35,065	35,065	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2016	Interest Capitalization		98,774	98,774	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2016	Interest Capitalization		36,109	36,109	0	1
38378B-DB-2	GNR 2012-23 IO 1.097% 06/16/53		05/11/2016	KGS-ALPHA CAPITAL MARKETS		3,148,874	0	34,680	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2016	Interest Capitalization		10,808	10,808	0	1
38379U-WM-4	GNR 2016-86 IO 1.124% 03/16/58		06/23/2016	J P MORGAN SEC FIXED INC		4,703,881	52,350,000	47,392	1
690353-M8-7	OPIC 0.158% 02/15/28		04/11/2016	WELLS FARGO		7,600,000	7,600,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						15,903,242	60,400,487	82,072	XXX
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	F	06/21/2016	NOMURA SECURITIES INTERNATIONA		5,650,000	5,000,000	91,875	2FE
1099999. Subtotal - Bonds - All Other Governments						5,650,000	5,000,000	91,875	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		04/29/2016	MERRILL LYNCH-NY--FX INC		7,200,000	7,200,000	0	2AM
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/12/2016	BARCLAYS		6,200,000	6,200,000	0	1FE
3132H3-K5-1	FG # U90316 4.000% 10/01/42		04/25/2016	CITIGROUP GLOBAL MKTS		1,925,569	1,789,926	2,188	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		04/26/2016	CITIGROUP GLOBAL MKTS		19,587,306	18,194,883	22,238	1
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		06/15/2016	INTL FCSTONE FINANCIAL INC		14,322,375	13,623,125	17,218	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2016	Interest Capitalization		12,006	12,006	0	1
3137AS-NK-6	FHMS K019 X1 1.840% 03/25/22		04/19/2016	KGS-ALPHA CAPITAL MARKETS		52,684	0	735	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		06/15/2016	INTL FCSTONE FINANCIAL INC		15,405,699	14,616,629	18,474	1
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		05/20/2016	CANTOR FITZGERALD		25,314,379	24,959,486	24,959	1
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		04/26/2016	CITIGROUP GLOBAL MKTS		429,488	427,351	941	1FE
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		05/25/2016	BANK of AMERICA SEC		10,000,000	10,000,000	6,889	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						100,449,506	97,023,406	93,642	XXX
00507V-AC-3	ACTIVISION BLIZZARD 5.625% 09/15/21		06/15/2016	RBC/DAIN		12,428,919	11,854,000	175,958	2FE
00507V-AE-9	ACTIVISION BLIZZARD 6.125% 09/15/23		06/20/2016	JEFFERIES & CO		1,568,510	1,439,000	23,993	2FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		04/22/2016	J P MORGAN SEC FIXED INC		10,012,460	9,825,168	24,836	1FM
015271-AD-1	ALEXANDRIA REAL ESTATE EQUIT 3.900% 06/15/23		06/02/2016	BARCLAYS		5,114,350	5,000,000	93,167	2FE
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUIT 3.950% 01/15/27		06/01/2016	Various		9,983,440	10,000,000	0	2FE
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		06/23/2016	Various		4,050,040	4,000,000	12,083	2FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		05/02/2016	DEUTSCHE BANK		3,000,000	3,000,000	0	1FE
0258M0-EB-1	AMERICAN EXPRESS 2.250% 05/05/21		06/13/2016	NOMURA SECURITIES INTERNATIONA		18,132,480	18,000,000	46,125	1FE
03064L-AF-7	AMCAR 2014-1 D 2.540% 06/08/20		06/06/2016	SOCIETE GENERALE		272,194	270,000	19	1FE
03065C-AE-9	AMCAR 2013-4 C 2.720% 09/09/19		05/31/2016	Cantor Fitzgerald Fixed		222,406	220,000	416	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN		6,200,000	6,200,000	0	1FE
03066D-AE-6	AMCAR 2016-2 B 2.210% 05/10/21		04/05/2016	RBC/DAIN		6,368,997	6,370,000	0	1FE
03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		06/16/2016	WELLS FARGO		7,224,761	7,055,000	7,312	1FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC		5,800,000	5,800,000	0	1FE
04364T-AB-4	ACER 2016-1A A2 1.750% 11/13/18		04/18/2016	J P MORGAN SEC FIXED INC		299,993	300,000	0	1FE
05525R-AA-3	BAMLL 2014-FRR7 A 2.702% 10/26/44		05/11/2016	BANK of AMERICA SEC		196,375	200,000	314	2AM
06054M-AF-0	BACM 2016-UB10 XA 2.013% 06/15/49		05/23/2016	BANK of AMERICA SEC		3,002,069	0	7,776	1FE
072863-AF-0	BAYLOR SCOTT & WHITE 3.967% 11/15/46		04/06/2016	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	0	1FE
105340-AJ-2	BRANDYWINE OPER PARTNERS 5.700% 05/01/17		05/25/2016	BROWNSTONE INV GROUP,LLC		207,000	200,000	950	2FE
12507G-AJ-6	CCRSG 2016-HEAT D 5.488% 04/10/29		04/19/2016	Cantor Fitzgerald Fixed		2,163,168	2,150,000	8,850	3AM
12508F-AC-2	CDGJ 2014-BXCH B 2.296% 12/15/27		05/18/2016	WELLS FARGO		339,114	342,000	174	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 4.003% 10/25/44		05/10/2016	WELLS FARGO		3,147,822	3,045,973	4,067	1FE
14040H-AN-5	CAPITAL ONE FINANCIAL CORP 6.150% 09/01/16		04/04/2016	BROWNSTONE INV GROUP,LLC		204,040	200,000	1,230	2FE
14916R-AB-0	CATHOLIC HEALTH INITIATIVES 1.600% 11/01/17		04/15/2016	RAYMOND JAMES		200,531	200,000	1,502	1FE
14916R-AF-1	CATHOLIC HEALTH INITIATIVES 4.200% 08/01/23		04/06/2016	RAYMOND JAMES		2,698,825	2,500,000	20,417	1FE
161175-AV-6	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/25/2016	Tax Free Exchange		4,000,000	4,000,000	23,054	2FE
172967-HG-9	CITIGROUP 1.300% 11/15/16		06/27/2016	BROWNSTONE INV GROUP,LLC		200,206	200,000	325	2FE
172967-KS-9	CITIGROUP 2.050% 06/07/19		06/02/2016	CITIGROUP GLOBAL MKTS		249,870	250,000	0	2FE
191216-BV-1	COCA-COLA CO 1.375% 05/30/19		05/25/2016	CITIGROUP GLOBAL MKTS		199,860	200,000	0	1FE
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		05/13/2016	Tax Free Exchange		4,553,751	4,652,000	94,203	2FE
198280-AH-2	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/13/2016	Tax Free Exchange		997,732	1,000,000	26,100	2FE
20451P-KN-5	COMPASS BANK 2.750% 09/29/19		06/27/2016	BROWNSTONE INV GROUP,LLC		200,982	200,000	1,390	2FE
224044-BQ-9	COX COMMUNICATIONS INC 5.875% 12/01/16		05/24/2016	BROWNSTONE INV GROUP,LLC		204,404	200,000	5,744	2FE
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		9,034,731	9,014,000	55,399	4FE
22822R-AQ-3	CROWN CASTLE 5.495% 01/15/17		04/14/2016	SUNTRUST		201,360	200,000	122	1FE
22822V-AC-5	CROWN CASTLE INTL CORP 3.700% 06/15/26		04/29/2016	MORGAN STANLEY FIXED INC		4,984,750	5,000,000	0	2FE
229190-AA-1	CRYSTAL CLINIC 2.000% 04/01/20		05/18/2016	PNC CAPITAL MARKETS		200,000	200,000	161	1Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		06/09/2016	CREDIT SUISSE FIRST BOSTON		10,963,464	10,640,313	28,232	3AM
23317H-AB-8	DDR CORP 3.375% 05/15/23		04/05/2016	Various		3,214,850	3,275,000	43,905	2FE
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		05/06/2016	BROWNSTONE INV GROUP,LLC		105,250	105,000	306	2FE
24702K-AE-6	DEFT 2014-1 C 1.800% 06/22/20		04/19/2016	BANK of AMERICA SEC		300,082	300,000	0	1FE
25272K-AA-1	DIAMOND 1 FIN/DIAMOND 2 3.480% 06/01/19		05/17/2016	Various		15,254,300	15,200,000	0	2FE
25272K-AD-5	DIAMOND 1 FIN/DIAMOND 2 4.420% 06/15/21		05/17/2016	Various		13,054,280	13,000,000	0	2FE
254010-AD-3	DIGNITY HEALTH 3.812% 11/01/24		04/06/2016	RAYMOND JAMES		2,811,332	2,652,000	44,931	1FE
257375-AD-7	DOMINION GAS HLDGS LLC 1.050% 11/01/16		04/05/2016	US BANCORP		7,603,496	7,600,000	34,802	1FE
25746U-BN-8	DOMINION RESOURCES 1.950% 08/15/16		06/27/2016	BROWNSTONE INV GROUP,LLC		350,448	350,000	2,559	2FE
25755T-AC-4	DPABS 2012-1A A2 5.216% 01/25/42		04/18/2016	GUGGENHEIM CAPITAL MARKETS		17,976,845	17,410,988	216,949	3AM
26441Y-AQ-0	DUKE REALTY CORP 6.500% 01/15/18		06/02/2016	BROWNSTONE INV GROUP,LLC		214,730	200,000	5,128	2FE
26441Y-AW-7	DUKE REALTY CORP 3.875% 10/15/22		04/05/2016	US BANCORP		1,379,369	1,334,000	24,841	2FE
26441Y-AX-5	DUKE REALTY CORP 3.625% 04/15/23		04/05/2016	WELLS FARGO		6,944,708	6,852,000	119,363	2FE
26442C-AG-9	DUKE ENERGY CAROLINAS 7.000% 11/15/18		05/25/2016	BROWNSTONE INV GROUP,LLC		226,832	200,000	622	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/22/2016	DEUTSCHE BANK		29,499,510	29,500,000	0	1FE
285512-AC-3	ELECTRONIC ARTS INC 3.700% 03/01/21		06/09/2016	Various		7,717,546	7,345,000	83,039	2FE
30219G-AP-3	EXPRESS SCRIPTS INC 4.800% 07/15/46		06/29/2016	CITIGROUP GLOBAL MKTS		7,986,000	8,000,000	0	2FE
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		06/27/2016	BROWNSTONE INV GROUP,LLC		249,610	250,000	252	2FE
31677Q-BG-3	FIFTH THIRD BANK 2.250% 06/14/21		06/09/2016	DEUTSCHE BANK		15,988,000	16,000,000	0	1FE
32058F-AG-5	FIAOT 2014-1A B 2.260% 01/15/20		05/31/2016	DEUTSCHE BANK		250,811	250,000	283	1FE
33843D-AA-1	FCAT 2013-2 A 1.940% 01/15/19		05/26/2016	WELLS FARGO		200,933	200,666	173	1FE
340711-AQ-3	FLORIDA GAS TRANSMISSION 7.900% 05/15/19		05/18/2016	WELLS FARGO		281,466	250,000	307	2FE
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		06/17/2016	J P MORGAN SEC FIXED INC		4,300,000	4,300,000	0	1FE
35906A-AW-8	FRONTIER COMMUNICATIONS 10.500% 09/15/22		06/03/2016	Tax Free Exchange		2,597,352	2,568,000	58,422	3FE
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		05/12/2016	WELLS FARGO		299,972	300,000	0	1FE
39154T-AB-4	GALC 2016-1 A2 1.570% 05/21/18		05/12/2016	J P MORGAN SEC FIXED INC		170,398	170,000	200	1FE
40426W-AU-5	EQUITY COMMONWEALTH 6.250% 06/15/17		06/27/2016	BROWNSTONE INV GROUP,LLC		255,570	250,000	6,102	2FE
44923Q-AF-1	HYUNDAI CAPITAL AMERICA 1.875% 08/09/16		06/28/2016	SUSQUEHANNA		200,222	200,000	1,479	2FE
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2016	Various		4,211,416	4,025,000	2,054	2FE
46642D-AL-2	JPMCC 2014-INN D 2.796% 06/15/29		05/19/2016	J P MORGAN SEC FIXED INC		345,016	355,000	247	1FM
485134-BK-5	KANSAS CITY POWER & LIGHT 6.375% 03/01/18		05/04/2016	BROWNSTONE INV GROUP,LLC		226,691	210,000	2,529	2FE
49446R-AK-5	KIMCO REALTY CORP 3.125% 06/01/23		04/05/2016	SUNTRUST		6,134,108	6,144,000	67,733	2FE
512807-AQ-1	LAM RESEARCH CORP 3.450% 06/15/23		05/25/2016	MORGAN STANLEY FIXED INC		5,043,350	5,000,000	0	2FE
512807-AR-9	LAM RESEARCH CORP 2.800% 06/15/21		05/23/2016	J P MORGAN SEC FIXED INC		6,994,120	7,000,000	0	2FE
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		05/18/2016	CREDIT SUISSE FIRST BOSTON		5,800,000	5,800,000	0	1FE
52177F-AB-0	LRF 2016-1 A2 1.720% 07/16/18		05/18/2016	CREDIT SUISSE FIRST BOSTON		199,983	200,000	0	1FE
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		06/16/2016	DISTRIBUTION		0	2	0	6FE
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		05/26/2016	US BANCORP		2,174,983	2,150,000	42,415	2FE
571903-AG-8	MARRIOTT INTERNATIONAL-CL A 6.375% 06/15/17		06/27/2016	BROWNSTONE INV GROUP,LLC		209,208	200,000	531	2FE
60871R-AG-5	MOLSON COORS BREWING CO 3.000% 07/15/26		06/28/2016	BANK of AMERICA SEC		3,993,800	4,000,000	0	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
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/01/2016	Interest Capitalization		8,480	8,480	0	1FM
628530-BE-6	MYLAN LABORATORIES INC 1.350% 11/29/16		04/15/2016	BROWNSTONE INV GROUP,LLC		199,580	200,000	1,058	2FE
62854A-AC-8	MYLAN NV 3.150% 06/15/21	E	05/31/2016	DEUTSCHE BANK		14,982,600	15,000,000	0	2FE
62854A-AD-6	MYLAN NV 3.950% 06/15/26	E	05/31/2016	DEUTSCHE BANK		4,961,550	5,000,000	0	2FE
651229-AZ-9	NEWELL BRANDS INC 5.000% 11/15/23		06/21/2016	Various		4,156,957	3,951,000	48,288	2FE
65473Q-AQ-6	NISOURCE FINANCE CORP 5.250% 09/15/17		04/19/2016	Cantor Fitzgerald Fixed		209,504	200,000	1,079	2FE
68233J-AK-0	ONCOR ELECTRIC DELIVERY 5.000% 09/30/17		06/27/2016	BROWNSTONE INV GROUP,LLC		208,922	200,000	2,500	2FE
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
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		06/01/2016	BANK of AMERICA SEC		112,160	112,441	193	1FE
68557N-AC-7	ORBITAL ATK 5.500% 10/01/23		05/16/2016	Tax Free Exchange		11,500,000	11,500,000	79,063	3FE
693304-AQ-0	PECO CORP 1.200% 10/15/16		04/04/2016	BROWNSTONE INV GROUP,LLC		200,286	200,000	1,147	1FE
72650R-AP-7	PLAINS ALL AMER PIPELINE 6.125% 01/15/17		04/29/2016	BROWNSTONE INV GROUP,LLC		309,429	300,000	5,564	2FE
737415-AK-5	POST APARTMENT HOMES 4.750% 10/15/17		05/20/2016	BROWNSTONE INV GROUP,LLC		154,623	150,000	792	2FE
74113A-AE-6	PART 2014-1A A3 1.520% 04/15/20		05/04/2016	Cantor Fitzgerald Fixed		200,063	200,000	203	1FE
74327U-AA-2	PROGRESS INDUSTRIAL PROP VRDN 2.000% 01/01/22		05/18/2016	PNC CAPITAL MARKETS		200,000	200,000	161	1Z
74340X-AX-9	PROLOGIS TRUST 4.000% 01/15/18		05/24/2016	BROWNSTONE INV GROUP,LLC		603,797	586,000	8,595	2FE
761713-BQ-8	REYNOLDS AMERICAN INC 3.500% 08/04/16		06/27/2016	BROWNSTONE INV GROUP,LLC		402,022	400,000	4,161	2FE
78403D-AB-6	SBA TOWER TRUST 5.101% 04/17/17		04/29/2016	BROWNSTONE INV GROUP,LLC		201,172	200,000	538	1FE
78403D-AC-4	SBA TOWER TRUST 2.933% 12/15/17		04/29/2016	BROWNSTONE INV GROUP,LLC		199,900	200,000	310	1FE
78403D-AK-6	SBA TOWER TRUST 2.877% 07/15/21		06/21/2016	BARCLAYS		10,000,000	10,000,000	0	1FE
78413M-AG-3	SFAVE 2015-5AVE XA 0.600% 01/05/43		06/17/2016	MORGAN STANLEY FIXED INC		2,418,546	0	13,986	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
80283F-AF-3	SDART 20131 D 2.270% 01/15/19		05/18/2016	J P MORGAN SEC FIXED INC		200,563	200,000	101	1FE
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		05/31/2016	WELLS FARGO		361,013	360,000	355	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		06/29/2016	CREDIT SUISSE FIRST BOSTON		20,183	20,310	9	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		04/12/2016	GUGGENHEIM CAPITAL MARKETS		12,000,000	12,000,000	0	2AM
83614K-AA-7	SOURCE GAS LLC 5.900% 04/01/17		04/07/2016	BROWNSTONE INV GROUP,LLC		204,506	200,000	361	2FE
842587-CN-5	SOUTHERN CO 1.550% 07/01/18		05/19/2016	CITIGROUP GLOBAL MKTS		199,858	200,000	0	2FE
863667-AJ-0	STRYKER CORP 4.625% 03/15/46		05/24/2016	CITIGROUP GLOBAL MKTS		4,271,400	4,000,000	39,569	1FE
883556-BN-1	THERMO FISHER SCIENTIFIC 3.000% 04/15/23		04/04/2016	BANK of AMERICA SEC		4,975,600	5,000,000	0	2FE
89236T-CX-1	TOYOTA 1.200% 04/06/18		04/05/2016	CITIGROUP GLOBAL MKTS		349,916	350,000	0	1FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		06/06/2016	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0	1FE
92277G-AH-0	VENTAS REALTY LP/CAP CRP 3.125% 06/15/23		05/25/2016	WELLS FARGO		4,967,150	5,000,000	0	2FE
931427-AM-0	WALGREENS BOOTS ALLIANCE 1.750% 05/30/18		05/26/2016	JEFFERIES & CO		200,230	200,000	0	2FE
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/22/2016	BANK of AMERICA SEC		232,489	230,973	239	1FE
95040Q-AC-8	HEALTH CARE REIT 4.250% 04/01/26		04/06/2016	WELLS FARGO		5,100,900	5,000,000	23,611	2FE
958102-AJ-4	WESTERN DIGITAL CORP 7.375% 04/01/23		04/13/2016	BANK of AMERICA SEC		6,150,000	6,000,000	6,146	2FE
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		04/22/2016	AMHERST SECURITIES GROUP		5,031,852	5,050,000	0	1FE
96042B-AC-7	WLAKE 2016-2A A2 1.570% 06/17/19		06/07/2016	WELLS FARGO		309,981	310,000	0	1FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.409% 03/15/47		06/21/2016	Various		3,096,463	0	40,685	1FE
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	05/25/2016	SCOTIA		2,825,564	2,800,000	27,568	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	04/28/2016	Interest Capitalization		11,917	11,917	0	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	04/28/2016	Interest Capitalization		10,427	10,427	0	5
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18	I	04/28/2016	Interest Capitalization		2,042	2,042	0	5
895945-G@-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A	04/28/2016	Interest Capitalization		5,450	5,450	0	5
17178X-AG-2	CIFC 2007-2A A1J 0.973% 04/15/21	F	04/26/2016	BANK of AMERICA SEC		246,563	250,000	94	1FE
404280-BA-6	HSBC HOLDINGS PLC-SPONS ADR 3.600% 05/25/23	F	05/18/2016	HONG KONG SHANGHAI BK		9,996,300	10,000,000	0	1FE
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	F	06/10/2016	BARCLAYS		2,622,228	2,530,000	30,252	2FE
505861-AB-0	LAFARGE SA 6.500% 07/15/16	F	06/27/2016	BROWNSTONE INV GROUP,LLC		120,257	120,000	3,575	2FE
62947Q-AV-0	NXP BV 4.625% 06/01/23	F	05/18/2016	BARCLAYS		7,000,000	7,000,000	0	3FE
69353U-AB-7	PPL WEM LTD/WESTERN PWR 3.900% 05/01/16	F	04/05/2016	BROWNSTONE INV GROUP,LLC		238,326	238,000	4,048	2FE
714294-AB-1	PERRIGO CO PLC 1.300% 11/08/16	F	04/07/2016	BANK of AMERICA SEC		349,246	350,000	1,918	2FE
928670-AW-8	VOLKSWAGEN INTL FIN NV 1.125% 11/18/16	F	06/01/2016	BROWNSTONE INV GROUP,LLC		209,763	210,000	118	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						461,085,419	448,331,150	1,769,378	XXX
29379V-AN-3	ENTERPRISE PRODUCTS 7.000% 06/01/67		06/13/2016	STIFEL NICHOLAS		2,992,500	3,800,000	11,083	2FE
85748D-AA-7	STATE STREET CAP TR IV 1.656% 06/15/37		06/15/2016	J P MORGAN SEC FIXED INC		4,012,500	5,000,000	1,148	1AM
4899999. Subtotal - Bonds - Hybrid Securities						7,005,000	8,800,000	12,231	XXX
8399997. Total - Bonds - Part 3						590,093,167	619,555,043	2,049,198	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						590,093,167	619,555,043	2,049,198	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Taxable Exchange	15,687.300	3,569,959		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,569,959	XXX	0	XXX
98259#-10-8	IFS W&S Fin Grp Distributors, Inc		05/24/2016	Capital Contribution	0.000	50,000		0	K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						50,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						3,619,959	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,619,959	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,619,959	XXX	0	XXX
9999999 - Totals						593,713,126	XXX	2,049,198	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	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 Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/20/61		06/01/2016	Paydown		291,008	291,008	315,810	302,299	0	(11,291)	0	(11,291)	0	291,008	0	0	0	5,503	11/01/2022	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		05/01/2016	Paydown		651,152	651,152	720,166	675,047	0	(23,895)	0	(23,895)	0	651,152	0	0	0	7,588	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2016	Paydown		22,104	22,104	23,799	22,469	0	(529)	0	(529)	0	22,104	0	0	0	508	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2016	Paydown		673,075	673,075	720,817	689,009	0	(15,934)	0	(15,934)	0	673,075	0	0	0	10,224	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2016	Paydown		60,528	60,528	60,604	60,585	0	(56)	0	(56)	0	60,528	0	0	0	666	01/15/2033	1
36179N-RP-5	G2 MA1394 1.753% 10/20/43		06/01/2016	Paydown		16,874	16,874	17,194	17,190	0	(316)	0	(316)	0	16,874	0	0	0	139	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 1.753% 12/20/44		06/01/2016	Paydown		26,592	26,592	27,012	27,007	0	(414)	0	(414)	0	26,592	0	0	0	228	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2016	Paydown		180,615	180,615	172,501	173,519	0	7,096	0	7,096	0	180,615	0	0	0	2,070	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		06/01/2016	Paydown		459	459	486	482	0	(24)	0	(24)	0	459	0	0	0	12	09/15/2032	1
36202K-2S-3	G2 # 8885 2.000% 12/20/21		06/01/2016	Paydown		321	321	330	306	0	15	0	15	0	321	0	0	0	3	12/20/2021	1
36202K-5J-0	G2 # 8949 1.875% 08/20/26		06/01/2016	Paydown		166	166	170	155	0	10	0	10	0	166	0	0	0	1	08/20/2026	1
36202K-DB-8	G2 # 8198 1.750% 05/20/23		06/01/2016	Paydown		2,983	2,983	3,044	2,779	0	203	0	203	0	2,983	0	0	0	20	05/20/2023	1
36202K-DW-2	G2 # 8217 1.750% 06/20/23		06/01/2016	Paydown		4,714	4,714	4,835	4,410	0	304	0	304	0	4,714	0	0	0	38	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		06/01/2016	Paydown		165	165	169	161	0	4	0	4	0	165	0	0	0	1	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		06/01/2016	Paydown		1,399	1,399	1,429	1,361	0	39	0	39	0	1,399	0	0	0	15	09/20/2017	1
36202K-NU-5	G2 # 8503 1.875% 09/20/24		06/01/2016	Paydown		2,263	2,263	2,328	2,140	0	123	0	123	0	2,263	0	0	0	17	09/20/2024	1
36202K-QP-3	G2 # 8562 2.000% 12/20/24		06/01/2016	Paydown		2,193	2,193	2,251	2,080	0	113	0	113	0	2,193	0	0	0	16	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		06/01/2016	Paydown		259	259	264	241	0	17	0	17	0	259	0	0	0	3	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		06/01/2016	Paydown		1,591	1,591	1,601	1,493	0	98	0	98	0	1,591	0	0	0	17	01/20/2021	1
36202K-XR-1	G2 # 8788 2.000% 01/20/26		06/01/2016	Paydown		170	170	173	158	0	12	0	12	0	170	0	0	0	1	01/20/2026	1
36202K-ZQ-1	G2 # 8851 2.000% 10/20/21		06/01/2016	Paydown		1,973	1,973	2,042	1,890	0	83	0	83	0	1,973	0	0	0	16	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		06/01/2016	Paydown		202	202	186	191	0	11	0	11	0	202	0	0	0	6	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		06/01/2016	Paydown		586	586	562	570	0	16	0	16	0	586	0	0	0	19	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2016	Paydown		3,052	3,052	2,932	2,972	0	80	0	80	0	3,052	0	0	0	98	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		06/01/2016	Paydown		400	400	367	378	0	22	0	22	0	400	0	0	0	12	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		06/01/2016	Paydown		166	166	166	166	0	0	0	0	0	166	0	0	0	5	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		06/01/2016	Paydown		70	70	64	66	0	4	0	4	0	70	0	0	0	2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		06/01/2016	Paydown		226	226	232	230	0	(4)	0	(4)	0	226	0	0	0	7	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		06/01/2016	Paydown		201	201	202	202	0	(1)	0	(1)	0	201	0	0	0	6	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2016	Paydown		1,022	1,022	1,011	1,014	0	8	0	8	0	1,022	0	0	0	34	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		06/01/2016	Paydown		463	463	442	449	0	15	0	15	0	463	0	0	0	15	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		06/01/2016	Paydown		591	591	585	586	0	4	0	4	0	591	0	0	0	20	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2016	Paydown		697	697	690	692	0	5	0	5	0	697	0	0	0	23	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		06/01/2016	Paydown		433	433	433	433	0	0	0	0	0	433	0	0	0	14	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		06/01/2016	Paydown		177	177	181	180	0	(3)	0	(3)	0	177	0	0	0	6	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		06/01/2016	Paydown		149	149	145	146	0	3	0	3	0	149	0	0	0	5	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		06/01/2016	Paydown		107	107	107	107	0	0	0	0	0	107	0	0	0	3	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		06/01/2016	Paydown		196	196	197	197	0	0	0	0	0	196	0	0	0	6	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		06/01/2016	Paydown		1,767	1,767	1,763	1,763	0	4	0	4	0	1,767	0	0	0	55	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		06/01/2016	Paydown		1,311	1,311	1,331	1,325	0	(15)	0	(15)	0	1,311	0	0	0	38	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		06/01/2016	Paydown		212	212	213	212	0	0	0	0	0	212	0	0	0	7	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2016	Paydown		390	390	384	385	0	5	0	5	0	390	0	0	0	12	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		06/01/2016	Paydown		723	723	727	726	0	(3)	0	(3)	0	723	0	0	0	23	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		06/01/2016	Paydown		378	378	379	378	0	(1)	0	(1)	0	378	0	0	0	12	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		06/01/2016	Paydown		639	639	629	631	0	8	0	8	0	639	0	0	0	20	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		06/01/2016	Paydown		1,250	1,250	1,234	1,237	0	13	0	13	0	1,250	0	0	0	39	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		06/01/2016	Paydown		801	801	803	802	0	(1)	0	(1)	0	801	0	0	0	25	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		06/01/2016	Paydown		807	807	818	816	0	(9)	0	(9)	0	807	0	0	0	22	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		06/01/2016	Paydown		111	111	112	112	0	(1)	0	(1)	0	111	0	0	0	4	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		06/01/2016	Paydown		17	17	16	16	0	0	0	0	0	17	0	0	0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		06/01/2016	Paydown		659	659	666	663	0	(5)	0	(5)	0	659	0	0	0	21	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		06/01/2016	Paydown		408	408	410	409	0	(1)	0	(1)	0	408	0	0	0	13	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		06/01/2016	Paydown		240	240	241	241	0	0	0	0	0	240	0	0	0	7	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		06/01/2016	Paydown		59	59	60	59	0	0	0	0	0	59	0	0	0	2	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		06/01/2016	Paydown		1,071	1,071	1,075	1,073	0	(2)	0	(2)	0	1,071	0	0	0	34	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		06/01/2016	Paydown		213	213	213	212	0	0	0	0	0	213	0	0	0	7	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		06/01/2016	Paydown		402	402	401	401	0	1	0	1	0	402	0	0	0	13	04/15/2027	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		06/01/2016	Paydown		351	351	344	345	0	6	0	6	0	351	0	0	0	11	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		06/01/2016	Paydown		850	850	855	853	0	(3)	0	(3)	0	850	0	0	0	27	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		06/01/2016	Paydown		344	344	352	350	0	(6)	0	(6)	0	344	0	0	0	11	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		06/01/2016	Paydown		1,120	1,120	1,137	1,133	0	(13)	0	(13)	0	1,120	0	0	0	30	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2016	Paydown		2,886	2,886	2,926	2,917	0	(31)	0	(31)	0	2,886	0	0	0	78	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		06/01/2016	Paydown		1,039	1,039	1,054	1,050	0	(11)	0	(11)	0	1,039	0	0	0	29	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		06/01/2016	Paydown		371	371	369	370	0	2	0	2	0	371	0	0	0	12	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		06/01/2016	Paydown		1,319	1,319	1,338	1,333	0	(14)	0	(14)	0	1,319	0	0	0	36	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		06/01/2016	Paydown		403	403	396	397	0	6	0	6	0	403	0	0	0	12	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		06/01/2016	Paydown		757	757	757	757	0	0	0	0	0	757	0	0	0	21	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2016	Paydown		142	142	141	141	0	1	0	1	0	142	0	0	0	4	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2016	Paydown		437	437	437	436	0	0	0	0	0	437	0	0	0	13	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2016	Paydown		1,234	1,234	1,251	1,247	0	(13)	0	(13)	0	1,234	0	0	0	34	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2016	Paydown		435	435	435	435	0	0	0	0	0	435	0	0	0	12	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2016	Paydown		409	409	409	409	0	0	0	0	0	409	0	0	0	11	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		06/01/2016	Paydown		3,585	3,585	3,584	3,582	0	2	0	2	0	3,585	0	0	0	98	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2016	Paydown		422	422	422	422	0	0	0	0	0	422	0	0	0	12	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		06/01/2016	Paydown		715	715	715	715	0	0	0	0	0	715	0	0	0	19	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2016	Paydown		907	907	902	902	0	5	0	5	0	907	0	0	0	28	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2016	Paydown		1,392	1,392	1,397	1,395	0	(3)	0	(3)	0	1,392	0	0	0	40	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2016	Paydown		1,061	1,061	1,077	1,072	0	(12)	0	(12)	0	1,061	0	0	0	31	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2016	Paydown		1,948	1,948	1,949	1,948	0	0	0	0	0	1,948	0	0	0	61	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 2.000% 01/20/27		06/01/2016	Paydown		767	767	778	711	0	56	0	56	0	767	0	0	0	6	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 2.000% 12/20/26		06/01/2016	Paydown		1,758	1,758	1,777	1,644	0	114	0	114	0	1,758	0	0	0	14	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.750% 05/20/27		06/01/2016	Paydown		707	707	722	654	0	53	0	53	0	707	0	0	0	5	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.875% 08/20/27		06/01/2016	Paydown		682	682	700	641	0	41	0	41	0	682	0	0	0	5	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 2.000% 01/20/28		06/01/2016	Paydown		1,963	1,963	1,996	1,818	0	145	0	145	0	1,963	0	0	0	14	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 2.000% 11/20/27		06/01/2016	Paydown		165	165	170	156	0	9	0	9	0	165	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 2.000% 02/20/28		06/01/2016	Paydown		104	104	106	96	0	7	0	7	0	104	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 2.000% 03/20/28		06/01/2016	Paydown		1,089	1,089	1,099	1,005	0	84	0	84	0	1,089	0	0	0	8	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.750% 05/20/28		06/01/2016	Paydown		3,619	3,619	3,691	3,336	0	282	0	282	0	3,619	0	0	0	22	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.253% 04/20/35		06/01/2016	Paydown		6,313	6,313	6,250	6,256	0	58	0	58	0	6,313	0	0	0	59	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		06/01/2016	Paydown		782,810	782,810	840,276	797,440	0	(18,964)	0	(18,964)	0	782,810	0	0	0	17,725	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2016	Paydown		558,516	558,516	601,912	567,947	0	(10,933)	0	(10,933)	0	558,516	0	0	0	9,554	09/01/2046	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		06/01/2016	Paydown		1,223,418	1,223,418	1,274,020	1,236,121	0	(12,703)	0	(12,703)	0	1,223,418	0	0	0	23,002	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2016	Paydown		151,047	151,047	154,444	152,334	0	(1,286)	0	(1,286)	0	151,047	0	0	0	1,820	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2016	Paydown		64,791	64,791	66,593	64,909	0	(118)	0	(118)	0	64,791	0	0	0	1,598	05/16/2032	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2016	Paydown		212,709	212,709	245,813	237,339	0	(24,630)	0	(24,630)	0	212,709	0	0	0	4,521	05/16/2039	1
38376G-FV-7	GNR 2010-28 IO 1.590% 01/16/52		06/01/2016	Paydown		0	0	362	336	0	(336)	0	(336)	0	0	0	0	0	39	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2016	Paydown		69,243	69,243	77,220	75,688	0	(6,444)	0	(6,444)	0	69,243	0	0	0	1,486	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.290% 02/16/44		06/01/2016	Paydown		0	0	30,570	30,375	0	(30,375)	0	(30,375)	0	0	0	0	0	18,061	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2016	Paydown		106,414	106,414	110,987	109,166	0	(2,752)	0	(2,752)	0	106,414	0	0	0	1,996	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 1.097% 06/16/53		06/01/2016	Paydown		0	0	5,119	0	0	(5,119)	0	(5,119)	0	0	0	0	0	113	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 1.036% 02/01/27		06/01/2016	Paydown		0	0	28,991	27,746	0	(27,746)	0	(27,746)	0	0	0	0	0	4,409	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.264% 11/16/43		06/01/2016	Paydown		51,637	51,637	58,774	57,429	0	(5,792)	0	(5,792)	0	51,637	0	0	0	821	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.984% 03/16/47		06/01/2016	Paydown		0	0	89,457	46,076	0	(46,076)	0	(46,076)	0	0	0	0	0	4,715	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.148% 09/16/43		06/01/2016	Paydown		0	0	29,330	17,223	0	(17,223)	0	(17,223)	0	0	0	0	0	1,777	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.622% 10/16/44		06/01/2016	Paydown		0	0	2,087	2,030	0	(2,030)	0	(2,030)	0	0	0	0	0	255	10/16/2044	1
690353-D9-5	OPIC 0.280% 10/10/25		04/10/2016	Redemption 100.0000		121,068	121,068	121,068	121,068	0	0	0	0	0	121,068	0	0	0	186	10/10/2025	1
0599999. Subtotal - Bonds - U.S. Governments						5,341,747	5,341,747	5,873,561	5,586,574	0	(255,951)	0	(255,951)	0	5,341,747	0	0	0	120,565	XXX	XXX
13063A-5D-2	CALIFORNIA ST 5.950% 04/01/16		04/01/2016	Maturity		2,000,000	2,000,000	2,030,395	2,000,900	0	(900)	0	(900)	0	2,000,000	0	0	0	59,500	04/01/2016	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,000,000	2,000,000	2,030,395	2,000,900	0	(900)	0	(900)	0	2,000,000	0	0	0	59,500	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2016	Redemption 100.0000		44,267	44,267	44,267	44,267	0	0	0	0	0	44,267	0	0	0	626	07/01/2043	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		05/02/2016	Redemption 100.0000		7,200,000	7,200,000	7,200,000	0	0	0	0	0	0	7,200,000	0	0	0	11,636	08/01/2023	2AM

STATEMENT AS OF JUNE 30, 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/16/2016	Redemption 100.0000		6,200,000	6,200,000	6,200,000	0	0	0	0	0	0	6,200,000	0	0	0	0	11/15/2038	1FE
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		05/01/2016	Redemption 100.0000		50,000	50,000	51,755	51,574	0	(1,574)	0	(1,574)	0	50,000	0	0	0	668	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2016	Paydown		162,895	162,895	163,913	163,696	0	(801)	0	(801)	0	162,895	0	0	0	1,382	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		06/01/2016	Paydown		594	594	598	596	0	(2)	0	(2)	0	594	0	0	0	18	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		06/01/2016	Paydown		6,863	6,863	7,390	7,219	0	(356)	0	(356)	0	6,863	0	0	0	141	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/01/2016	Paydown		6,002	6,002	6,501	6,338	0	(337)	0	(337)	0	6,002	0	0	0	125	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		06/01/2016	Paydown		24,068	24,068	23,692	23,725	0	343	0	343	0	24,068	0	0	0	543	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		06/01/2016	Paydown		208	208	208	208	0	0	0	0	0	208	0	0	0	7	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		06/01/2016	Paydown		1,360	1,360	1,384	1,375	0	(16)	0	(16)	0	1,360	0	0	0	45	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		06/01/2016	Paydown		666	666	673	671	0	(5)	0	(5)	0	666	0	0	0	20	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		06/01/2016	Paydown		309	309	311	310	0	(1)	0	(1)	0	309	0	0	0	9	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		06/01/2016	Paydown		136	136	137	137	0	(1)	0	(1)	0	136	0	0	0	4	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		06/01/2016	Paydown		441	441	440	440	0	1	0	1	0	441	0	0	0	13	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		06/01/2016	Paydown		785	785	782	782	0	2	0	2	0	785	0	0	0	23	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		06/01/2016	Paydown		807	807	802	803	0	4	0	4	0	807	0	0	0	24	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2016	Paydown		468,170	468,170	486,531	484,025	0	(15,855)	0	(15,855)	0	468,170	0	0	0	6,006	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		06/01/2016	Paydown		122,051	122,051	124,148	123,573	0	(1,523)	0	(1,523)	0	122,051	0	0	0	2,336	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		06/01/2016	Paydown		57,267	57,267	58,761	58,361	0	(1,094)	0	(1,094)	0	57,267	0	0	0	1,061	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		06/01/2016	Paydown		1,575	1,575	1,579	1,578	0	(4)	0	(4)	0	1,575	0	0	0	36	07/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		06/01/2016	Paydown		863,284	863,284	862,610	862,587	0	697	0	697	0	863,284	0	0	0	10,778	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		06/01/2016	Paydown		448,073	448,073	466,276	464,159	0	(16,086)	0	(16,086)	0	448,073	0	0	0	8,997	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2016	Paydown		80,644	80,644	82,206	81,798	0	(1,154)	0	(1,154)	0	80,644	0	0	0	1,563	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2016	Paydown		33,430	33,430	34,179	33,985	0	(556)	0	(556)	0	33,430	0	0	0	650	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2016	Paydown		122,722	122,722	125,493	124,767	0	(2,045)	0	(2,045)	0	122,722	0	0	0	2,049	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2016	Paydown		161,897	161,897	168,069	166,751	0	(4,854)	0	(4,854)	0	161,897	0	0	0	3,143	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2016	Paydown		65,733	65,733	69,677	68,972	0	(3,240)	0	(3,240)	0	65,733	0	0	0	1,225	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2016	Paydown		66,277	66,277	70,274	69,560	0	(3,283)	0	(3,283)	0	66,277	0	0	0	1,110	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2016	Paydown		95,152	95,152	101,159	100,097	0	(4,944)	0	(4,944)	0	95,152	0	0	0	1,766	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2016	Paydown		107,856	107,856	114,665	113,474	0	(5,618)	0	(5,618)	0	107,856	0	0	0	2,235	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		06/01/2016	Paydown		348,627	348,627	337,405	339,612	0	9,015	0	9,015	0	348,627	0	0	0	4,309	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.503% 06/01/35		06/01/2016	Paydown		8,441	8,441	8,900	8,860	0	(420)	0	(420)	0	8,441	0	0	0	92	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.503% 07/01/35		06/01/2016	Paydown		1,342	1,342	1,416	1,410	0	(68)	0	(68)	0	1,342	0	0	0	14	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.635% 01/01/37		06/01/2016	Paydown		2,249	2,249	2,371	2,363	0	(114)	0	(114)	0	2,249	0	0	0	25	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.778% 03/01/36		06/01/2016	Paydown		6,533	6,533	6,843	6,824	0	(291)	0	(291)	0	6,533	0	0	0	83	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.678% 09/01/36		06/01/2016	Paydown		768	768	810	876	0	(108)	0	(108)	0	768	0	0	0	23	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2016	Paydown		626	626	627	625	0	1	0	1	0	626	0	0	0	26	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 1.352% 04/25/23		06/25/2016	Paydown		2,557	2,557	2,609	2,553	0	4	0	4	0	2,557	0	0	0	14	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		06/01/2016	Paydown		408	408	431	427	0	(19)	0	(19)	0	408	0	0	0	12	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		06/01/2016	Paydown		57	57	58	57	0	0	0	0	0	57	0	0	0	2	03/01/2021	1
31300L-CF-0	FHARM 848170 2.743% 12/01/39		06/01/2016	Paydown		3,772	3,772	3,932	3,913	0	(141)	0	(141)	0	3,772	0	0	0	48	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		06/01/2016	Paydown		170,864	170,864	180,074	179,294	0	(8,430)	0	(8,430)	0	170,864	0	0	0	2,500	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		06/01/2016	Paydown		608,767	608,767	641,584	638,857	0	(30,090)	0	(30,090)	0	608,767	0	0	0	7,540	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		06/01/2016	Paydown		106,501	106,501	112,243	111,772	0	(5,270)	0	(5,270)	0	106,501	0	0	0	1,555	05/01/2033	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		06/01/2016	Paydown		7,348	7,348	7,905	0	0	(557)	0	(557)	0	7,348	0	0	0	24	10/01/2042	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		06/01/2016	Paydown		234,699	234,699	252,660	0	0	(17,961)	0	(17,961)	0	234,699	0	0	0	782	06/01/2043	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		06/01/2016	Paydown		484,204	484,204	509,019	508,367	0	(24,163)	0	(24,163)	0	484,204	0	0	0	8,078	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		06/01/2016	Paydown		879,526	879,526	863,584	864,605	0	14,921	0	14,921	0	879,526	0	0	0	10,779	07/01/2033	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		06/01/2016	Paydown		579	579	581	579	0	(1)	0	(1)	0	579	0	0	0	17	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		06/01/2016	Paydown		1,676	1,676	1,656	1,660	0	16	0	16	0	1,676	0	0	0	54	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2016	Paydown		848	848	859	855	0	(7)	0	(7)	0	848	0	0	0	27	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2016	Paydown		920	920	875	885	0	35	0	35	0	920	0	0	0	26	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		06/01/2016	Paydown		12,901	12,901	13,961	13,731	0	(830)	0	(830)	0	12,901	0	0	0	367	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		06/01/2016	Paydown		3,967	3,967	3,927	3,961	0	6	0	6	0	3,967	0	0	0	35	03/25/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		06/01/2016	Paydown		7,760	7,760	7,825	7,904	0	(144)	0	(144)	0	7,760	0	0	0	226	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		06/01/2016	Paydown		170	170	171	168	0	2	0	2	0	170	0	0	0	7	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2016	Paydown		120	120	121	119	0	0	0	0	0	120	0	0	0	5	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2016	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		06/15/2016	Paydown		5,162	5,162	5,247	5,150	0	12	0	12	0	5,162	0	0	0	207	10/15/2019	1
31349U-B5-6	FHARM 782760 2.503% 11/01/36		06/01/2016	Paydown		2,044	2,044	2,188	2,179	0	(134)	0	(134)	0	2,044	0	0	0	22	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2016	Paydown		25	25	26	25	0	0	0	0	0	25	0	0	0	1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		06/01/2016	Paydown		46	46	45	45	0	1	0	1	0	46	0	0	0	2	06/01/2021	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		06/01/2016	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2016	Paydown		396,219	396,219	391,266	391,817	0	4,402	0	4,402	0	396,219	0	0	0	4,203	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2016	Paydown		160,546	160,546	153,823	155,006	0	5,540	0	5,540	0	160,546	0	0	0	1,507	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2016	Paydown		812,522	812,522	830,930	828,420	0	(15,898)	0	(15,898)	0	812,522	0	0	0	12,033	03/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		06/01/2016	Paydown		1,407	1,407	1,413	1,402	0	5	0	5	0	1,407	0	0	0	44	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2016	Paydown		20,361	20,361	20,712	20,682	0	(322)	0	(322)	0	20,361	0	0	0	455	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		06/01/2016	Paydown		85,307	85,307	88,986	87,904	0	(2,598)	0	(2,598)	0	85,307	0	0	0	1,774	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		06/01/2016	Paydown		346	346	350	348	0	(2)	0	(2)	0	346	0	0	0	12	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		06/01/2016	Paydown		80	80	81	81	0	(1)	0	(1)	0	80	0	0	0	3	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		06/01/2016	Paydown		286	286	288	287	0	(1)	0	(1)	0	286	0	0	0	10	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		06/01/2016	Paydown		974	974	982	979	0	(5)	0	(5)	0	974	0	0	0	30	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		06/01/2016	Paydown		211	211	211	211	0	1	0	1	0	211	0	0	0	7	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		06/01/2016	Paydown		623	623	620	620	0	3	0	3	0	623	0	0	0	20	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2016	Paydown		499	499	515	508	0	(9)	0	(9)	0	499	0	0	0	13	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.596% 08/25/20		06/01/2016	Paydown		0	0	110,903	76,069	0	(76,069)	0	(76,069)	0	0	0	0	0	10,830	08/25/2020	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		06/01/2016	Paydown		158,328	158,328	159,909	158,645	0	(317)	0	(317)	0	158,328	0	0	0	2,082	02/25/2018	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		06/01/2016	Paydown		451,585	451,585	478,680	490,887	0	(39,301)	0	(39,301)	0	451,585	0	0	0	8,490	12/15/2040	1
3137AE-V7-7	FHLMC K703 A2 2.699% 05/25/18		06/01/2016	Paydown		29,796	29,796	30,093	29,871	0	(75)	0	(75)	0	29,796	0	0	0	367	05/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.870% 09/25/18		06/01/2016	Paydown		0	0	(1,889,150)	3,696	0	(3,696)	0	(3,696)	0	0	0	0	0	1,578	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.701% 10/25/18		06/01/2016	Paydown		0	0	39,218	16,572	0	(16,572)	0	(16,572)	0	0	0	0	0	3,052	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.670% 01/25/47		06/01/2016	Paydown		0	0	13,800	6,019	0	(6,019)	0	(6,019)	0	0	0	0	0	1,077	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2016	Paydown		296,947	296,947	322,698	318,470	0	(21,522)	0	(21,522)	0	296,947	0	0	0	4,828	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.547% 01/25/22		06/01/2016	Paydown		0	0	13,431	8,501	0	(8,501)	0	(8,501)	0	0	0	0	0	803	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.654% 03/25/19		06/01/2016	Paydown		0	0	39,398	18,796	0	(18,796)	0	(18,796)	0	0	0	0	0	3,108	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.840% 03/25/22		06/01/2016	Paydown		0	0	23,729	15,692	0	(15,871)	0	(15,871)	0	0	0	0	0	1,724	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.400% 07/25/22		06/01/2016	Paydown		0	0	4,421	3,031	0	(3,031)	0	(3,031)	0	0	0	0	0	297	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2016	Paydown		155,292	155,292	144,652	146,966	0	8,325	0	8,325	0	155,292	0	0	0	1,039	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2016	Paydown		633,053	633,053	625,734	627,044	0	6,009	0	6,009	0	633,053	0	0	0	8,145	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2016	Paydown		2,961	2,961	2,938	2,941	0	21	0	21	0	2,961	0	0	0	43	05/15/2044	1
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		06/01/2016	Paydown		67,305	67,305	68,503	68,483	0	(1,179)	0	(1,179)	0	67,305	0	0	0	1,793	10/15/2024	1
3137BM-LD-6	FHMS K504 x1 0.330% 09/25/20		06/01/2016	Paydown		0	0	1,945	0	0	(1,945)	0	(1,945)	0	0	0	0	0	212	09/25/2020	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		06/01/2016	Paydown		976	976	1,032	1,021	0	(45)	0	(45)	0	976	0	0	0	28	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		06/01/2016	Paydown		474	474	477	476	0	(2)	0	(2)	0	474	0	0	0	13	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		06/01/2016	Paydown		783	783	788	787	0	(4)	0	(4)	0	783	0	0	0	21	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		06/01/2016	Paydown		9,093,694	9,093,694	9,103,641	9,084,395	0	9,300	0	9,300	0	9,093,694	0	0	0	141,326	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		06/01/2016	Paydown		424	424	419	419	0	5	0	5	0	424	0	0	0	11	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		06/01/2016	Paydown		2,987	2,987	2,985	2,983	0	4	0	4	0	2,987	0	0	0	93	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.652% 04/01/30		06/01/2016	Paydown		1,921	1,921	1,903	1,769	0	151	0	151	0	1,921	0	0	0	20	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		06/01/2016	Paydown		3,007	3,007	3,020	3,016	0	(9)	0	(9)	0	3,007	0	0	0	103	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		06/01/2016	Paydown		176	176	174	175	0	2	0	2	0	176	0	0	0	6	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		06/01/2016	Paydown		276	276	273	273	0	3	0	3	0	276	0	0	0	9	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		06/01/2016	Paydown		32,150	32,150	32,172	32,155	0	(5)	0	(5)	0	32,150	0	0	0	861	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		06/01/2016	Paydown		15,879	15,879	15,883	15,875	0	4	0	4	0	15,879	0	0	0	457	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		06/01/2016	Paydown		8,228	8,228	8,245	8,239	0	(12)	0	(12)	0	8,228	0	0	0	205	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		06/01/2016	Paydown		21,257	21,257	23,004	22,290	0	(1,033)	0	(1,033)	0	21,257	0	0	0	498	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		06/01/2016	Paydown		10,407	10,407	10,454	10,442	0	(35)	0	(35)	0	10,407	0	0	0	305	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		06/01/2016	Paydown		11,375	11,375	11,306	11,308	0	67	0	67	0	11,375	0	0	0	367	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		06/01/2016	Paydown		1,234	1,234	1,226	1,226	0	7	0	7	0	1,234	0	0	0	33	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		06/01/2016	Paydown		5,096	5,096	5,285	5,259	0	(163)	0	(163)	0	5,096	0	0	0	147	08/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2016	Paydown		79,150	79,150	76,592	76,988	0	2,162	0	2,162	0	79,150	0	0	0	981	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2016	Paydown		190,457	190,457	190,599	190,500	0	(43)	0	(43)	0	190,457	0	0	0	2,449	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		06/01/2016	Paydown		463,206	463,206	469,214	468,741	0	(5,535)	0	(5,535)	0	463,206	0	0	0	7,518	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2016	Paydown		577,993	577,993	593,617	592,515	0	(14,522)	0	(14,522)	0	577,993	0	0	0	8,481	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2016	Paydown		127,670	127,670	134,054	133,895	0	(6,225)	0	(6,225)	0	127,670	0	0	0	2,127	09/01/2043	1
3138EQ-GE-6	FN #AL7396 2.444% 02/01/37		06/01/2016	Paydown		18,837	18,837	19,755	0	0	(918)	0	(918)	0	18,837	0	0	0	138	02/01/2037	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		06/01/2016	Paydown		135,591	135,591	127,053	128,992	0	6,599	0	6,599	0	135,591	0	0	0	1,406	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2016	Paydown		34,038	34,038	32,686	32,971	0	1,067	0	1,067	0	34,038	0	0	0	398	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		06/01/2016	Paydown		362,663	362,663	387,823	385,629	0	(22,966)	0	(22,966)	0	362,663	0	0	0	6,176	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		06/01/2016	Paydown		1,050,179	1,050,179	1,049,194	1,049,114	0	1,065	0	1,065	0	1,050,179	0	0	0	12,357	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2016	Paydown		82,975	82,975	88,731	88,235	0	(5,260)	0	(5,260)	0	82,975	0	0	0	1,100	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		06/01/2016	Paydown		185,092	185,092	197,932	196,839	0	(11,747)	0	(11,747)	0	185,092	0	0	0	2,375	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2016	Paydown		218,525	218,525	218,286	218,273	0	252	0	252	0	218,525	0	0	0	2,711	08/01/2033	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		06/01/2016	Paydown		12,677	12,677	12,680	12,674	0	3	0	3	0	12,677	0	0	0	370	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.969% 01/01/40		06/01/2016	Paydown		10,210	10,210	10,475	10,460	0	(250)	0	(250)	0	10,210	0	0	0	150	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		06/01/2016	Paydown		3,356	3,356	3,396	3,359	0	(2)	0	(2)	0	3,356	0	0	0	94	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2016	Paydown		36,559	36,559	33,120	34,882	0	1,678	0	1,678	0	36,559	0	0	0	834	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.672% 04/25/33		06/25/2016	Paydown		2,802	2,802	2,802	2,802	0	0	0	0	0	2,802	0	0	0	8	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2016	Paydown		59,460	59,460	67,338	65,300	0	(5,840)	0	(5,840)	0	59,460	0	0	0	1,458	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2016	Paydown		31,972	31,972	31,656	32,044	0	(72)	0	(72)	0	31,972	0	0	0	648	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2016	Paydown		163,980	163,980	152,325	158,561	0	5,419	0	5,419	0	163,980	0	0	0	3,619	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2016	Paydown		151,187	151,187	162,632	156,532	0	(5,345)	0	(5,345)	0	151,187	0	0	0	3,631	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2016	Paydown		435,219	435,219	484,386	494,814	0	(59,595)	0	(59,595)	0	435,219	0	0	0	9,648	01/25/2035	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		06/01/2016	Paydown		1,192,016	1,192,016	1,207,833	1,198,665	0	(6,649)	0	(6,649)	0	1,192,016	0	0	0	21,740	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		06/01/2016	Paydown		247,026	247,026	253,048	249,392	0	(2,365)	0	(2,365)	0	247,026	0	0	0	5,226	02/15/2034	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2016	Paydown		167,888	167,888	162,960	165,650	0	2,238	0	2,238	0	167,888	0	0	0	3,916	04/15/2033	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2016	Paydown		494,117	494,117	537,043	557,446	0	(63,329)	0	(63,329)	0	494,117	0	0	0	9,976	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2016	Paydown		90,629	90,629	94,608	92,562	0	(1,933)	0	(1,933)	0	90,629	0	0	0	1,503	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		06/01/2016	Paydown		71,655	71,655	81,294	81,814	0	(10,158)	0	(10,158)	0	71,655	0	0	0	1,895	05/15/2036	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		06/01/2016	Paydown		773,330	773,330	809,580	774,630	0	(1,300)	0	(1,300)	0	773,330	0	0	0	16,314	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2016	Paydown		193,433	193,433	214,106	203,925	0	(10,492)	0	(10,492)	0	193,433	0	0	0	3,948	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2016	Paydown		404,798	404,798	410,744	406,982	0	(2,184)	0	(2,184)	0	404,798	0	0	0	5,957	03/25/2037	1
31397U-PE-3	FNA 2011-M1 A2 3.607% 06/25/21		06/01/2016	Paydown		1,880,217	1,880,217	1,870,816	1,873,351	0	6,867	0	6,867	0	1,880,217	0	0	0	62,300	06/25/2021	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		06/01/2016	Paydown		36,146	36,146	37,525	36,745	0	(599)	0	(599)	0	36,146	0	0	0	672	07/25/2019	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2016	Paydown		83,910	83,910	80,265	82,253	0	1,656	0	1,656	0	83,910	0	0	0	1,412	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		06/01/2016	Paydown		123,518	123,518	124,058	123,566	0	(48)	0	(48)	0	123,518	0	0	0	2,385	09/15/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		06/01/2016	Paydown		66,042	66,042	65,897	65,914	0	128	0	128	0	66,042	0	0	0	1,231	10/15/2029	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2016	Paydown		351,221	351,221	369,550	358,347	0	(7,126)	0	(7,126)	0	351,221	0	0	0	5,900	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2016	Paydown		227,769	227,769	217,947	223,527	0	4,243	0	4,243	0	227,769	0	0	0	3,963	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		06/01/2016	Paydown		35,475	35,475	33,815	34,727	0	748	0	748	0	35,475	0	0	0	710	03/25/2025	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		06/01/2016	Paydown		121,978	121,978	120,225	121,106	0	872	0	872	0	121,978	0	0	0	2,014	05/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		06/01/2016	Paydown		1,030,318	1,030,318	1,017,439	1,024,166	0	6,152	0	6,152	0	1,030,318	0	0	0	16,978	03/15/2025	1
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		06/01/2016	Paydown		267,198	267,198	254,339	262,204	0	4,994	0	4,994	0	267,198	0	0	0	4,428	02/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2016	Paydown		341,655	341,655	324,145	334,246	0	7,408	0	7,408	0	341,655	0	0	0	5,964	02/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		06/01/2016	Paydown		36,687	36,687	36,125	36,174	0	513	0	513	0	36,687	0	0	0	961	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2016	Paydown		42,878	42,878	42,435	42,468	0	410	0	410	0	42,878	0	0	0	963	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		06/01/2016	Paydown		12,893	12,893	13,986	13,534	0	(641)	0	(641)	0	12,893	0	0	0	320	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		06/01/2016	Paydown		30,334	30,334	30,571	30,531	0	(197)	0	(197)	0	30,334	0	0	0	694	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.524% 07/01/34		06/01/2016	Paydown		4,543	4,543	4,588	4,583	0	(40)	0	(40)	0	4,543	0	0	0	50	07/01/2034	1
31404V-AB-4	FNMA #779502 2.603% 06/01/34		06/01/2016	Paydown		2,393	2,393	2,414	2,411	0	(19)	0	(19)	0	2,393	0	0	0	23	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		06/01/2016	Paydown		4,908	4,908	5,003	4,939	0	(31)	0	(31)	0	4,908	0	0	0	114	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		06/01/2016	Paydown		819	819	833	831	0	(13)	0	(13)	0	819	0	0	0	19	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		06/01/2016	Paydown		2,851	2,851	2,901	2,894	0	(44)	0	(44)	0	2,851	0	0	0	65	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2016	Paydown		19,622	19,622	19,964	19,921	0	(300)	0	(300)	0	19,622	0	0	0	450	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2016	Paydown		219,200	219,200	223,022	222,548	0	(3,348)	0	(3,348)	0	219,200	0	0	0	5,389	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2016	Paydown		50,845	50,845	51,731	51,621	0	(777)	0	(777)	0	50,845	0	0	0	1,189	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.461% 01/01/35		06/01/2016	Paydown		717	717	719	719	0	(2)	0	(2)	0	717	0	0	0	7	01/01/2035	1
31406N-YU-2	FNMA 815323 2.166% 01/01/35		06/01/2016	Paydown		16,816	16,816	17,542	0	0	(725)	0	(725)	0	16,816	0	0	0	87	01/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407S-LU-4	FNMA # 839239 2.588% 09/01/35		06/01/2016	Paydown		886	886	939	935	0	(48)	0	(48)	0	886	0	0	0	11	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.546% 01/01/37		06/01/2016	Paydown		138	138	137	126	0	13	0	13	0	138	0	0	0	1	01/01/2037	1
31412E-CK-0	FNMA # 922674 3.045% 04/01/36		06/01/2016	Paydown		4,831	4,831	5,066	5,050	0	(220)	0	(220)	0	4,831	0	0	0	56	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		06/01/2016	Paydown		9,968	9,968	10,022	10,017	0	(49)	0	(49)	0	9,968	0	0	0	187	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2016	Paydown		90,652	90,652	94,618	93,530	0	(2,878)	0	(2,878)	0	90,652	0	0	0	1,873	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		06/01/2016	Paydown		65,294	65,294	68,151	67,302	0	(2,007)	0	(2,007)	0	65,294	0	0	0	1,357	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2016	Paydown		5,810	5,810	5,921	5,913	0	(103)	0	(103)	0	5,810	0	0	0	135	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		06/01/2016	Paydown		4,766	4,766	4,975	4,913	0	(147)	0	(147)	0	4,766	0	0	0	99	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		06/01/2016	Paydown		6,006	6,006	6,360	6,269	0	(263)	0	(263)	0	6,006	0	0	0	100	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2016	Paydown		282,738	282,738	287,245	286,187	0	(3,449)	0	(3,449)	0	282,738	0	0	0	4,156	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2016	Paydown		149,176	149,176	151,717	150,997	0	(1,821)	0	(1,821)	0	149,176	0	0	0	2,819	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		06/01/2016	Paydown		483,572	483,572	480,398	480,569	0	3,003	0	3,003	0	483,572	0	0	0	5,697	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		06/01/2016	Paydown		2,497,454	2,497,454	2,495,979	2,495,694	0	1,759	0	1,759	0	2,497,454	0	0	0	30,913	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2016	Paydown		1,284,013	1,284,013	1,281,605	1,281,590	0	2,423	0	2,423	0	1,284,013	0	0	0	17,194	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		06/01/2016	Paydown		82,320	82,320	88,031	87,542	0	(5,222)	0	(5,222)	0	82,320	0	0	0	1,202	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2016	Paydown		77,004	77,004	76,932	76,926	0	78	0	78	0	77,004	0	0	0	1,033	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2016	Paydown		288,601	288,601	294,824	293,153	0	(4,552)	0	(4,552)	0	288,601	0	0	0	4,949	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2016	Paydown		395,822	395,822	399,161	398,133	0	(2,312)	0	(2,312)	0	395,822	0	0	0	6,564	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2016	Paydown		134,742	134,742	136,426	135,910	0	(1,169)	0	(1,169)	0	134,742	0	0	0	2,520	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2016	Paydown		126,835	126,835	130,481	129,518	0	(2,683)	0	(2,683)	0	126,835	0	0	0	2,454	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2016	Paydown		295,024	295,024	303,322	302,851	0	(7,827)	0	(7,827)	0	295,024	0	0	0	4,333	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		06/01/2016	Paydown		734,372	734,372	732,766	732,772	0	1,600	0	1,600	0	734,372	0	0	0	9,242	10/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2016	Paydown		248,501	248,501	262,402	257,199	0	(8,697)	0	(8,697)	0	248,501	0	0	0	5,792	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		06/01/2016	Paydown		8,694	8,694	9,080	8,921	0	(227)	0	(227)	0	8,694	0	0	0	140	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2016	Paydown		79,723	79,723	81,094	80,773	0	(1,050)	0	(1,050)	0	79,723	0	0	0	1,190	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2016	Redemption 100.0000		211,210	211,210	211,210	211,210	0	0	0	0	0	211,210	0	0	0	2,505	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2016	Redemption 100.0000		94,009	94,009	94,009	94,009	0	0	0	0	0	94,009	0	0	0	1,105	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/01/2016	Redemption 100.0000		78,211	78,211	78,211	78,211	0	0	0	0	0	78,211	0	0	0	973	01/01/2036	1FE
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV 4.550% 12/01/38		04/01/2016	Redemption 100.0000		870,000	870,000	870,000	870,000	0	0	0	0	0	870,000	0	0	0	13,195	12/01/2038	1FE
605279-GD-4	MISS BUSINESS FIN CORP REV 0.440% 04/01/37		06/01/2016	Redemption 100.0000		1,785,000	1,785,000	1,785,000	1,785,000	0	0	0	0	0	1,785,000	0	0	0	3,602	04/01/2037	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		06/01/2016	Redemption 100.0000		160,904	160,904	161,465	48,723	0	(561)	0	(561)	0	160,904	0	0	0	950	12/01/2034	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		06/01/2016	Redemption 100.0000		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	5,700	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		06/01/2016	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,913	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2016	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,313	06/01/2027	1FE
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		06/01/2016	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,013	06/01/2022	1FE
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		06/01/2016	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	134	06/01/2018	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		06/01/2016	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	289	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		06/01/2016	Redemption 100.0000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	5,972	09/01/2019	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		06/01/2016	Redemption 100.0000		323,898	323,898	323,898	0	0	0	0	0	0	323,898	0	0	0	1,827	09/01/2037	1FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2016	Redemption 100.0000		170,000	170,000	169,978	169,959	0	41	0	41	0	170,000	0	0	0	5,576	05/15/2023	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2016	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	882	09/01/2041	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		06/01/2016	Redemption 100.0000		139,107	139,107	139,107	139,107	0	0	0	0	0	139,107	0	0	0	2,015	09/01/2035	1FE
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		06/01/2016	Redemption 100.0000		893,000	893,000	893,000	893,000	0	0	0	0	0	893,000	0	0	0	26,210	12/01/2039	2
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 2.217% 12/01/39		06/01/2016	Redemption 100.0000		641,000	641,000	641,000	641,000	0	0	0	0	0	641,000	0	0	0	6,898	12/01/2039	2
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2016	Redemption 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	7,963	12/01/2039	2
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2016	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,130	12/01/2039	2
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		06/24/2016	Redemption 100.0000		85,000	85,000	92,188	90,017	0	(5,017)	0	(5,017)	0	85,000	0	0	0	2,201	11/01/2029	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.440% 12/01/33		06/01/2016	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	136	12/01/2033	1FE
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		06/01/2016	Redemption 100.0000		565,000	565,000	565,000	0	0	0	0	0	0	565,000	0	0	0	3,768	03/01/2039	1FE
914119-QW-5	UNIV CINCINNATI OH HIGH ED 4.025% 06/01/16		06/01/2016	Maturity		1,835,000	1,835,000	1,835,000	1,835,000	0	0	0	0	0	1,835,000	0	0	0	36,929	06/01/2016	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		05/25/2016	Redemption 100.0000		22,988	22,988	22,988	22,988	0	0	0	0	0	22,988	0	0	0	363	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		05/25/2016	Redemption 100.0000		74,198	74,198	74,198	74,198	0	0	0	0	0	74,198	0	0	0	1,097	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		06/01/2016	Redemption 100.0000		585,548	585,548	585,548	585,548	0	0	0	0	0	585,548	0	0	0	7,977	10/25/2037	1FE
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		05/01/2016	Redemption 100.0000		118,950	118,950	118,950	118,950	0	0	0	0	0	118,950	0	0	0	1,459	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		05/25/2016	Redemption 100.0000		107,612	107,612	107,612	107,612	0	0	0	0	0	107,612	0	0	0	1,316	04/25/2042	1FE
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN 0.500% 09/15/37		04/15/2016	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	173	09/15/2037	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						62,379,277	62,379,277	61,203,256	48,241,420	0	(563,777)	0	(563,777)	0	62,379,277	0	0	0	819,265	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2016	Paydown		84,133	84,133	72,565	75,045	0	9,089	0	9,089	0	84,133	0	0	0	2,046	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2016	Paydown		10,961	10,961	8,777	8,347	0	2,614	0	2,614	0	10,961	0	0	0	393	12/25/2031	1FM
00206R-DA-7	AT&T INC 5.000% 03/01/21		06/02/2016	Various		2,755,860	2,500,000	2,753,375	0	0	(10,190)	0	(10,190)	0	2,743,185	0	12,675	12,675	33,333	03/01/2021	2FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		06/01/2016	Paydown		84,904	84,904	84,869	85,004	0	(100)	0	(100)	0	84,904	0	0	0	2,251	04/25/2031	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		06/01/2016	Paydown		678,972	678,972	687,884	687,962	0	(8,990)	0	(8,990)	0	678,972	0	0	0	8,179	03/25/2045	1FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		06/01/2016	Paydown		1,229,562	1,229,562	1,253,769	1,253,013	0	(23,451)	0	(23,451)	0	1,229,562	0	0	0	14,624	04/25/2045	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2016	Paydown		314,998	314,998	321,003	0	0	(6,005)	0	(6,005)	0	314,998	0	0	0	1,290	07/25/2045	1FE
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		06/01/2016	Paydown		697,571	697,571	709,778	710,237	0	(12,666)	0	(12,666)	0	697,571	0	0	0	9,725	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2016	Paydown		1,317,227	1,317,227	1,334,516	0	0	(17,289)	0	(17,289)	0	1,317,227	0	0	0	15,207	12/25/2045	1FE
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		04/01/2016	TENDER OFFER		5,681,214	5,563,000	5,592,559	5,570,025	0	(1,630)	0	(1,630)	0	5,568,395	0	112,819	112,819	269,825	02/15/2018	5FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2016	Paydown		270,222	122,962	104,043	105,443	0	164,779	0	164,779	0	270,222	0	0	0	12,758	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2016	Paydown		215,678	138,922	126,227	126,791	0	88,887	0	88,887	0	215,678	0	0	0	8,005	09/25/2037	1FM
02528A-AA-4	ACAR 2014-3 A 0.990% 08/10/18		04/10/2016	Paydown		4,451	4,451	4,449	4,451	0	1	0	1	0	4,451	0	0	0	18	08/10/2018	1FE
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		06/12/2016	Paydown		60,710	60,710	60,706	60,693	0	17	0	17	0	60,710	0	0	0	480	09/12/2019	1FE
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		06/10/2016	Paydown		41,230	41,230	41,230	41,226	0	4	0	4	0	41,230	0	0	0	223	07/10/2018	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2016	Paydown		221,163	221,163	220,506	213,218	0	7,945	0	7,945	0	221,163	0	0	0	4,859	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2016	Paydown		20,437	20,437	20,435	20,429	0	7	0	7	0	20,437	0	0	0	322	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2016	Paydown		26,924	26,924	26,922	26,920	0	4	0	4	0	26,924	0	0	0	389	04/17/2052	1FE
02666A-AG-3	AH4R 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	04/17/2052	6Z
03063W-AF-4	AMCAR 2012-2 D 3.380% 04/09/18		06/08/2016	Paydown		206,466	206,466	210,244	209,213	0	(2,747)	0	(2,747)	0	206,466	0	0	0	3,489	04/09/2018	1FE
03064J-AD-7	AMCAR 2013-2 B 1.190% 05/08/18		06/08/2016	Paydown		88,903	88,903	88,889	88,893	0	10	0	10	0	88,903	0	0	0	435	05/08/2018	1FE
03064T-AF-0	AMCAR 2011-5 D 5.050% 12/08/17		05/08/2016	Paydown		179,603	179,603	184,991	182,565	0	(2,962)	0	(2,962)	0	179,603	0	0	0	3,704	12/08/2017	1FE
03064T-AG-8	AMCAR 2011-5 E 6.760% 03/08/19		05/08/2016	Paydown		200,000	200,000	207,625	205,579	0	(5,579)	0	(5,579)	0	200,000	0	0	0	5,633	03/08/2019	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
03064U-AF-7	AMCAR 2012-1 D 4.720% 03/08/18		05/18/2016	J P MORGAN SEC FIXED INC		246,235	245,890	252,613	250,157	0	(1,645)	0	(1,645)	0	248,512	0	(2,277)	(2,277)	5,319	03/08/2018	1FE
03064U-AF-7	AMCAR 2012-1 D 4.720% 03/08/18		05/08/2016	Paydown		39,110	39,110	40,180	39,789	0	(679)	0	(679)	0	39,110	0	0	0	701	03/08/2018	1FE
03064U-AG-5	AMCAR 2012-1 E 5.940% 07/08/19		06/08/2016	Paydown		200,000	200,000	204,250	203,938	0	(3,938)	0	(3,938)	0	200,000	0	0	0	5,940	07/08/2019	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		05/08/2016	Paydown		814,492	814,492	814,492	0	0	0	0	0	0	814,492	0	0	0	424	04/10/2017	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		06/08/2016	Redemption 100.0000		1,027,672	1,027,672	1,027,672	0	0	0	0	0	0	1,027,672	0	0	0	535	04/10/2017	1FE
038521-AM-2	ARAMARK CORP-CL B 5.750% 03/15/20		06/15/2016	Call 102.8750		1,816,773	1,766,000	1,766,000	1,766,000	0	0	0	0	0	1,766,000	0	50,773	50,773	76,159	03/15/2020	4FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		05/02/2016	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	634	10/30/2045	2AM
04364F-AB-4	ACER 2015-1A A2 1.150% 07/10/17		06/10/2016	Paydown		78,756	78,756	78,755	69,311	0	9,445	0	9,445	0	78,756	0	0	0	445	07/10/2017	1FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		06/10/2016	Paydown		666,666	666,666	666,666	0	0	0	0	0	0	666,666	0	0	0	774	04/10/2017	1FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		05/11/2016	Redemption 100.0000		521,296	521,296	521,296	0	0	0	0	0	0	521,296	0	0	0	179	04/10/2017	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		06/10/2016	Paydown		1,961,999	1,961,999	1,961,999	1,961,999	0	0	0	0	0	1,961,999	0	0	0	8,980	11/10/2016	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		04/10/2016	Redemption 100.0000		1,148,391	1,148,391	1,148,391	1,148,391	0	0	0	0	0	1,148,391	0	0	0	3,892	11/10/2016	1FE
05464F-AB-0	AXIS 2013-1A A 1.750% 03/20/17		05/20/2016	Paydown		230,176	230,176	230,165	230,174	0	1	0	1	0	230,176	0	0	0	1,436	03/20/2017	1FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2016	Paydown		527,144	527,144	518,431	520,614	0	6,529	0	6,529	0	527,144	0	0	0	6,173	03/10/2033	1FM
057224-BC-0	BAKER HUGHES INC 3.200% 08/15/21		06/13/2016	TENDER OFFER		1,504,323	1,429,000	1,426,231	1,427,211	0	122	0	122	0	1,427,333	0	76,990	76,990	37,472	08/15/2021	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2016	Paydown		96,424	96,424	72,032	70,116	0	26,308	0	26,308	0	96,424	0	0	0	1,809	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2016	Paydown		69,227	69,227	68,999	68,996	0	231	0	231	0	69,227	0	0	0	1,533	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2016	Paydown		171,484	171,484	161,891	167,790	0	3,693	0	3,693	0	171,484	0	0	0	4,128	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2016	Paydown		435,271	435,271	426,191	430,509	0	4,762	0	4,762	0	435,271	0	0	0	10,134	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2016	Paydown		19,443	19,443	18,501	18,945	0	498	0	498	0	19,443	0	0	0	471	08/25/2035	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		06/01/2016	Paydown		154,900	154,900	147,990	150,810	0	4,090	0	4,090	0	154,900	0	0	0	3,416	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		06/01/2016	Paydown		199,462	199,462	193,556	197,328	0	2,134	0	2,134	0	199,462	0	0	0	3,954	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2016	Paydown		28,378	32,437	26,598	28,655	0	(277)	0	(277)	0	28,378	0	0	0	759	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2016	Paydown		46,628	52,198	48,174	49,565	0	(2,937)	0	(2,937)	0	46,628	0	0	0	1,220	03/25/2035	3FM
05948K-ZB-8	BOAA 2005-4 CB2 0.959% 05/25/35		06/25/2016	Paydown		58,933	62,229	47,916	48,469	0	10,464	0	10,464	0	58,933	0	0	0	253	03/25/2035	1FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		06/01/2016	Paydown		1,974,931	1,974,931	1,909,974	1,939,086	0	35,845	0	35,845	0	1,974,931	0	0	0	53,926	06/25/2033	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2016	Paydown		1,812,903	1,812,903	1,470,717	1,557,781	0	255,121	0	255,121	0	1,812,903	0	0	0	49,023	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2016	Paydown		261,591	279,009	272,592	272,592	0	(11,001)	0	(11,001)	0	261,591	0	0	0	7,230	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		06/01/2016	Paydown		242,312	245,036	231,679	235,192	0	7,120	0	7,120	0	242,312	0	0	0	2,985	01/25/2036	2FM
05950P-AJ-2	BAFC 2006-H 3A2 2.836% 09/20/46		06/20/2016	Paydown		36,629	40,282	34,165	35,974	0	655	0	655	0	36,629	0	0	0	468	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2016	Paydown		189,823	189,823	158,922	173,037	0	16,786	0	16,786	0	189,823	0	0	0	3,753	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2016	Paydown		144,063	220,737	201,527	220,434	0	(76,371)	0	(76,371)	0	144,063	0	0	0	5,517	01/25/2037	4FM
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		04/01/2016	Paydown		0	1,862	464	0	0	0	0	0	0	0	0	0	0	0	05/20/2036	6FE
073247-BL-1	BAYV 2004-C M1 1.435% 05/28/44		06/28/2016	Paydown		34,862	34,862	34,808	34,809	0	53	0	53	0	34,862	0	0	0	220	05/28/2044	1FM
07325N-AC-6	BAYV 2004-D M1 1.095% 08/28/44		06/29/2016	Paydown		52,871	52,871	52,905	52,872	0	0	0	0	0	52,871	0	0	0	236	08/28/2044	1FM
07384M-TM-4	BSARM 2003-1 5A1 2.471% 04/25/33		06/01/2016	Paydown		2,468	2,468	2,465	2,467	0	1	0	1	0	2,468	0	0	0	25	04/25/2033	1FM
073879-JM-1	BSABS 2004-BO1 M2 1.196% 10/25/34		06/25/2016	Paydown		63,068	63,068	62,901	62,938	0	130	0	130	0	63,068	0	0	0	309	10/25/2034	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		06/01/2016	Paydown		3,651,492	3,651,492	3,928,618	3,686,799	0	(35,307)	0	(35,307)	0	3,651,492	0	0	0	90,922	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		06/01/2016	Paydown		42,075	42,075	46,877	43,051	0	(976)	0	(976)	0	42,075	0	0	0	827	01/12/2045	1FM
079860-AA-0	BELLSOUTH CORP 4.400% 04/26/17		04/26/2016	Redemption 100.0000		9,850,000	9,850,000	10,175,235	9,964,779	0	(114,779)	0	(114,779)	0	9,850,000	0	0	0	482,783	04/26/2017	2FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2016	Paydown		30,446	30,446	30,309	30,316	0	130	0	130	0	30,446	0	0	0	366	12/15/2022	1FE
10138M-AG-0	BOTTLING GROUP LLC 5.500% 04/01/16		04/01/2016	Maturity		3,500,000	3,500,000	3,488,635	3,498,985	0	1,015	0	1,015	0	3,500,000	0	0	0	96,250	04/01/2016	1FE
105340-AF-0	BRANDYWINE OPER PARTNERS 6.000% 04/01/16		04/01/2016	Maturity		1,000,000	1,000,000	1,018,650	1,000,441	0	(441)	0	(441)	0	1,000,000	0	0	0	30,000	04/01/2016	2FE
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		06/09/2016	BROWNSTONE INV GROUP,LLC		115,120	109,000	118,869	116,532	0	(1,627)	0	(1,627)	0	114,905	0	215	215	6,001	01/15/2018	2FE
118230-AL-5	BUCKEYE PARTNERS 2.650% 11/15/18		04/25/2016	BROWNSTONE INV GROUP,LLC		190,000	190,000	189,829	189,866	0	16	0	16	0	189,882	0	118	118	2,280	11/15/2018	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		06/01/2016	Paydown		136,132	136,132	136,128	133,950	0	2,182	0	2,182	0	136,132	0	0	0	2,367	12/25/2035	1FM
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/09/2016	Call 101.7500		1,701,260	1,672,000	1,659,393	1,666,308	0	433	0	433	0	1,666,741	0	34,519	34,519	94,932	01/15/2019	3FE
1248EP-AU-7	CCO HLDGS LLC/CAP CORP 6.500% 04/30/21		05/25/2016	Call 103.2500		5,792,325	5,610,000	5,610,000	5,610,000	0	0	0	0	0	5,610,000	0	182,325	182,325	207,648	04/30/2021	3FE
1248EP-AW-3	CCO HLDGS LLC/CAP CORP 7.375% 06/01/20		05/09/2016	Call 103.6880		1,866,384	1,800,000	1,944,000	1,863,635	0	(11,313)	0	(11,313)	0	1,852,321	0	14,063	14,063	57,525	06/01/2020	3FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		06/01/2016	Paydown		120,742	120,742	99,009	108,204	0	12,538	0	12,538	0	120,742	0	0	0	2,163	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		06/01/2016	Paydown		1,357	1,357	844	692	0	665	0	665	0	1,357	0	0	0	15	01/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12498S-AA-0	CBASS 2006-SC1 A 0.464% 05/25/36		06/25/2016	Paydown		55,228	55,228	53,433	53,686	0	1,542	0	1,542	0	55,228	0	0	0	139	05/25/2036	1FE
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		04/01/2016	Paydown		44,338	44,338	45,003	44,309	0	29	0	29	0	44,338	0	0	0	556	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2016	Paydown		17,563	(242,808)	(117,384)	(81,870)	0	99,433	0	99,433	0	17,563	0	0	0	5,627	02/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		06/15/2016	Paydown		91,808	91,808	91,756	91,749	0	59	0	59	0	91,808	0	0	0	2,358	11/15/2019	4AM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		06/01/2016	Paydown		160,080	160,080	160,655	160,155	0	(75)	0	(75)	0	160,080	0	0	0	2,554	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2016	Paydown		236,256	236,256	131,489	131,285	0	104,971	0	104,971	0	236,256	0	0	0	3,485	11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2016	Paydown		147,420	147,420	101,487	97,843	0	49,577	0	49,577	0	147,420	0	0	0	2,987	12/25/2036	2FM
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		06/01/2016	Paydown		32,670	32,670	32,926	32,881	0	(210)	0	(210)	0	32,670	0	0	0	477	02/25/2042	1FM
12646W-AS-3	CSMC 2013-IVR2 B2 3.443% 04/25/43		06/01/2016	Paydown		25,634	25,634	24,711	0	0	922	0	922	0	25,634	0	0	0	165	04/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2016	Paydown		243,131	243,131	242,580	242,559	0	572	0	572	0	243,131	0	0	0	2,871	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 4.003% 10/25/44		06/01/2016	Paydown		4,782	4,782	4,942	0	0	(160)	0	(160)	0	4,782	0	0	0	16	10/25/2044	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2016	Paydown		528,759	528,759	529,296	529,403	0	(643)	0	(643)	0	528,759	0	0	0	6,368	12/25/2044	1FM
126673-7B-2	CWL 2005-BC4 M3 1.196% 08/25/35		06/25/2016	Paydown		66,279	66,279	66,206	66,236	0	43	0	43	0	66,279	0	0	0	308	08/25/2035	1FM
126673-NV-0	CWL 2004-12 MV3 1.442% 03/25/35		06/25/2016	Paydown		168,507	168,507	168,007	168,121	0	387	0	387	0	168,507	0	0	0	1,193	03/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2016	Paydown		219,968	219,968	208,609	214,618	0	5,351	0	5,351	0	219,968	0	0	0	5,104	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2016	Paydown		95,345	91,890	81,093	81,993	0	13,351	0	13,351	0	95,345	0	0	0	2,668	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2016	Paydown		158,098	158,098	155,183	156,564	0	1,534	0	1,534	0	158,098	0	0	0	3,395	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2016	Paydown		316,237	316,237	318,609	316,822	0	(585)	0	(585)	0	316,237	0	0	0	6,802	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2016	Paydown		256,767	140,974	131,592	131,783	0	124,984	0	124,984	0	256,767	0	0	0	9,335	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2016	Paydown		355,771	300,773	288,838	286,774	0	68,996	0	68,996	0	355,771	0	0	0	10,106	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2016	Paydown		364,182	364,182	352,943	358,687	0	5,495	0	5,495	0	364,182	0	0	0	8,868	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2016	Paydown		213,969	138,300	125,101	124,851	0	89,118	0	89,118	0	213,969	0	0	0	7,428	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2016	Paydown		174,800	174,800	163,826	160,660	0	14,140	0	14,140	0	174,800	0	0	0	4,793	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2016	Paydown		398,284	230,386	209,906	211,355	0	186,929	0	186,929	0	398,284	0	0	0	13,678	10/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2016	Paydown		498,243	498,243	460,875	476,497	0	21,746	0	21,746	0	498,243	0	0	0	12,441	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2016	Paydown		528,052	390,044	365,277	369,599	0	158,453	0	158,453	0	528,052	0	0	0	19,177	10/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2016	Paydown		403,581	112,376	91,261	90,135	0	313,446	0	313,446	0	403,581	0	0	0	18,268	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		05/01/2016	Paydown		47,012	47,012	43,122	47,510	0	(498)	0	(498)	0	47,012	0	0	0	917	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2016	Paydown		36,315	36,315	25,138	24,999	0	11,316	0	11,316	0	36,315	0	0	0	863	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2016	Paydown		180,613	180,613	171,334	172,841	0	7,772	0	7,772	0	180,613	0	0	0	4,616	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2016	Paydown		95,060	59,324	55,739	55,116	0	39,943	0	39,943	0	95,060	0	0	0	3,341	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2016	Paydown		57,839	36,096	33,954	33,573	0	24,266	0	24,266	0	57,839	0	0	0	2,033	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2016	Paydown		8,017	8,017	7,981	7,984	0	33	0	33	0	8,017	0	0	0	175	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2016	Paydown		124,308	124,308	116,704	120,730	0	3,578	0	3,578	0	124,308	0	0	0	2,748	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2016	Paydown		374,157	301,035	278,701	278,701	0	95,455	0	95,455	0	374,157	0	0	0	10,678	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2016	Paydown		168,101	168,101	103,971	52,034	0	116,066	0	116,066	0	168,101	0	0	0	4,976	11/25/2036	1FM
13056L-AC-3	CRART 2014-3 A3 1.090% 11/15/18		06/15/2016	Paydown		51,265	51,265	51,097	51,103	0	162	0	162	0	51,265	0	0	0	232	11/15/2018	1FE
14149Y-AX-6	CARDINAL HEALTH INC 1.700% 03/15/18		06/02/2016	BROWNSTONE INV GROUP,LLC		200,838	200,000	199,860	0	0	23	0	23	0	199,883	0	955	955	2,474	03/15/2018	2FE
14169W-AA-5	CAREFREE 2014-CARE A 1.766% 11/15/19		06/15/2016	Paydown		5,000,000	5,000,000	4,992,188	4,997,176	0	2,824	0	2,824	0	5,000,000	0	0	0	44,088	11/15/2019	1FM
14169W-AG-2	CAREFREE 2014-CARE B 2.296% 11/15/19		06/15/2016	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	115,117	11/15/2019	1FM
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.460% 12/17/18		06/15/2016	Paydown		18,612	18,612	18,610	18,611	0	1	0	1	0	18,612	0	0	0	113	12/17/2018	1FE
14366X-AA-4	CNART 2015-1A A 1.690% 01/15/20		06/15/2016	Paydown		54,296	54,296	54,296	54,296	0	0	0	0	0	54,296	0	0	0	379	01/15/2020	1FE
144531-CK-4	CARR 2005-OPT2 M2 1.121% 05/25/35		06/25/2016	Paydown		52,383	52,383	52,252	52,283	0	99	0	99	0	52,383	0	0	0	237	05/25/2035	1FM
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		06/10/2016	Paydown		40,231	40,231	40,212	40,288	0	(57)	0	(57)	0	40,231	0	0	0	344	12/10/2023	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		06/01/2016	Paydown		149,355	149,355	149,263	147,658	0	1,698	0	1,698	0	149,355	0	0	0	3,295	02/18/2035	1FM
152314-MV-9	CXHE 2005-B AF5 5.310% 03/25/35		06/01/2016	Paydown		1,117,188	1,117,188	957,290	1,103,295	0	13,893	0	13,893	0	1,117,188	0	0	0	26,453	03/25/2035	1FM
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		05/11/2016	GUGGENHEIM CAPITAL MARKETS		4,916,325	6,000,000	6,015,000	6,010,171	0	(1,298)	0	(1,298)	0	6,008,873	0	(1,092,548)	(1,092,548)	285,000	08/01/2019	5FE
161175-AP-9	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/25/2016	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	152,734	10/23/2045	2FE
172967-KS-9	CITIGROUP 2.050% 06/07/19		06/02/2016	JEFFERIES & CO		74,998	75,000	74,961	0	0	0	0	0	0	74,961	0	37	37	0	06/07/2019	2FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2016	Paydown		6	106,173	48,147	48,169	0	(48,163)	0	(48,163)	0	6	0	0	0	795	11/25/2036	4FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		06/01/2016	Paydown		175,924	175,924	175,917	172,446	0	3,478	0	3,478	0	175,924	0	0	0	4,085	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2016	Paydown		686,126	686,126	674,389	603,697	0	10,402	0	10,402	0	686,126	0	0	0	9,375	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2016	Paydown		687,305	687,305	694,823	694,898	0	(7,593)	0	(7,593)	0	687,305	0	0	0	9,662	06/25/2044	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		06/01/2016	Paydown		507,017	507,017	513,838	513,713	0	(6,696)	0	(6,696)	0	507,017	0	0	0	7,838	06/01/2030	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
191216-BV-1	COCA-COLA CO 1.375% 05/30/19		05/26/2016	RBC/DAIN		200,334	200,000	199,860	0	0	0	0	0	0	199,860	0	474	474	8	05/30/2019	1FE
198280-AE-9	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		05/13/2016	Tax Free Exchange		4,553,751	4,652,000	4,546,214	4,550,534	0	3,217	0	3,217	0	4,553,751	0	0	0	94,203	06/01/2025	2FE
198280-AG-4	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/13/2016	Tax Free Exchange		997,732	1,000,000	997,720	997,701	0	31	0	31	0	997,732	0	0	0	26,100	06/01/2045	2FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		05/01/2016	Paydown		9,243,245	9,243,245	9,749,156	9,298,498	0	(55,254)	0	(55,254)	0	9,243,245	0	0	0	253,127	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		06/01/2016	Paydown		375,778	375,778	368,473	374,570	0	1,209	0	1,209	0	375,778	0	0	0	7,405	12/10/2046	1FM
201730-AE-1	GCCFC 2007-GG9 A4 5.444% 03/10/39		06/01/2016	Paydown		120,993	120,993	121,347	120,893	0	100	0	100	0	120,993	0	0	0	3,152	03/10/2039	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		05/15/2016	Paydown		20,166	20,166	20,165	20,181	0	(15)	0	(15)	0	20,166	0	0	0	495	05/15/2033	1FM
212015-AF-8	CONTINENTAL RESOURCES 7.125% 04/01/21		06/08/2016	JEFFERIES & CO		10,370,000	10,000,000	11,315,000	10,469,675	0	(135,792)	0	(135,792)	0	10,333,883	0	36,117	36,117	494,298	04/01/2021	3FE
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		06/15/2016	Redemption 100.0000		396,207	396,207	397,074	396,322	0	(116)	0	(116)	0	396,207	0	0	0	12,877	12/15/2017	1FE
222372-AJ-3	COUNTRYWIDE FINANCIAL CORP 6.250% 05/15/16		05/15/2016	Maturity		11,000,000	11,000,000	6,435,000	10,592,607	0	407,393	0	407,393	0	11,000,000	0	0	0	343,750	05/15/2016	2FE
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		9,034,731	9,014,000	9,034,537	9,035,616	0	(885)	0	(885)	0	9,034,731	0	0	0	387,790	03/15/2023	4FE
22533N-AA-7	CAALT 2013-2A A 1.500% 04/15/21		06/15/2016	Paydown		1,231,492	1,231,492	1,231,781	1,231,812	0	(320)	0	(320)	0	1,231,492	0	0	0	7,580	04/15/2021	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2016	Paydown		65,492	65,492	63,024	63,887	0	1,605	0	1,605	0	65,492	0	0	0	1,562	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2016	Paydown		83,554	83,554	83,202	83,176	0	378	0	378	0	83,554	0	0	0	1,518	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2016	Paydown		277,736	277,736	277,084	276,021	0	1,715	0	1,715	0	277,736	0	0	0	5,603	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2016	Paydown		492,757	492,757	477,050	483,032	0	9,725	0	9,725	0	492,757	0	0	0	11,227	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01/2016	Paydown		596,151	596,151	605,885	597,623	0	(1,472)	0	(1,472)	0	596,151	0	0	0	13,466	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2016	Paydown		231,164	241,394	226,778	225,163	0	6,002	0	6,002	0	231,164	0	0	0	5,623	06/25/2035	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		06/01/2016	Paydown		186,945	186,945	172,800	174,519	0	12,426	0	12,426	0	186,945	0	0	0	3,688	04/25/2036	1FM
22822R-AQ-3	CROWN CASTLE 5.495% 01/15/17		05/16/2016	Call 100.0000		23,200,000	23,200,000	23,469,010	23,046,474	0	(47,834)	0	(47,834)	0	23,200,000	0	0	0	712,846	01/15/2017	1FE
22822R-AX-8	CROWN CASTLE 4.174% 08/15/17		05/16/2016	Call 100.0000		19,500,000	19,500,000	19,565,620	19,517,075	0	(3,840)	0	(3,840)	0	19,513,235	0	(13,235)	(13,235)	805,607	08/15/2017	1FE
229190-AA-1	CRYSTAL CLINIC 2.000% 04/01/20		06/01/2016	PNC CAPITAL MARKETS		200,000	200,000	200,000	0	0	0	0	0	0	200,000	0	0	0	314	04/01/2020	1Z
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2016	Paydown		187,384	187,384	144,041	128,119	0	59,265	0	59,265	0	187,384	0	0	0	1,101	06/25/2036	1FM
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		05/20/2016	Paydown		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	428	02/20/2045	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		05/20/2016	Paydown		6,500	6,500	6,500	6,500	0	0	0	0	0	6,500	0	0	0	129	02/20/2045	2AM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 11/10/46		06/01/2016	Paydown		846,068	846,068	854,503	845,742	0	326	0	326	0	846,068	0	0	0	10,808	11/10/2046	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.796% 07/12/44		06/12/2016	Paydown		4,928	4,928	5,071	5,028	0	(101)	0	(101)	0	4,928	0	0	0	37	07/12/2044	1FM
23305Y-BB-4	DBUBS 2011-LC3A A2 3.642% 09/10/16		06/01/2016	Paydown		4,616,345	4,616,345	4,662,422	4,617,373	0	(1,028)	0	(1,028)	0	4,616,345	0	0	0	72,625	09/10/2016	1FM
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		06/18/2016	Paydown		55,335	55,335	55,439	55,434	0	(99)	0	(99)	0	55,335	0	0	0	402	12/18/2049	1FE
23311V-AC-1	DCP MIDSTREAM OPERATING 2.500% 12/01/17		05/23/2016	MORGAN STANLEY FIXED INC		12,835,685	13,144,000	13,407,406	13,253,212	0	(22,630)	0	(22,630)	0	13,230,582	0	(394,897)	(394,897)	154,449	12/01/2017	3FE
233331-AM-9	DTE ENERGY COMPANY 6.350% 06/01/16		06/01/2016	Maturity		5,000,000	5,000,000	5,220,100	5,012,164	0	(12,164)	0	(12,164)	0	5,000,000	0	0	0	158,750	06/01/2016	2FE
23340F-AA-5	DTAOT 2015-2A A 1.240% 09/17/18		06/15/2016	Paydown		44,543	44,543	44,541	44,541	0	2	0	2	0	44,543	0	0	0	229	09/17/2018	1FE
24702K-AD-8	DEFT 2014-1 B 1.360% 06/22/20		06/22/2016	Paydown		7,861	7,861	7,860	7,861	0	0	0	0	0	7,861	0	0	0	53	06/22/2020	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2016	Paydown		365,451	365,451	346,322	363,268	0	2,183	0	2,183	0	365,451	0	0	0	8,477	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2016	Paydown		170,345	190,020	173,138	175,771	0	(5,426)	0	(5,426)	0	170,345	0	0	0	4,360	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2016	Paydown		42,356	42,356	38,735	38,516	0	3,840	0	3,840	0	42,356	0	0	0	988	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2016	Paydown		1,370	1,600	1,353	1,540	0	(170)	0	(170)	0	1,370	0	0	0	35	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2016	Paydown		173,109	173,109	149,309	135,840	0	37,269	0	37,269	0	173,109	0	0	0	4,840	07/25/2036	1FM
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		06/20/2016	Paydown		45,995	45,995	46,038	46,026	0	(31)	0	(31)	0	45,995	0	0	0	326	08/20/2018	1FE
25755T-AC-4	DPABS 2012-1A A2 5.216% 01/25/42		04/25/2016	Paydown		169,306	169,306	174,808	0	0	(5,502)	0	(5,502)	0	169,306	0	0	0	2,208	01/25/2042	2FE
26483E-AF-7	DUN & BRADSTREET CORP 3.250% 12/01/17		05/03/2016	BROWNSTONE INV GROUP,LLC		509,567	500,000	517,547	510,988	0	(1,935)	0	(1,935)	0	509,053	0	513	513	6,927	12/01/2017	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		06/25/2016	Paydown		529,356	529,356	529,344	530,464	0	(1,108)	0	(1,108)	0	529,356	0	0	0	5,479	02/25/2027	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2016	Redemption 100.0000		63,750	63,750	63,750	63,750	0	0	0	0	0	63,750	0	0	0	1,269	06/30/2040	1
29364N-AL-2	ENTERGY MISSISSIPPI INC 6.250% 04/01/34		06/13/2016	Call 102.4000		1,536,000	1,500,000	1,493,145	1,494,321	0	82	0	82	0	1,494,402	0	41,598	41,598	65,625	04/01/2034	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		06/01/2016	Paydown		174,474	174,474	174,474	175,731	0	(1,257)	0	(1,257)	0	174,474	0	0	0	3,912	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2016	Paydown		409,407	409,407	404,402	401,863	0	7,544	0	7,544	0	409,407	0	0	0	5,346	06/25/2043	1FM
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		06/15/2016	Paydown		16,242	16,242	16,242	16,242	0	0	0	0	0	16,242	0	0	0	70	08/15/2018	1FE
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		06/15/2016	Paydown		38,375	38,375	38,373	38,418	0	(43)	0	(43)	0	38,375	0	0	0	251	06/17/2019	1FE
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2016	Redemption 100.0000		348,602	348,602	348,602	348,602	0	0	0	0	0	348,602	0	0	0	22,934	06/20/2023	2AM
30256B-AA-1	FNH 2014-1A A 1.296% 12/10/22		06/10/2016	Paydown		51,178	51,178	50,538	0	0	640	0	640	0	51,178	0	0	0	157	12/10/2022	1FE
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		06/10/2016	Paydown		49,718	49,718	49,716	49,716	0	2	0	2	0	49,718	0	0	0	705	12/10/2023	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/01/2016	Paydown		101,472	110,289	96,060	95,796	0	5,675	0	5,675	0	101,472	0	0	0	2,507	08/25/2035	1FM

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2016	Paydown		39,317	47,663	41,696	41,002	0	(1,685)	0	(1,685)	0	39,317	0	0	0	1,187	08/25/2035	2FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		06/01/2016	Paydown		18,371	18,371	16,718	17,035	0	1,336	0	1,336	0	18,371	0	0	0	512	08/25/2036	1FM
32058E-AE-3	FIAOT 2013-1A B 1.810% 10/15/18		06/15/2016	Paydown		70,856	70,856	71,078	70,955	0	(99)	0	(99)	0	70,856	0	0	0	577	10/15/2018	1FE
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		06/01/2016	Paydown		2,301,369	2,301,369	2,374,725	2,308,308	0	(6,939)	0	(6,939)	0	2,301,369	0	0	0	59,995	10/15/2035	1FM
33843C-AC-9	FCAT 2013-1 B 2.760% 09/17/18		06/15/2016	Paydown		50,466	50,466	50,805	50,695	0	(229)	0	(229)	0	50,466	0	0	0	658	09/17/2018	1FE
33843D-AA-1	FCAT 2013-2 A 1.940% 01/15/19		06/15/2016	Paydown		30,463	30,463	30,503	0	0	(40)	0	(40)	0	30,463	0	0	0	49	01/15/2019	1FE
34529U-AG-9	FORDO 2012-A D 2.940% 07/15/18		05/15/2016	Paydown		200,000	200,000	201,875	201,701	0	(1,701)	0	(1,701)	0	200,000	0	0	0	2,450	07/15/2018	1FE
345397-WB-5	FORD MOTOR CREDIT 4.207% 04/15/16		04/15/2016	Maturity		200,000	200,000	202,640	201,805	0	(1,805)	0	(1,805)	0	200,000	0	0	0	4,207	04/15/2016	2FE
345397-WH-2	FORD MOTOR CREDIT 1.880% 05/09/16		05/09/2016	Maturity		220,000	220,000	223,604	220,657	0	(657)	0	(657)	0	220,000	0	0	0	1,923	05/09/2016	2FE
35906A-AU-2	FRONTIER COMMUNICATIONS 10.500% 09/15/22		06/03/2016	Tax Free Exchange		2,597,352	2,568,000	2,600,100	2,598,979	0	(1,627)	0	(1,627)	0	2,597,352	0	0	0	185,752	09/15/2022	3FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		04/01/2016	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	06/25/2028	1FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2016	Paydown		453,362	453,362	504,214	470,342	0	(16,980)	0	(16,980)	0	453,362	0	0	0	17,562	05/12/2035	1FM
36163L-AC-4	GEEST 2014-1A A3 0.950% 09/25/17		06/24/2016	Paydown		95,505	95,505	95,270	95,293	0	212	0	212	0	95,505	0	0	0	373	09/25/2017	1FE
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		06/01/2016	Paydown		531,071	531,071	535,469	531,116	0	(45)	0	(45)	0	531,071	0	0	0	13,256	02/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		06/01/2016	Paydown		294,473	299,219	286,777	287,953	0	6,521	0	6,521	0	294,473	0	0	0	7,605	07/25/2037	2FM
36197X-AM-6	GSMS 2013-GC12 XA 1.849% 06/10/46		06/01/2016	Paydown		0	0	20,940	18,832	0	(18,832)	0	(18,832)	0	0	0	0	0	1,781	06/10/2046	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2016	Paydown		46,117	190,287	68,698	51,451	0	(5,334)	0	(5,334)	0	46,117	0	0	0	4,281	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2016	Paydown		98,100	98,100	93,455	94,574	0	3,525	0	3,525	0	98,100	0	0	0	2,341	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2016	Paydown		107,993	107,993	88,285	99,822	0	8,171	0	8,171	0	107,993	0	0	0	2,236	05/25/2037	1FM
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	1,209	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2016	Paydown		8,599	8,599	8,185	8,341	0	258	0	258	0	8,599	0	0	0	170	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2016	Paydown		208,236	208,236	214,479	210,997	0	(2,761)	0	(2,761)	0	208,236	0	0	0	3,195	08/10/2043	1FM
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		06/15/2016	Paydown		13,181	13,181	13,180	0	0	1	0	1	0	13,181	0	0	0	26	10/15/2020	1FE
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		06/13/2016	Call 104.8750		6,687,879	6,377,000	6,378,993	6,377,975	0	(170)	0	(170)	0	6,377,806	0	310,073	310,073	324,696	03/01/2021	3FE
39153V-BV-5	GALC 2015-1 A2 1.120% 06/20/17		06/20/2016	Paydown		81,823	81,823	81,800	81,807	0	16	0	16	0	81,823	0	0	0	382	06/20/2017	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		05/18/2016	Paydown		955,524	955,524	955,524	0	0	0	0	0	0	955,524	0	0	0	1,593	02/21/2017	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		06/20/2016	Redemption 100.0000		470,822	470,822	470,822	0	0	0	0	0	0	470,822	0	0	0	1,253	02/21/2017	1FE
406216-BH-3	HALLIBURTON COMPANY 3.375% 11/15/22		05/12/2016	Call 101.0000		5,050,000	5,000,000	4,997,990	4,997,886	0	227	0	227	0	4,998,113	0	51,887	51,887	83,906	11/15/2022	1FE
42217K-AN-6	HEALTH CARE REIT 6.200% 06/01/16		06/01/2016	Maturity		6,000,000	6,000,000	6,148,010	6,007,898	0	(7,898)	0	(7,898)	0	6,000,000	0	0	0	186,000	06/01/2016	2FE
423457-AB-6	HELMERICH & PAYNE INTL 4.650% 03/15/25		05/11/2016	STIFEL NICHOLAS		1,041,720	1,000,000	994,391	994,539	0	182	0	182	0	994,722	0	46,998	46,998	31,129	03/15/2025	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2016	Paydown		164,149	164,149	26,625	6,259	0	157,890	0	157,890	0	164,149	0	0	0	1,221	05/25/2036	1FM
44890G-AG-0	HART 2012-A D 2.610% 05/15/18		04/15/2016	Paydown		330,000	330,000	332,535	331,790	0	(1,790)	0	(1,790)	0	330,000	0	0	0	2,871	05/15/2018	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2016	Paydown		19,410	21,574	18,353	18,351	0	1,059	0	1,059	0	19,410	0	0	0	672	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2016	Paydown		161,719	176,671	167,589	165,569	0	(3,850)	0	(3,850)	0	161,719	0	0	0	4,517	02/25/2036	1FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2016	Paydown		248,659	261,560	209,736	209,715	0	38,944	0	38,944	0	248,659	0	0	0	8,244	02/25/2036	2FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2016	Paydown		77,823	77,823	70,202	66,928	0	10,895	0	10,895	0	77,823	0	0	0	1,596	12/25/2035	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2016	Paydown		183,344	183,344	183,334	183,288	0	57	0	57	0	183,344	0	0	0	4,263	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2016	Paydown		497,880	497,880	486,252	467,977	0	29,903	0	29,903	0	497,880	0	0	0	12,951	02/25/2036	2FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2016	Paydown		15,220	15,220	15,211	15,211	0	9	0	9	0	15,220	0	0	0	248	03/15/2063	1FE
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.411% 08/12/37		06/01/2016	Paydown		8,217	8,217	8,536	8,217	0	0	0	0	0	8,217	0	0	0	203	08/12/2037	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2016	Paydown		71,780	71,780	46,142	41,639	0	30,141	0	30,141	0	71,780	0	0	0	1,028	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2016	Paydown		80,617	80,617	53,330	48,125	0	32,492	0	32,492	0	80,617	0	0	0	1,155	07/25/2036	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		06/01/2016	Paydown		66,760	66,760	66,481	66,600	0	160	0	160	0	66,760	0	0	0	1,496	01/15/2049	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2016	Paydown		303,224	303,224	306,253	303,428	0	(204)	0	(204)	0	303,224	0	0	0	7,208	06/15/2043	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		04/01/2016	Paydown		1,606,554	1,606,554	1,622,615	1,605,636	0	918	0	918	0	1,606,554	0	0	0	26,091	07/15/2046	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		06/01/2016	Paydown		1,090,786	1,090,786	1,101,689	1,093,507	0	(2,721)	0	(2,721)	0	1,090,786	0	0	0	17,333	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2016	Paydown		111,010	111,010	112,119	111,406	0	(397)	0	(397)	0	111,010	0	0	0	2,138	08/15/2046	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		05/01/2016	Paydown		428,717	428,717	435,148	434,248	0	(5,531)	0	(5,531)	0	428,717	0	0	0	6,380	08/26/2036	1FE
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		06/06/2016	GOLDMAN SACHS		2,016,969	1,975,000	1,975,000	1,975,000	0	0	0	0	0	1,975,000	0	41,969	41,969	118,582	03/15/2018	5FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		06/30/2016	Redemption 100.0000		178,750	178,750	178,777	178,756	0	(5)	0	(5)	0	178,750	0	0	0	3,644	04/30/2018	1FE
501044-DB-4	KROGER CO 2.600% 02/01/21		05/25/2016	US BANCORP		5,107,350	5,000,000	4,993,400	0	0	383	0	383	0	4,993,783	0	113,567	113,567	49,111	02/01/2021	2FE
50187V-AD-3	LRF 2013-1 A4 1.980% 09/15/21		06/15/2016	Paydown		2,360,323	2,360,323	2,360,270	2,360,310	0	13	0	13	0	2,360,323	0	0	0	19,310	09/15/2021	1FE
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		04/01/2016	Redemption 100.0000		17,110	17,110	16,975	17,107	0	3	0	3	0	17,110	0	0	0	426	04/01/2016	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52108H-Q7-2	LBUBS 2004-C7 H 4.793% 10/15/36		04/15/2016	Paydown		20,758	20,758	21,576	20,843	0	(85)	0	(85)	0	20,758	0	0	0	336	10/15/2036	1FM
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		06/17/2016	Redemption 100.0000		560,880	560,880	560,880	0	0	0	0	0	0	560,880	0	0	0	312	06/19/2017	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2016	Paydown		345,711	387,638	330,223	333,363	0	12,348	0	12,348	0	345,711	0	0	0	10,346	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		06/01/2016	Paydown		182,825	182,825	182,825	182,825	0	0	0	0	0	182,825	0	0	0	3,383	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		06/01/2016	Paydown		381,774	381,774	381,211	374,724	0	7,050	0	7,050	0	381,774	0	0	0	8,019	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		06/01/2016	Paydown		278,753	299,987	270,631	286,574	0	(7,821)	0	(7,821)	0	278,753	0	0	0	6,065	12/25/2035	2FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		06/01/2016	Paydown		152,159	169,780	159,912	159,911	0	(7,753)	0	(7,753)	0	152,159	0	0	0	3,779	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2016	Paydown		3	94,020	73,871	80,012	0	(80,009)	0	(80,009)	0	3	0	0	0	2,229	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.404% 05/25/37		06/01/2016	Paydown		0	212,039	149,049	162,963	0	(162,963)	0	(162,963)	0	0	0	0	0	5,019	05/25/2037	4FM
52524P-AL-6	LXS 2007-6 3A5 5.058% 05/25/37		06/01/2016	Paydown		255,415	304,147	241,417	258,380	0	(2,965)	0	(2,965)	0	255,415	0	0	0	7,331	05/25/2037	1FM
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		06/16/2016	DISTRIBUTION		67,906	2	0	0	0	0	0	0	0	0	0	67,905	67,905	0	12/30/2016	6FE
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		06/01/2016	Paydown		23,234	23,234	19,574	19,768	0	3,466	0	3,466	0	23,234	0	0	0	613	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		06/01/2016	Paydown		15,079	15,079	15,691	15,785	0	(707)	0	(707)	0	15,079	0	0	0	307	04/25/2033	1FM
55314Q-AD-9	MMAF 2012-AA A4 1.350% 10/10/18		06/10/2016	Paydown		21,038	21,038	21,018	21,019	0	19	0	19	0	21,038	0	0	0	114	10/10/2018	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		06/01/2016	Paydown		219,990	219,990	219,973	217,806	0	2,185	0	2,185	0	219,990	0	0	0	4,295	11/25/2035	1FM
590188-4M-7	MERRILL LYNCH & CO 6.050% 05/16/16		05/16/2016	Maturity		220,000	220,000	223,060	0	0	(3,060)	0	(3,060)	0	220,000	0	0	0	6,655	05/16/2016	2FE
59022K-AF-2	MLMT 2006-C2 AM 5.782% 08/12/43		06/01/2016	Paydown		3,868	3,868	3,893	0	0	(25)	0	(25)	0	3,868	0	0	0	56	08/12/2043	1FM
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		04/05/2016	BROWNSTONE INV GROUP,LLC		100,161	100,000	99,614	0	0	39	0	39	0	99,653	0	508	508	367	01/10/2018	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.470% 05/01/27		05/02/2016	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	164	05/01/2027	1FE
599809-AA-8	MCMLT 2015-1 A1 2.230% 06/25/56		06/25/2016	Paydown		28,418	28,418	28,349	28,285	0	133	0	133	0	28,418	0	0	0	477	06/25/2056	1FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2016	Redemption 100.0000		56,309	56,309	56,309	56,309	0	0	0	0	0	56,309	0	0	0	1,501	06/30/2027	2FE
60687U-AE-7	MLCFC 2006-2 A4 5.947% 06/12/46		04/01/2016	Paydown		1,713,335	1,713,335	1,972,745	1,729,892	0	(16,556)	0	(16,556)	0	1,713,335	0	0	0	32,481	06/12/2046	1FM
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2016	Redemption 100.0000		270,000	270,000	275,063	273,702	0	(3,702)	0	(3,702)	0	270,000	0	0	0	5,260	05/20/2027	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		06/01/2016	Paydown		256,409	256,409	249,437	254,821	0	1,587	0	1,587	0	256,409	0	0	0	6,331	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/01/2016	Paydown		217,991	217,991	147,638	134,806	0	83,186	0	83,186	0	217,991	0	0	0	2,193	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2016	Paydown		83,028	83,028	45,657	45,017	0	38,011	0	38,011	0	83,028	0	0	0	835	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		05/01/2016	Paydown		35,210	35,210	22,372	19,546	0	15,664	0	15,664	0	35,210	0	0	0	679	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2016	Paydown		59,853	59,853	38,665	38,021	0	21,832	0	21,832	0	59,853	0	0	0	998	01/25/2047	1FM
628782-AH-7	NBTY INC 9.000% 10/01/18		05/16/2016	Call 102.2500		2,722,918	2,663,000	2,816,990	2,688,633	0	(13,010)	0	(13,010)	0	2,675,623	0	47,294	47,294	149,794	10/01/2018	4FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2016	Paydown		127,353	127,353	124,169	124,237	0	3,115	0	3,115	0	127,353	0	0	0	1,731	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		06/01/2016	Paydown		363,864	363,864	368,867	368,014	0	(4,150)	0	(4,150)	0	363,864	0	0	0	4,945	07/25/2043	1FM
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		06/15/2016	Paydown		292,181	292,181	292,177	292,074	0	107	0	107	0	292,181	0	0	0	2,350	11/15/2016	1FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		06/01/2016	Paydown		72,254	72,254	67,467	66,849	0	5,405	0	5,405	0	72,254	0	0	0	1,733	08/25/2035	1FM
651229-AP-1	NEWELL BRANDS INC 2.875% 12/01/19		04/26/2016	BROWNSTONE INV GROUP,LLC		178,722	175,000	171,108	0	0	137	0	137	0	171,245	0	7,477	7,477	2,062	12/01/2019	2FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2016	Paydown		59,093	59,093	49,141	45,965	0	13,127	0	13,127	0	59,093	0	0	0	1,653	03/25/2047	1FM
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/01/2016	Maturity		1,700,000	1,700,000	1,780,359	1,735,119	0	(35,119)	0	(35,119)	0	1,700,000	0	0	0	51,000	06/01/2016	2FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		06/10/2016	Paydown		14,614	14,614	15,038	14,961	0	(348)	0	(348)	0	14,614	0	0	0	208	03/10/2027	1FE
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		06/09/2016	Paydown		3,297	3,297	3,289	0	0	8	0	8	0	3,297	0	0	0	7	07/09/2029	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2016	Redemption 100.0000		97,453	97,453	95,513	96,439	0	1,014	0	1,014	0	97,453	0	0	0	3,026	12/30/2020	3AM
68557N-AB-9	ORBITAL ATK 5.500% 10/01/23		05/16/2016	Tax Free Exchange		11,500,000	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	0	0	398,826	10/01/2023	3FE
69352J-AH-0	PPL ENERGY SUPPLY LLC 6.200% 05/15/16		05/15/2016	Maturity		853,000	853,000	876,969	854,113	0	(1,113)	0	(1,113)	0	853,000	0	0	0	26,443	05/15/2016	4FE
69352J-AL-1	PPL ENERGY SUPPLY LLC 6.500% 05/01/18		05/31/2016	MARKET AXESS		514,900	500,000	537,340	512,267	0	(2,077)	0	(2,077)	0	510,190	0	4,710	4,710	18,994	05/01/2018	4FE
71085P-BM-4	PCHLT 2005-1 M3 1.322% 01/25/35		06/25/2016	Paydown		19,370	19,370	19,390	18,098	0	1,272	0	1,272	0	19,370	0	0	0	134	01/25/2035	1FM
718172-AJ-8	PHILIP MORRIS INTERNAT-W/I 2.500% 05/16/16		05/16/2016	Maturity		2,500,000	2,500,000	2,482,900	2,498,559	0	1,441	0	1,441	0	2,500,000	0	0	0	31,250	05/16/2016	1FE
718549-AA-6	PHILLIPS 66 PARTNERS LP 2.646% 02/15/20		06/23/2016	WELLS FARGO		3,999,640	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(360)	(360)	92,022	02/15/2020	2FE
72650R-AP-7	PLAINS ALL AMER PIPELINE 6.125% 01/15/17		06/09/2016	BROWNSTONE INV GROUP,LLC		308,389	300,000	309,429	0	0	(1,087)	0	(1,087)	0	308,342	0	48	48	7,050	01/15/2017	2FE
74112V-AJ-0	PART 2012-1A C 3.250% 07/15/19		04/15/2016	Paydown		225,000	225,000	227,836	226,913	0	(1,913)	0	(1,913)	0	225,000	0	0	0	2,438	07/15/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74327U-AA-2	PROGRESS INDUSTRIAL PROP VRDN 2.000% 01/01/22		06/01/2016	PNC CAPITAL MARKETS		200,000	200,000	200,000	0	0	0	0	0	0	200,000	0	0	0	314	01/01/2022	1Z
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		06/01/2016	Paydown		494	494	454	122	0	372	0	372	0	494	0	0	0	53	04/28/2022	1FM
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2016	Paydown		82,453	137,187	114,772	118,609	0	(36,156)	0	(36,156)	0	82,453	0	0	0	3,584	06/25/2036	3FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		06/26/2016	Paydown		255,812	255,812	259,010	257,025	0	(1,213)	0	(1,213)	0	255,812	0	0	0	5,597	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2016	Paydown		46,460	52,737	43,107	44,538	0	1,921	0	1,921	0	46,460	0	0	0	1,658	06/25/2036	1FM
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		06/01/2016	Paydown		156,748	156,748	156,552	156,550	0	199	0	199	0	156,748	0	0	0	2,614	06/25/2055	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		06/01/2016	Paydown		10,373	10,373	10,252	10,324	0	50	0	50	0	10,373	0	0	0	217	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2016	Paydown		25,368	25,368	18,503	18,069	0	7,299	0	7,299	0	25,368	0	0	0	728	05/25/2036	1FM
760985-7E-5	RAMP 2004-RS7 AI5 5.636% 07/25/34		06/01/2016	Paydown		100,565	109,345	101,828	102,320	0	(1,755)	0	(1,755)	0	100,565	0	0	0	2,472	07/25/2034	2FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		06/01/2016	Paydown		153,637	153,637	152,616	153,694	0	(57)	0	(57)	0	153,637	0	0	0	3,800	09/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		06/01/2016	Paydown		40,955	40,955	29,692	32,659	0	8,296	0	8,296	0	40,955	0	0	0	901	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		06/01/2016	Paydown		137,172	137,172	137,092	139,025	0	(1,853)	0	(1,853)	0	137,172	0	0	0	2,930	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.990% 10/25/33		06/01/2016	Paydown		742,086	742,086	742,001	729,468	0	12,617	0	12,617	0	742,086	0	0	0	23,332	10/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2016	Paydown		114,149	141,136	127,765	128,611	0	(14,462)	0	(14,462)	0	114,149	0	0	0	3,611	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2016	Paydown		137,261	166,612	137,297	142,518	0	(5,257)	0	(5,257)	0	137,261	0	0	0	4,181	03/25/2036	1FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2016	Paydown		4,812	5,115	5,002	4,951	0	(139)	0	(139)	0	4,812	0	0	0	138	11/25/2035	3FM
76112B-TS-9	RAMP 2005-RS6 M1 0.952% 06/25/35		06/25/2016	Paydown		376,513	376,513	295,092	322,995	0	53,518	0	53,518	0	376,513	0	0	0	1,966	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2016	Paydown		9	115,311	91,188	91,115	0	(91,106)	0	(91,106)	0	9	0	0	0	2,824	04/25/2036	1FM
80281A-AF-6	SDART 2012-1 D 4.560% 11/15/17		06/15/2016	Paydown		296,754	296,754	301,865	220,577	0	(3,597)	0	(3,597)	0	296,754	0	0	0	5,880	11/15/2017	1FE
80282J-AG-4	SDART 2011-4 E 7.200% 11/15/18		05/15/2016	Paydown		200,000	200,000	204,688	204,275	0	(4,275)	0	(4,275)	0	200,000	0	0	0	6,000	11/15/2018	1FE
80282U-AE-4	SDART 2012-5 C 2.700% 08/15/18		06/15/2016	Paydown		53,287	53,287	53,678	53,558	0	(271)	0	(271)	0	53,287	0	0	0	592	08/15/2018	1FE
80282W-AE-0	SDART 2012-3 C 3.010% 04/16/18		06/15/2016	Paydown		60,024	60,024	60,820	60,255	0	(231)	0	(231)	0	60,024	0	0	0	720	04/16/2018	1FE
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		06/15/2016	Paydown		3,011,794	3,011,794	3,120,261	2,980,727	0	(10,164)	0	(10,164)	0	3,011,794	0	0	0	36,244	12/15/2017	1FE
80283B-AE-5	SDART 2012-AA C 1.780% 11/15/18		06/15/2016	Paydown		43,148	43,148	43,263	43,190	0	(42)	0	(42)	0	43,148	0	0	0	317	11/15/2018	1FE
80283D-AE-1	SDART 2013-2 C 1.950% 03/15/19		06/15/2016	Paydown		54,127	54,127	54,338	54,312	0	(185)	0	(185)	0	54,127	0	0	0	483	03/15/2019	1FE
80283F-AE-6	SDART 2013-1 C 1.760% 01/15/19		06/15/2016	Paydown		84,434	84,434	84,579	84,557	0	(123)	0	(123)	0	84,434	0	0	0	610	01/15/2019	1FE
80283W-AE-9	SDART 2014-2 B 1.620% 02/15/19		06/15/2016	Paydown		3,436,901	3,436,901	3,436,364	3,436,753	0	148	0	148	0	3,436,901	0	0	0	24,816	02/15/2019	1FE
80283X-AE-7	SDART 2014-3 B 1.450% 05/15/19		06/15/2016	Paydown		1,382,669	1,382,669	1,382,400	1,382,633	0	36	0	36	0	1,382,669	0	0	0	10,024	05/15/2019	1FE
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		04/16/2016	Paydown		14,086	14,086	14,086	14,086	0	0	0	0	0	14,086	0	0	0	26	10/17/2016	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2016	Paydown		187,389	187,389	187,385	187,277	0	113	0	113	0	187,389	0	0	0	2,355	01/25/2042	1FM
81744Y-AG-1	SEMT 2013-4 B2 3.500% 04/25/43		06/01/2016	Paydown		34,018	34,018	32,703	0	0	1,314	0	1,314	0	34,018	0	0	0	199	04/25/2043	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		04/22/2016	WELLS FARGO		10,027,535	10,052,666	10,143,074	10,133,328	0	4,516	0	4,516	0	10,137,844	0	(110,309)	(110,309)	122,307	05/25/2043	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		04/01/2016	Paydown		96,987	96,987	97,859	97,765	0	(778)	0	(778)	0	96,987	0	0	0	970	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2016	Paydown		524,533	524,533	515,436	516,482	0	8,051	0	8,051	0	524,533	0	0	0	7,266	07/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2016	Paydown		1,069,279	1,069,279	1,083,898	1,083,115	0	(13,836)	0	(13,836)	0	1,069,279	0	0	0	13,960	07/25/2045	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2016	Paydown		717,190	717,190	701,476	701,393	0	15,797	0	15,797	0	717,190	0	0	0	10,367	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		06/20/2016	Paydown		23,199	23,199	23,286	23,278	0	(79)	0	(79)	0	23,199	0	0	0	178	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		06/20/2016	Paydown		464,349	464,349	464,218	464,118	0	231	0	231	0	464,349	0	0	0	4,242	10/20/2030	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		04/20/2016	Paydown		70,427	70,427	72,364	71,960	0	(1,532)	0	(1,532)	0	70,427	0	0	0	765	05/20/2028	1FE
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		06/20/2016	Paydown		21,203	21,203	21,472	21,457	0	(254)	0	(254)	0	21,203	0	0	0	297	07/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		06/20/2016	Paydown		7,996	7,996	8,034	8,035	0	(38)	0	(38)	0	7,996	0	0	0	53	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		06/20/2016	Paydown		7,060	7,060	7,241	7,208	0	(148)	0	(148)	0	7,060	0	0	0	83	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		06/20/2016	Paydown		446,672	446,672	446,658	446,649	0	23	0	23	0	446,672	0	0	0	4,152	11/20/2025	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		06/20/2016	Paydown		1,114,366	1,114,366	1,114,161	1,113,975	0	390	0	390	0	1,114,366	0	0	0	10,581	10/20/2031	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		06/20/2016	Paydown		10,000	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	41	05/20/2046	2FE
83614K-AA-7	SOURCE GAS LLC 5.900% 04/01/17		05/16/2016	BROWNSTONE INV GROUP,LLC		205,570	200,000	204,506	0	0	(472)	0	(472)	0	204,034	0	1,536	1,536	1,573	04/01/2017	2FE
842587-CN-5	SOUTHERN CO 1.550% 07/01/18		05/20/2016	MITSUBISHI UFJ SECURITIES		199,986	200,000	199,858	0	0	0	0	0	0	199,858	0	128	128	9	07/01/2018	2FE
84383Q-AA-1	SOUTHERN STAR CENT GAS 6.000% 06/01/16		06/01/2016	Maturity		300,000	300,000	301,914	0	0	(1,914)	0	(1,914)	0	300,000	0	0	0	9,000	06/01/2016	2FE
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		06/25/2016	Paydown		1,424,026	1,424,026	1,423,901	1,406,189	0	512	0	512	0	1,424,026	0	0	0	15,830	05/25/2023	1FE
85172C-AT-3	SLFMT 2013-1A M5 2.252% 06/25/58		06/01/2016	Paydown		19,157	19,157	19,148	19,218	0	(61)	0	(61)	0	19,157	0	0	0	175	06/25/2058	1FM
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		06/01/2016	Paydown		465,850	465,850	465,788	465,417	0	433	0	433	0	465,850	0	0	0	3,663	09/25/2057	1FM
86359A-K3-6	SASC 2003-25XS A5 5.776% 08/25/33		06/01/2016	Paydown		152,305	152,305	152,209	154,319	0	(2,015)	0	(2,015)	0	152,305	0	0	0	4,414	08/25/2033	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.044% 09/25/33		06/01/2016	Paydown		70,470	70,470	70,448	69,708	0	761	0	761	0	70,470	0	0	0	2,505	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		06/01/2016	Paydown		127,999	127,999	123,759	126,067	0	1,932	0	1,932	0	127,999	0	0	0	3,061	02/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2016	Paydown		146,993	146,993	144,690	145,885	0	1,108	0	1,108	0	146,993	0	0	0	3,168	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2016	Paydown		77,278	77,875	72,571	69,974	0	7,304	0	7,304	0	77,278	0	0	0	1,899	10/25/2035	3FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2016	Paydown		663,521	663,521	660,926	665,338	0	(1,817)	0	(1,817)	0	663,521	0	0	0	10,662	11/25/2036	1FM
880349-AQ-8	TENNECO INC 6.875% 12/15/20		06/10/2016	TENDER OFFER		2,011,838	1,938,000	1,938,000	1,938,000	0	0	0	0	0	1,938,000	0	73,838	73,838	65,879	12/15/2020	3FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2016	Paydown		321,437	321,437	321,543	321,510	0	(73)	0	(73)	0	321,437	0	0	0	3,951	03/25/2054	1FM
89236T-CX-1	TOYOTA 1.200% 04/06/18		04/05/2016	Various		350,028	350,000	349,916	0	0	0	0	0	0	349,916	0	112	112	0	04/06/2018	1FE
90268T-AE-4	UBSC 2011-C1 XA 2.608% 01/10/45		06/01/2016	Paydown		0	0	1,038	966	0	(966)	0	(966)	0	0	0	0	0	128	01/10/2045	1FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		05/30/2016	Call 103.6880		41,475	40,000	41,054	40,512	0	(82)	0	(82)	0	40,431	0	1,044	1,044	1,598	05/15/2020	4FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		06/01/2016	Paydown		615,625	615,625	615,397	615,117	0	508	0	508	0	615,625	0	0	0	16,820	05/07/2027	1FE
92277G-AA-5	VENTAS REALTY LP/CAP CRP 1.550% 09/26/16		05/31/2016	TENDER OFFER		301,005	300,000	303,321	301,095	0	(625)	0	(625)	0	300,471	0	534	534	3,178	09/26/2016	2FE
925524-BB-5	CBS 6.250% 04/30/16		04/30/2016	Maturity		2,314,000	2,314,000	2,234,491	2,309,173	0	4,827	0	4,827	0	2,314,000	0	0	0	72,313	04/30/2016	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2016	Paydown		1,063,239	1,063,239	1,063,238	1,062,681	0	557	0	557	0	1,063,239	0	0	0	15,410	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2016	Paydown		111,805	111,805	93,357	95,266	0	16,538	0	16,538	0	111,805	0	0	0	2,455	06/25/2033	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		06/01/2016	Paydown		426,320	426,320	431,249	426,289	0	31	0	31	0	426,320	0	0	0	9,879	12/15/2043	1FM
931427-AM-0	WALGREENS BOOTS ALLIANCE 1.750% 05/30/18		06/02/2016	HONG KONG SHANGHAI BK		200,338	200,000	200,230	0	0	(2)	0	(2)	0	200,228	0	110	110	58	05/30/2018	2FE
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.929% 05/25/18		06/25/2016	Paydown		1,525	1,525	1,530	1,522	0	3	0	3	0	1,525	0	0	0	6	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2016	Paydown		100,554	166,516	125,501	137,512	0	(36,957)	0	(36,957)	0	100,554	0	0	0	3,098	05/25/2036	1FM
93934D-CG-0	WMCMS 2005-C1A K 5.170% 05/25/36		04/15/2016	Cantor Fitzgerald Fixed		2,434,953	2,438,000	2,431,435	2,431,250	0	(872)	0	(872)	0	2,430,377	0	4,575	4,575	48,667	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2016	Paydown		195,073	205,552	189,808	190,760	0	4,313	0	4,313	0	195,073	0	0	0	4,431	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		06/01/2016	Paydown		4,305	9,493	8,139	8,016	0	(3,711)	0	(3,711)	0	4,305	0	0	0	70	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2016	Paydown		61,283	61,283	31,971	31,628	0	29,655	0	29,655	0	61,283	0	0	0	671	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.994% 10/25/36		06/01/2016	Paydown		246,766	246,766	147,492	145,192	0	101,574	0	101,574	0	246,766	0	0	0	2,866	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2016	Paydown		763,987	763,987	763,883	764,109	0	(122)	0	(122)	0	763,987	0	0	0	10,102	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		06/01/2016	Paydown		3	20,642	6,854	8,757	0	(8,754)	0	(8,754)	0	3	0	0	0	379	01/25/2036	5FM
94980D-AA-6	WFMBS 2003-M A1 2.780% 12/25/33		06/01/2016	Paydown		2,904	2,904	2,984	2,898	0	7	0	7	0	2,904	0	0	0	36	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		05/01/2016	Paydown		1,420	39,722	14,961	6,389	0	(4,969)	0	(4,969)	0	1,420	0	0	0	968	08/25/2036	1FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		06/20/2016	Paydown		825,694	825,694	822,889	825,102	0	591	0	591	0	825,694	0	0	0	5,959	08/20/2021	1FE
94988Q-BC-4	WFCM 2013-LC12 XA 0.601% 07/15/46		06/01/2016	Paydown		0	0	17,266	14,740	0	(14,740)	0	(14,740)	0	0	0	0	0	1,828	07/15/2046	1FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		06/15/2016	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,264	06/15/2045	2AM
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		04/01/2016	Paydown		33,792	33,792	33,792	33,792	0	0	0	0	0	33,792	0	0	0	319	03/20/2025	1FE
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		04/01/2016	Paydown		47,871	47,871	48,851	48,117	0	(245)	0	(245)	0	47,871	0	0	0	813	03/20/2025	3AM
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		06/01/2016	Paydown		1,070,731	1,070,731	1,072,374	1,071,907	0	(1,176)	0	(1,176)	0	1,070,731	0	0	0	9,977	08/20/2025	1FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		06/01/2016	Paydown		16,813	16,813	16,808	16,803	0	11	0	11	0	16,813	0	0	0	192	05/20/2027	1FE
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		06/01/2016	Paydown		193,149	193,149	192,454	0	0	694	0	694	0	193,149	0	0	0	353	12/20/2028	1FE
96042A-AB-1	WLAKE 2015-1A A2 1.170% 03/15/18		06/15/2016	Paydown		70,570	70,570	70,507	70,516	0	54	0	54	0	70,570	0	0	0	337	03/15/2018	1FE
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		06/15/2016	Paydown		66,077	66,077	66,077	66,077	0	0	0	0	0	66,077	0	0	0	348	07/16/2018	1FE
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		04/15/2016	Paydown		226,642	226,642	226,642	226,642	0	0	0	0	0	226,642	0	0	0	491	10/17/2016	1FE
136375-BM-3	CANADIAN NATL RAILWAYS 5.800% 06/01/16	A	06/01/2016	Maturity		3,500,000	3,500,000	3,226,510	3,480,252	0	19,748	0	19,748	0	3,500,000	0	0	0	101,500	06/01/2016	1FE
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18	I	04/28/2016	PRIVATE PLACEMENT		0	40,913	0	0	0	0	0	0	0	0	0	0	0	0	04/28/2018	3Z
895945-G@-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A	04/28/2016	PRIVATE PLACEMENT		0	96,834	0	0	0	0	0	0	0	0	0	0	0	0	04/28/2021	3Z
903914-AA-7	ULTRA PETROLEUM CORP 5.750% 12/15/18	A	05/13/2016	GUGGENHEIM CAPITAL MARKETS		1,600,719	4,525,000	3,235,208	3,299,045	0	108,559	0	108,559	0	3,407,604	0	(1,806,885)	(1,806,885)	0	12/15/2018	6FE
000744-AD-4	ABCLO 2007-1A B 1.383% 04/15/21	F	04/15/2016	Paydown		3,249,207	3,249,207	3,230,687	3,236,005	0	13,202	0	13,202	0	3,249,207	0	0	0	20,158	04/15/2021	1FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	05/19/2016	HONG KONG SHANGHAI BK		7,434,140	7,000,000	7,429,360	7,277,094	0	(20,320)	0	(20,320)	0	7,256,773	0	177,367	177,367	246,264	01/26/2021	1FE
24820R-AE-8	STATOIL 7.375% 05/01/16	F	05/01/2016	Maturity		10,000,000	10,000,000	11,405,500	10,068,771	0	(68,771)	0	(68,771)	0	10,000,000	0	0	0	368,750	05/01/2016	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2016	Redemption 100.0000		26,600	26,600	26,600	26,600	0	0	0	0	0	26,600	0	0	0	783	06/15/2019	1FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	06/30/2016	Redemption 100.0000		156,919	156,919	156,919	156,919	0	0	0	0	0	156,919	0	0	0	4,056	06/30/2027	2AM
29358Q-AA-7	ENSCO INTL LTD 4.700% 03/15/21	F	06/09/2016	Various		3,769,125	4,675,000	4,986,527	4,904,336	0	(17,486)	0	(17,486)	0	4,886,849	0	(1,117,724)	(1,117,724)	159,810	03/15/2021	3FE
44328M-AL-8	HSBC BANK PLC 3.100% 05/24/16	F	05/24/2016	Maturity		10,000,000	10,000,000	10,414,300	10,057,658	0	(57,658)	0	(57,658)	0	10,000,000	0	0	0	155,000	05/24/2016	1FE
44841D-AA-0	HUTCHISON WHAMPOA FIN 1.625% 10/31/17	F	04/25/2016	NOMURA SECURITIES INTERNATIONA		5,000,500	5,000,000	4,988,500	4,992,646	0	1,254	0	1,254	0	4,993,901	0	6,599	6,599	39,722	10/31/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	F	06/02/2016	BROWNSTONE INV GROUP,LLC		322,819	315,000	322,270	0	0	(1,213)	0	(1,213)	0	321,057	0	1,762	1,762	4,014	02/02/2017	1FE
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	F	06/20/2016	HONG KONG SHANGHAI BK		3,832,750	4,700,000	4,873,939	4,788,763	0	(8,500)	0	(8,500)	0	4,780,264	0	(947,514)	(947,514)	205,296	08/01/2020	2FE
69342T-AA-6	PFP 2014-1 A 1.612% 06/14/31	F	04/16/2016	Paydown		324,804	324,804	324,804	324,486	0	319	0	319	0	324,804	0	0	0	2,077	06/14/2031	1FE
69353U-AB-7	PPL WEM LTD/WESTERN PWR 3.900% 05/01/16	F	05/01/2016	Maturity		238,000	238,000	238,326	0	0	(326)	0	(326)	0	238,000	0	0	0	4,641	05/01/2016	2FE
714294-AB-1	PERRIGO CO PLC 1.300% 11/08/16	F	05/02/2016	BROWNSTONE INV GROUP,LLC		349,353	350,000	349,246	0	0	92	0	92	0	349,338	0	15	15	2,237	11/08/2016	2FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	04/01/2016	Redemption 100.0000		(1,429,800)	(1,429,800)	(1,422,165)	(1,429,800)	0	0	0	0	0	(1,429,800)	0	0	0	3,854	09/30/2020	1FE
767201-AC-0	RIO TINTO FIN USA LTD 6.500% 07/15/18	F	06/14/2016	TENDER OFFER		21,058,270	19,000,000	20,476,730	19,609,172	0	(105,917)	0	(105,917)	0	19,503,255	0	1,555,015	1,555,015	1,128,653	07/15/2018	1FE
76720A-AJ-5	RIO TINTO FIN USA PLC 1.484% 06/17/16	F	06/17/2016	Maturity		200,000	200,000	202,080	200,477	0	(477)	0	(477)	0	200,000	0	0	0	1,446	06/17/2016	1FE
774262-AB-5	ROCKW 2006-1A A1LB 1.133% 08/01/21	F	05/01/2016	Paydown		12,214	12,214	12,031	12,109	0	105	0	105	0	12,214	0	0	0	60	08/01/2021	1FE
806854-AB-1	SCHLUMBERGER INV 3.300% 09/14/21	F	06/15/2016	BARCLAYS		6,501,246	6,142,000	6,467,434	6,353,617	0	(17,066)	0	(17,066)	0	6,336,551	0	164,694	164,694	155,393	09/14/2021	1FE
806850-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	F	06/15/2016	SOCIETE GENERALE		5,426,500	5,000,000	5,712,200	5,446,569	0	(41,733)	0	(41,733)	0	5,404,836	0	21,664	21,664	195,417	01/15/2021	1FE
87938W-AB-9	TELEFONICA EMISIONES 6.421% 06/20/16	F	06/20/2016	Maturity		18,920,000	18,920,000	18,710,485	18,898,768	0	21,232	0	21,232	0	18,920,000	0	0	0	607,427	06/20/2016	2FE
881575-AA-2	TESCO PLC 5.500% 11/15/17	F	04/20/2016	BARCLAYS		9,295,650	8,853,000	8,560,366	8,779,783	0	11,935	0	11,935	0	8,791,718	0	503,932	503,932	215,061	11/15/2017	3FE
950840-AB-4	WESFARMERS LTD 2.983% 05/18/16	F	05/18/2016	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	74,575	05/18/2016	1FE
964152-AA-0	WHITE MTNS RE GROUP PFD PERP 1 6.375% 03/20/17	F	04/18/2016	BROWNSTONE INV GROUP,LLC		323,014	315,000	323,590	0	0	(1,439)	0	(1,439)	0	322,151	0	863	863	11,770	03/20/2017	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						448,226,749	448,609,990	449,246,640	428,326,892	0	2,075,045	0	2,075,045	0	449,942,079	0	(1,715,334)	(1,715,334)	12,853,118	XXX	XXX
90264A-AA-7	UBS PFD FUNDING TR V 6.243% 05/15/16		05/15/2016	Maturity		2,000,000	2,000,000	2,061,520	2,061,520	0	0	0	0	0	2,061,520	0	(61,520)	(61,520)	62,430	05/15/2016	4AM
4899999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	2,061,520	2,061,520	0	0	0	0	0	2,061,520	0	(61,520)	(61,520)	62,430	XXX	XXX
8399997. Total - Bonds - Part 4						519,947,773	520,331,014	520,415,372	486,217,306	0	1,254,417	0	1,254,417	0	521,724,623	0	(1,776,854)	(1,776,854)	13,914,878	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						519,947,773	520,331,014	520,415,372	486,217,306	0	1,254,417	0	1,254,417	0	521,724,623	0	(1,776,854)	(1,776,854)	13,914,878	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
042735-10-0	ARROW ELECTRONICS INC		06/06/2016	BNY CONVERG-SOFT	41,390.000	2,699,052		1,000,781	2,242,510	(1,241,729)	0	0	(1,241,729)	0	1,000,781	0	1,698,271	1,698,271	0		L
149123-10-1	CATERPILLAR INC		05/24/2016	Morgan Stanley	49,431.000	3,504,502		4,008,261	3,359,331	648,930	0	0	648,930	0	4,008,261	0	(503,759)	(503,759)	76,124		L
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Cash Adjustment	0.000	67		68	0	0	0	0	0	0	68	0	(1)	(1)	0		L
244199-10-5	DEERE & COMPANY		05/24/2016	BNY CONVERG-SOFT	48,100.000	3,819,682		4,021,511	3,668,587	352,924	0	0	352,924	0	4,021,511	0	(201,829)	(201,829)	57,720		L
88732J-20-7	TIME WARNER CABLE INC		05/19/2016	Taxable Exchange	32,075.000	6,777,458		4,695,257	5,952,799	(1,257,542)	0	0	(1,257,542)	0	4,695,257	0	2,082,201	2,082,201	48,113		L
90984P-30-3	UNITED COMMUNITY BANKS/GA		06/24/2016	Various	86,826.000	1,700,714		1,363,457	1,692,239	(328,782)	0	0	(328,782)	0	1,363,457	0	337,257	337,257	11,287		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						18,501,475	XXX	15,089,335	16,915,466	(1,826,199)	0	0	(1,826,199)	0	15,089,335	0	3,412,140	3,412,140	193,244	XXX	XXX
9799997. Total - Common Stocks - Part 4						18,501,475	XXX	15,089,335	16,915,466	(1,826,199)	0	0	(1,826,199)	0	15,089,335	0	3,412,140	3,412,140	193,244	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						18,501,475	XXX	15,089,335	16,915,466	(1,826,199)	0	0	(1,826,199)	0	15,089,335	0	3,412,140	3,412,140	193,244	XXX	XXX
9899999. Total - Preferred and Common Stocks						18,501,475	XXX	15,089,335	16,915,466	(1,826,199)	0	0	(1,826,199)	0	15,089,335	0	3,412,140	3,412,140	193,244	XXX	XXX
9999999 - Totals						538,449,248	XXX	535,504,707	503,132,772	(1,826,199)	1,254,417	0	(571,782)	0	536,813,958	0	1,635,286	1,635,286	14,108,122	XXX	XXX

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

STATEMENT AS OF JUNE 30, 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		57,334,000	3 Month LIBOR / (2.85)			(652,397)			(2,895,674)					446,414		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(652,397)	0	XXX	(2,895,674)	0	0	0	0	446,414	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(652,397)	0	XXX	(2,895,674)	0	0	0	0	446,414	XXX	XXX
Morgan Stanley Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	10/20/2015	10/24/2046		7,500,000	3 Month LIBOR / (2.695)				(1,542,732)		(1,542,732)	(1,538,558)				206,477		100/97
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(1,542,732)	XXX	(1,542,732)	(1,538,558)	0	0	0	206,477	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(1,542,732)	XXX	(1,542,732)	(1,538,558)	0	0	0	206,477	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BM0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			9,707	2,852		2,852	(154)				8,000,000	1	
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718EE5	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		126,389	54,038		54,038	(43,298)		(75,051)		25,000,000	1	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		50,556	18,781		18,781	(12,189)		(31,476)		10,000,000	1	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		75,833	32,951		32,951	(28,890)		(44,268)		15,000,000	1	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		126,389	54,919		54,919	(48,107)		(73,824)		25,000,000	1	
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2014	12/20/2019		15,000,000	100.00	325,581		75,833	332,901		332,901	10,907		(31,325)		15,000,000	2	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		25,278	10,428		10,428	(8,946)		(14,712)		5,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		20,222	8,343		8,343	(7,157)		(11,770)		4,000,000	1	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		55,611	22,942		22,942	(19,682)		(32,367)		11,000,000	1	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		91,000	37,209		37,209	(44,484)		(36,587)		18,000,000	1	

STATEMENT AS OF JUNE 30, 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		10,111	4,134		4,134	(4,943)		(4,065)		2,000,000	1	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		15,000,000	100.00	38,153		75,833	(447,289)		(447,289)	791,642		(3,649)		15,000,000	3	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		10,000,000	100.00	25,435		50,556	(298,192)		(298,192)	527,762		(2,433)		10,000,000	3	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		35,389	15,381		15,381	(14,300)		(19,207)		7,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		60,667	26,368		26,368	(24,513)		(32,927)		12,000,000	1	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		5,056	2,197		2,197	(2,043)		(2,744)		1,000,000	1	
0989999. Subtotal - Swaps - Replication - Credit Default										4,293,429	0	894,430	(122,037)	XXX	(122,037)	1,071,605	0	(416,405)	0	183,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										4,293,429	0	894,430	(122,037)	XXX	(122,037)	1,071,605	0	(416,405)	0	183,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(652,397)	(1,542,732)	XXX	(4,438,406)	(1,538,558)	0	0	0	652,891	XXX	XXX
1169999. Total Swaps - Credit Default										4,293,429	0	894,430	(122,037)	XXX	(122,037)	1,071,605	0	(416,405)	0	183,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										4,293,429	0	242,033	(1,664,769)	XXX	(4,560,443)	(466,953)	0	(416,405)	0	183,652,891	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(652,397)	0	XXX	(2,895,674)	0	0	0	0	446,414	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	(1,542,732)	XXX	(1,542,732)	(1,538,558)	0	0	0	206,477	XXX	XXX
1419999. Subtotal - Replication										4,293,429	0	894,430	(122,037)	XXX	(122,037)	1,071,605	0	(416,405)	0	183,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										4,293,429	0	242,033	(1,664,769)	XXX	(4,560,443)	(466,953)	0	(416,405)	0	183,652,891	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	0	54,038	0	54,038	54,038	0	54,038	25,000,000	25,000,000
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	700,000	484,117	0	0	484,117	0	0	93,000,000	92,784,117
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	195,597	85,289	(745,481)	0	85,289	(745,481)	0	65,000,000	64,144,211
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(2,895,674)	0	446,414	446,414
0299999. Total NAIC 1 Designation				895,597	623,444	(745,481)	54,038	623,444	(3,641,155)	54,038	183,446,414	182,374,742
0899999. Aggregate Sum of Central Clearing houses				0	0	(1,542,732)	0	0	(1,542,732)	0	206,477	0
0999999 - Gross Totals				895,597	623,444	(2,288,213)	54,038	623,444	(5,183,887)	54,038	183,652,891	182,374,742
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					623,444	(2,288,213)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Treasury	912828-H7-8	U S TREASURY 0 1/2% Due 1/31/2017 JJ31	9,103,558	9,100,000	9,092,559	01/31/2017	I
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Cash	000000-00-0	Cash	1,538,363	1,538,363	1,538,363		V
0199999 - Total					10,641,921	10,638,363	10,630,922	XXX	XXX

Collateral Pledged to Reporting Entity

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			24,789,739	24,789,739	07/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				24,789,739	24,789,739	XXX
9999999 - Totals				24,789,739	24,789,739	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (30,538,313) Book/Adjusted Carrying Value $ (30,538,313)
2. Average balance for the year to date Fair Value $ 10,152,129 Book/Adjusted Carrying Value $ 10,152,129
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 5,000,000 NAIC 2 $ 19,789,739 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJ010		1	5,278,932	5,278,932	10/10/2025
690353-H7-5	OPIC Flt % Due 7/7/2040 JAJ018		1	5,000,000	5,000,000	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	4,100,000	4,100,000	09/15/2022
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	7,600,000	7,600,000	02/15/2028
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	13,000,000	13,000,000	12/16/2019
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	1,500,000	1,500,000	06/15/2017
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	4,000,000	4,000,000	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				55,678,932	55,678,932	XXX
0599999. Total - U.S. Government Bonds				55,678,932	55,678,932	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,600,000	5,600,000	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	7,200,000	7,200,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	6,200,000	6,200,000	11/15/2038
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	6,000,000	6,000,000	02/01/2052
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	2,060,000	2,060,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Mo-15		1FE	345,000	345,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				21,805,000	21,805,000	XXX
3199999. Total - U.S. Special Revenues Bonds				27,405,000	27,405,000	XXX
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	3,705,576	3,699,586	02/14/2017
064159-AM-8	BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12		1FE	2,822,792	2,822,112	01/12/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	9,900,000	9,900,000	12/08/2017
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	4,340,996	4,340,324	09/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	4,001,764	4,000,413	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	3,657,902	3,665,076	11/21/2016
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	600,000	600,000	02/02/2043
257375-AD-7	DOMINION GAS HLDGS LLC 1.05% Due 11/1/2016 MN1		1FE	7,602,584	7,602,034	11/01/2016
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	3,974,496	3,975,524	06/27/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,300,000	9,300,000	01/01/2033
53079E-AK-0	LIBERTY MUTUAL GROUP 6.7% Due 8/15/2016 FA15		2FE	2,163,386	2,164,852	08/15/2016
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	1,107,902	1,102,086	02/02/2017
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	1,500,000	1,500,000	07/14/2016
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,000,000	3,000,000	05/01/2027
693476-BM-4	PNC FUNDING CORP 2.7% Due 9/19/2016 MS16		1FE	2,686,167	2,686,333	09/19/2016
69349L-AP-3	PNC BANK NA 1.15% Due 11/1/2016 MN1		1FE	1,000,361	1,000,380	11/01/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	7,799,930	7,800,000	03/28/2017
865622-BA-1	SUMITOMO MITSUI BANKING 1.45% Due 7/19/2016 JJ19		1FE	5,501,925	5,501,597	07/19/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				74,665,781	74,660,316	XXX
03066D-AA-4	AMCAR 2016-2 A1 0 3/4% Due 4/10/2017 Mo-14		1FE	3,303,289	3,303,521	04/10/2017
04364T-AA-6	ACER 2016-1A A1 0.95% Due 4/10/2017 Mo-27		1FE	4,612,061	4,612,038	04/10/2017
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	233,302	233,346	11/10/2016
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1 1/4% Due 6/15/2017 Mo-22		1FE	3,200,022	3,200,000	06/15/2017
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	2,154,391	2,155,272	02/21/2017
52177F-AA-2	LRF SER 20161 CL A1 1% Due 6/19/2017 Mo-15		1FE	5,239,156	5,239,120	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				18,742,222	18,743,297	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				93,408,003	93,403,613	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				135,944,713	135,939,248	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				40,547,222	40,548,297	XXX
6599999. Total Bonds				176,491,935	176,487,545	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			7,423	7,423	
	DENVER CO CITY & CNTY DEDICATE GENERAL 0.67% Due 8/1/2016 FA1			8,700,957	8,699,970	08/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,708,380	8,707,392	XXX
000000-00-0	Huntington National Bank Money Market Account			14,121,524	14,121,524	
000000-00-0	Key Bank Money Market Account			14,033,025	14,033,025	
000000-00-0	BB&T Money Market Account			14,111,678	14,111,678	
9099999. Total - Cash (Schedule E Part 1 type)				42,266,228	42,266,228	XXX
000000-00-0	AMER ELEC POWER CP 0.7% Due 7/5/2016 At Mat			7,599,261	7,599,261	07/05/2016
000000-00-0	BACARDI-MARTINI BV CP 0.67% Due 7/6/2016 At Mat			4,899,453	4,899,453	07/06/2016
000000-00-0	CATHOLIC HEALTH INITIATV CP 0.6% Due 7/5/2016 At Mat			7,149,404	7,149,404	07/05/2016
000000-00-0	KROGER CO CP 0.65% Due 7/5/2016 At Mat			10,698,648	10,698,648	07/05/2016
000000-00-0	SPECTRA CP 0.8% Due 7/5/2016 At Mat			6,853,781	6,853,781	07/05/2016
000000-00-0	WECGRP CP 0.78% Due 7/5/2016 At Mat			3,999,480	3,999,480	07/05/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				41,200,027	41,200,027	XXX
9999999 - Totals				268,666,570	268,661,192	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (15,571,875) Book/Adjusted Carrying Value $ (15,601,427)
2. Average balance for the year to date Fair Value $ 308,036,178 Book/Adjusted Carrying Value $ 303,385,714

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of	Amount of	6	7	8	
Depository	Code	Rate of Interest	Interest Received During Current Quarter	Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON ... NEW YORK, NY					393,747	17,826	4,347,667	XXX
BRANCH BANKING & TRUST CO ... WINSTON-SALEM, NC					15,607,683	15,612,161	15,616,790	XXX
CHEVIOT SAVINGS BANK ... CINCINNATI, OH					251,075	251,192	0	XXX
FEDERAL HOME LOAN BANK ... CINCINNATI, OH					999,916	1,000,315	1,000,586	XXX
FIFTH THIRD BANK ... CINCINNATI, OH					63,288	(160,228)	(880,724)	XXX
HUNTINGTON BANK ... COLUMBUS, OH					15,617,908	15,621,740	15,625,699	XXX
KEYCORP ... CLEVELAND, OH					14,026,796	14,029,096	14,033,025	XXX
PNC BANK ... CINCINNATI, OH					(367,943)	(888,452)	(186,079)	XXX
US BANK ... CINCINNATI, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			5,000	5,000	5,000	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	46,878,484	45,769,664	49,842,978	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	46,878,484	45,769,664	49,842,978	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	46,878,484	45,769,664	49,842,978	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
COUNTY OF MERCER CP		06/23/2016	0.700	07/01/2016	6,600,000	1,010	0
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					6,600,000	1,010	0
2499999. Total - U.S. Political Subdivisions Bonds					6,600,000	1,010	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ALLIANT CP		06/29/2016	0.610	07/05/2016	6,799,309	230	0
AMER ELEC POWER CP		06/30/2016	0.700	07/05/2016	7,599,261	148	0
CCL CP		06/30/2016	0.680	07/05/2016	1,999,811	38	0
CATHOLIC HEALTH INITIATV CP		06/30/2016	0.600	07/05/2016	13,648,465	589	0
CHEVRON PHILLIPS CP		06/30/2016	0.550	07/01/2016	8,499,870	130	0
ENTERPRISE PRODUCTS OPER CP		06/30/2016	0.700	07/07/2016	5,999,183	117	0
FORD MOTOR CREDIT CO CP		06/30/2016	1.100	11/14/2016	6,970,697	214	0
KCPLMO CP		06/30/2016	0.670	07/01/2016	6,399,881	119	0
KROGER CO CP		06/28/2016	0.650	07/05/2016	20,697,384	1,121	0
NOWEST CP		06/28/2016	0.840	07/08/2016	8,747,958	612	0
OGE ENERGY CORP CP		06/22/2016	0.650	07/01/2016	6,998,863	1,138	0
SPECTRA CP		06/27/2016	0.800	07/05/2016	6,853,781	609	0
UNITEDHEALTH GROUP INC CP		06/22/2016	0.610	07/01/2016	4,999,238	763	0
WECGRP CP		06/29/2016	0.780	07/05/2016	3,999,480	173	0
BACARDI-MARTINI BV CP		06/30/2016	0.670	07/06/2016	4,899,453	91	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					115,112,634	6,092	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					115,112,634	6,092	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					121,712,634	7,102	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					121,712,634	7,102	0
8699999 - Total Cash Equivalents					121,712,634	7,102	0