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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
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 26th day of October 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	10,275,816,440	0	10,275,816,440	10,217,365,911
2.	Stocks:				
	2.1 Preferred stocks	12,121,638	0	12,121,638	12,121,638
	2.2 Common stocks	346,253,897	68,323,310	277,930,587	266,058,635
3.	Mortgage loans on real estate:				
	3.1 First liens	783,392,381	0	783,392,381	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 ($ 17,293,929), cash equivalents ($ 64,916,163) and short-term investments ($ 102,185,364)	184,395,456	0	184,395,456	109,739,042
6.	Contract loans (including $ .... premium notes)	35,898,668	0	35,898,668	37,729,049
7.	Derivatives	327,746	0	327,746	1,606,511
8.	Other invested assets	236,299,576	0	236,299,576	223,079,309
9.	Receivables for securities	1,266,387	0	1,266,387	15,694,417
10.	Securities lending reinvested collateral assets	4,328,820	0	4,328,820	55,328,052
11.	Aggregate write-ins for invested assets	0	0	0	7,660,127
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,880,101,009	68,323,310	11,811,777,699	11,734,692,753
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	100,434,859	0	100,434,859	95,602,039
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	942,455	0	942,455	892,612
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	20,494,573		20,494,573	20,338,225
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,326,004	0	1,326,004	1,407,529
	16.2 Funds held by or deposited with reinsured companies	621,975,855	0	621,975,855	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	82,888	0	82,888	15,250,724
18.2	Net deferred tax asset	19,570,973	0	19,570,973	24,081,417
19.	Guaranty funds receivable or on deposit	1,007,108	0	1,007,108	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	777,320	22,371	754,949	0
25.	Aggregate write-ins for other than invested assets	15,709,024	6,440,061	9,268,963	8,889,841
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,662,422,068	74,785,742	12,587,636,326	12,527,737,745
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	24,012,072	0	24,012,072	25,637,723
28.	Total (Lines 26 and 27)	12,686,434,140	74,785,742	12,611,648,398	12,553,375,468
	DETAILS OF WRITE-INS				
1101.	Receivables for Collateral on Derivatives	0		0	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)	0	0	0	7,660,127
2501.	CSV of Company Owned Life Insurance	9,268,963		9,268,963	8,889,841
2502.	Disallowed IMR	6,440,061	6,440,061	0	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)	15,709,024	6,440,061	9,268,963	8,889,841

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,394,233,164 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	9,394,233,164	9,565,248,140
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,589,152,943	1,413,140,189
4.	Contract claims:		
	4.1 Life	22,819,978	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	576,758	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 $ 70,313 assumed and $ 1,422,467 ceded	1,492,780	1,416,719
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 980,166 , accident and health $ .... and deposit-type contract funds $	980,166	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 $ (101,280) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(665,937)	(491,777)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,040,041	2,727,131
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	914,291	979,774
17.	Amounts withheld or retained by company as agent or trustee	1,035,451	14,551
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	8,343,381	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	155,644,742	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	14,791,056	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	148,450	7,158,837
	24.09 Payable for securities	77,386,806	849,721
	24.10 Payable for securities lending	236,806,344	340,262,163
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	2,208,994	5,783,673
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,507,909,408	11,532,501,668
27.	From Separate Accounts Statement	24,012,072	25,637,723
28.	Total liabilities (Lines 26 and 27)	11,531,921,480	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)	285,918,854	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)	1,077,226,918	992,736,077
38.	Totals of Lines 29, 30 and 37	1,079,726,918	995,236,077
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,611,648,398	12,553,375,468
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	200,000	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	798,431	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)	2,208,994	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	477,996,447	433,120,430	578,631,912
2.	Considerations for supplementary contracts with life contingencies	1,710,866	3,797,138	4,747,217
3.	Net investment income	360,276,858	391,319,429	514,845,355
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,779,083)	3,968,554	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	209,694	263,139	340,086
	8.2 Charges and fees for deposit-type contracts	1,698	1,996	2,764
	8.3 Aggregate write-ins for miscellaneous income	20,951,577	25,189,270	32,715,609
9.	Totals (Lines 1 to 8.3)	857,368,057	857,659,956	1,135,247,512
10.	Death benefits	160,070,916	139,883,831	193,063,814
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,407,088	1,253,468	1,816,385
12.	Annuity benefits	210,529,821	203,864,838	271,448,285
13.	Disability benefits and benefits under accident and health contracts	1,929,546	1,983,061	2,626,805
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	431,876,511	475,760,528	657,760,648
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	21,805,700	33,459,392	47,514,965
18.	Payments on supplementary contracts with life contingencies	2,513,818	2,485,837	3,297,776
19.	Increase in aggregate reserves for life and accident and health contracts	(171,585,603)	(218,797,886)	(322,865,468)
20.	Totals (Lines 10 to 19)	658,547,797	639,893,069	854,663,210
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	25,691,004	21,942,306	29,448,728
22.	Commissions and expense allowances on reinsurance assumed	1,705,237	1,825,270	2,425,111
23.	General insurance expenses	65,981,832	66,688,147	94,540,347
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,588,142	6,606,624	7,930,893
25.	Increase in loading on deferred and uncollected premiums	(307,653)	(173,686)	(615,947)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,752,577)	(5,051,503)	(5,939,637)
27.	Aggregate write-ins for deductions	3,323,054	3,400,390	5,013,658
28.	Totals (Lines 20 to 27)	757,776,836	735,130,617	987,466,363
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	99,591,221	122,529,339	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)	99,591,221	122,529,339	147,781,149
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	35,366,742	46,414,932	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)	64,224,479	76,114,407	91,173,313
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 568,845 (excluding taxes of $ (1,415,285) transferred to the IMR)	(24,759,152)	(27,092,796)	(23,204,041)
35.	Net income (Line 33 plus Line 34)	39,465,327	49,021,611	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)	39,465,327	49,021,611	67,969,272
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 17,363,675	42,672,006	38,713,141	56,518,309
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	12,853,233	14,704,367	12,759,844
41.	Change in nonadmitted assets	(4,275,610)	(14,509,042)	(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	(6,224,116)	(3,612,716)	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
	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)	84,490,840	84,317,361	(56,107,849)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,079,726,918	1,135,661,287	995,236,077
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	20,561,705	25,799,522	32,694,954
08.302.	Company Owned Life Insurance	379,122	(624,409)	0
08.303.	Miscellaneous Income	10,750	14,157	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)	20,951,577	25,189,270	32,715,609
2701.	Pension Expense	1,848,449	2,393,200	3,278,077
2702.	Securities Lending Interest Expense	1,474,605	1,007,190	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)	3,323,054	3,400,390	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	479,781,770	437,107,844	583,325,693
2. Net investment income	382,931,263	418,526,469	566,261,104
3. Miscellaneous income	24,242,848	34,467,879	47,045,489
4. Total (Lines 1 to 3)	886,955,881	890,102,192	1,196,632,286
5. Benefit and loss related payments	831,260,971	857,440,840	1,176,281,200
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,578,417)	(7,466,546)	(8,244,781)
7. Commissions, expenses paid and aggregate write-ins for deductions	103,121,660	99,964,806	138,511,905
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 2,802,176 tax on capital gains (losses)	19,328,699	55,744,498	61,766,889
10. Total (Lines 5 through 9)	951,132,913	1,005,683,598	1,368,315,213
11. Net cash from operations (Line 4 minus Line 10)	(64,177,032)	(115,581,406)	(171,682,927)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,618,579,831	1,821,285,965	2,545,157,245
12.2 Stocks	29,129,029	0	11,593,483
12.3 Mortgage loans	75,976,499	69,437,374	90,158,978
12.4 Real estate	0	0	0
12.5 Other invested assets	1,812,887	3,683,603	5,651,762
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	92,520	(24,219)	(31,657)
12.7 Miscellaneous proceeds	150,919,454	156,984,755	261,545,099
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,876,510,220	2,051,367,478	2,914,074,910
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,712,580,538	1,661,128,396	2,093,119,718
13.2 Stocks	7,823,914	12,338,325	12,338,325
13.3 Mortgage loans	71,068,900	84,433,138	179,527,378
13.4 Real estate	0	0	0
13.5 Other invested assets	828,274	7,421,357	11,406,247
13.6 Miscellaneous applications	0	31,102,395	97,116,785
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,792,301,626	1,796,423,611	2,393,508,453
14. Net increase (or decrease) in contract loans and premium notes	(1,830,381)	(1,577,646)	(1,949,932)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	86,038,975	256,521,513	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	176,012,754	(112,620,956)	(210,462,489)
16.5 Dividends to stockholders	0	0	79,897,825
16.6 Other cash provided (applied)	(123,218,283)	54,037,519	(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)	52,794,471	(58,583,437)	(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)	74,656,414	82,356,671	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)	184,395,456	190,899,343	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	179,378,137	167,719,004	226,141,880
3.	Ordinary individual annuities	215,952,951	206,389,238	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	395,331,088	374,108,242	486,428,661
12.	Deposit-type contracts	1,362,343,631	1,472,846,401	1,810,298,563
13.	Total	1,757,674,719	1,846,954,643	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	39,465,327	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	39,465,327	67,969,272
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	1,079,726,918	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	1,079,726,918	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 nine month period ended September 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 nine month period ended September 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
45660L-2V-0	546,815	544,567	2,248	544,567	518,131	09/30/2016
3622MP-AP-3	95,869	76,095	19,774	76,095	67,698	09/30/2016
Total	XXX	XXX	669,838	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 September 30, 2016:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 1,799,287
2. 12 Months or Longer 14,646,671

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

1. Less than 12 Months 173,727,958
2. 12 Months or Longer 269,595,318

(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 $249.0 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	327,746	0	327,746

* 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	(148,450)	0	(148,450)

* 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)	1,815,905,039	1,729,105,699	1,575,790,392
2. Current Year General Account Total Collateral Pledged	1,815,905,039	1,729,105,699	1,575,790,392
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)	1,815,905,039	1,729,105,699	1,575,790,392
2. Current Year General Account Maximum Collateral Pledged	1,815,905,039	1,729,105,699	1,575,790,392
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	1,575,790,392	1,575,790,392		1,541,388,995
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	1,575,790,392	1,575,790,392	0	1,541,388,995
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	1,575,790,392	1,575,790,392	
3.Other	0		
4.Aggregate Total (Lines 1+2+3)	1,575,790,392	1,575,790,392	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

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Common stock: Industrial & miscellaneous	223,783,807	0	0	223,783,807
Derivative assets: Credit default swaps	0	327,746	0	327,746
Separate account assets*	20,560,262	0	0	20,560,262
Total assets at fair value	244,344,069	327,746	0	244,671,815

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Credit default swaps	0	(148,450)	0	(148,450)
Total liabilities at fair value	0	(148,450)	0	(148,450)

*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) Derivative investments included in Level 2 consist of 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	10,756,165,491	10,275,816,439	2,463,359	10,328,131,036	425,571,096	
Common stock: Unaffiliated **	276,923,907	276,923,907	276,923,907	0	0	
Preferred stock	13,089,155	12,121,638	0	0	13,089,155	
Mortgage loans	820,736,353	783,392,381	0	0	820,736,353	
Cash, cash equivalents, & short-term investments	184,394,698	184,395,457	184,394,698	0	0	
Other invested assets: Surplus notes	40,115,889	33,386,199	0	40,115,889	0	
Securities lending reinvested collateral assets	4,328,820	4,328,820	4,328,820	0	0	
Derivative assets	327,746	327,746	0	327,746	0	
Separate account assets	24,108,504	24,012,072	22,925,226	1,183,278	0	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(9,028,588,995)	(8,748,184,814)	0	0	(9,028,588,995)	
Derivative liabilities	(2,439,551)	(148,450)	0	(148,450)	(2,291,101)	
Cash collateral payable	(200,000)	(200,000)	(200,000)	0	0	
Separate account liabilities *	(2,954,442)	(2,887,151)	0	0	(2,954,442)	
Securities lending liability	(236,806,344)	(236,806,344)	0	(236,806,344)	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 credit default swaps, are determined through the use of third-party pricing services or models utilizing market observable inputs.

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

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.

NOTES TO FINANCIAL STATEMENTS

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: $ 37,054,385

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	$ 69,329,990
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 147,107,092	$ 165,741,255
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 210,961,899	$ 235,071,245
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. $ 249,042,956

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 249,058,422

16.3 Total payable for securities lending reported on the liability page. $ 236,806,344

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	$ 783,392,381
	1.14 Total Mortgages in Good Standing	$ 783,392,381
	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)	$ 783,392,381
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

	States, Etc.		1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	1,305,555	1,927,830	0		3,233,385	0
2.	Alaska	AK	N	39,953	0	0		39,953	0
3.	Arizona	AZ	L	826,126	1,493,219	0		2,319,345	0
4.	Arkansas	AR	L	143,529	10,052,621	0		10,196,150	0
5.	California	CA	L	5,051,027	5,360,763	0		10,411,790	0
6.	Colorado	CO	L	687,931	554,203	0		1,242,134	0
7.	Connecticut	CT	L	870,586	3,202,573	0		4,073,159	0
8.	Delaware	DE	L	361,800	10,000	0		371,800	0
9.	District of Columbia	DC	L	201,165	1,489	0		202,654	0
10.	Florida	FL	L	9,485,170	8,423,299	0		17,908,469	10,001
11.	Georgia	GA	L	1,694,411	1,518,051	0		3,212,462	0
12.	Hawaii	HI	L	1,412,075	4,990,357	0		6,402,432	0
13.	Idaho	ID	L	28,060	6,007	0		34,067	0
14.	Illinois	IL	L	9,148,004	16,771,137	0		25,919,141	0
15.	Indiana	IN	L	13,264,745	15,059,836	0		28,324,581	428,522
16.	Iowa	IA	L	160,175	3,685,872	0		3,846,047	0
17.	Kansas	KS	L	601,927	2,148,182	0		2,750,109	0
18.	Kentucky	KY	L	9,138,038	3,168,141	0		12,306,179	224,647
19.	Louisiana	LA	L	4,132,582	9,566,642	0		13,699,224	0
20.	Maine	ME	N	11,320	0	0		11,320	0
21.	Maryland	MD	L	1,987,335	3,248,405	0		5,235,740	0
22.	Massachusetts	MA	L	79,091	384,047	0		463,138	0
23.	Michigan	MI	L	8,508,481	14,982,987	0		23,491,468	300
24.	Minnesota	MN	L	1,799,044	700,423	0		2,499,467	0
25.	Mississippi	MS	L	2,290,888	5,762,530	0		8,053,418	0
26.	Missouri	MO	L	2,899,448	12,797,214	0		15,696,662	53,886
27.	Montana	MT	L	23,353	369,794	0		393,147	0
28.	Nebraska	NE	L	61,420	1,231,321	0		1,292,741	0
29.	Nevada	NV	L	237,929	352,909	0		590,838	0
30.	New Hampshire	NH	N	7,919	225	0		8,144	0
31.	New Jersey	NJ	L	3,786,399	567,183	0		4,353,582	0
32.	New Mexico	NM	L	149,634	5,238,198	0		5,387,832	0
33.	New York	NY	N	144,229	(12,162)	0		132,067	0
34.	North Carolina	NC	L	14,525,775	3,728,578	0		18,254,353	100,000
35.	North Dakota	ND	L	13,909	0	0		13,909	0
36.	Ohio	OH	L	49,951,223	29,554,532	0		79,505,755	1,361,145,315
37.	Oklahoma	OK	L	737,504	5,362,652	0		6,100,156	0
38.	Oregon	OR	L	135,220	266,443	0		401,663	0
39.	Pennsylvania	PA	L	17,293,340	7,583,938	0		24,877,278	25,000
40.	Rhode Island	RI	N	10,748	0	0		10,748	0
41.	South Carolina	SC	L	1,509,413	1,416,847	0		2,926,260	0
42.	South Dakota	SD	L	27,858	211,000	0		238,858	0
43.	Tennessee	TN	L	2,007,149	4,558,011	0		6,565,160	0
44.	Texas	TX	L	3,167,544	7,766,999	0		10,934,543	31,461
45.	Utah	UT	L	222,847	0	0		222,847	0
46.	Vermont	VT	L	4,480	44,147	0		48,627	0
47.	Virginia	VA	L	965,505	342,976	0		1,308,481	0
48.	Washington	WA	L	306,508	450	0		306,958	0
49.	West Virginia	WV	L	3,103,674	7,338,946	0		10,442,620	324,499
50.	Wisconsin	WI	L	2,811,219	10,883,386	0		13,694,605	
51.	Wyoming	WY	L	28,659	0	0		28,659	
52.	American Samoa	AS	N			0		0	
53.	Guam	GU	L	5,859	3,330,750	0		3,336,609	
54.	Puerto Rico	PR	N	6,380	0	0		6,380	
55.	U.S. Virgin Islands	VI	N	285	0	0		285	
56.	Northern Mariana Islands	MP	N	0	0	0		0	
57.	Canada	CAN	N		0	0		0	
58.	Aggregate Other Aliens	OT	XXX	41,566	0	0	0	41,566	0
59.	Subtotal		(a) 47	177,416,014	215,952,951	0	0	393,368,965	1,362,343,631
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	1,962,123				1,962,123	
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	179,378,137	215,952,951	0	0	395,331,088	1,362,343,631
96.	Plus Reinsurance Assumed		XXX	91,157,436	4,328,673			95,486,109	
97	Totals (All Business)		XXX	270,535,573	220,281,624	0	0	490,817,197	1,362,343,631
98.	Less Reinsurance Ceded		XXX	12,594,114	1,352			12,595,466	
99.	Totals (All Business) less Reinsurance Ceded		XXX	257,941,459	220,280,272	0	0	478,221,731	1,362,343,631
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	35,653				35,653	
58002.	MEX Mexico		XXX	5,913				5,913	
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	41,566	0	0	0	41,566	0
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
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	30-0930218				Cinnaire Fund for Housing LP 31	MI	NIA	Columbus Life Insurance Co	Ownership	16.700	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	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	

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	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	27.560	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	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
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	57.550	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 3

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 3

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 3

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 3

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 3

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 3

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 3

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	45,968,900	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	75,976,499	90,158,978
8.	Deduct amortization of premium and mortgage interest points and commitment fees	10,082	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)	783,392,381	788,310,062
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	783,392,381	788,310,062
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	783,392,381	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	111,663	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)	14,913,191	(8,731,146)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,812,887	5,651,762
8.	Deduct amortization of premium and depreciation	27,370	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)	236,299,576	223,079,310
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	236,299,576	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	1,720,404,498	2,105,458,024
3.	Accrual of discount	4,995,022	9,329,180
4.	Unrealized valuation increase (decrease)	35,723,541	36,461,967
5.	Total gain (loss) on disposals	(2,618,296)	20,266,933
6.	Deduct consideration for bonds and stocks disposed of	1,647,708,860	2,672,774,471
7.	Deduct amortization of premium	30,812,911	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	4,047,157	18,422,398
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,634,191,980	10,558,256,143
11.	Deduct total nonadmitted amounts	68,323,310	62,709,952
12.	Statement value at end of current period (Line 10 minus Line 11)	10,565,868,670	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)	6,291,201,771	870,226,659	859,947,439	150,902,678	6,407,587,074	6,291,201,771	6,452,383,669	6,480,526,032
2. NAIC 2 (a)	3,117,524,195	1,970,301,108	1,760,962,465	(177,351,059)	3,013,861,368	3,117,524,195	3,149,511,779	2,953,804,697
3. NAIC 3 (a)	495,300,066	13,494,710	30,487,942	32,332,009	471,274,501	495,300,066	510,638,843	476,276,322
4. NAIC 4 (a)	271,822,494	13,721,250	36,800,781	(21,789,633)	291,121,157	271,822,494	226,953,330	310,696,642
5. NAIC 5 (a)	103,874,082	23,328	23,211,610	7,509,745	116,192,264	103,874,082	88,195,545	46,295,159
6. NAIC 6 (a)	17,513,185	0	0	(2,278,386)	15,657,148	17,513,185	15,234,799	15,422,026
7. Total Bonds	10,297,235,793	2,867,767,055	2,711,410,237	(10,674,646)	10,315,693,512	10,297,235,793	10,442,917,965	10,283,020,878
PREFERRED STOCK								
8. NAIC 1	10,000,000				10,000,000	10,000,000	10,000,000	10,000,000
9. NAIC 2	0				0	0	0	
10. NAIC 3	2,121,638				2,121,638	2,121,638	2,121,638	2,121,638
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	12,121,638	0	0	0	12,121,638	12,121,638	12,121,638	12,121,638
15. Total Bonds and Preferred Stock	10,309,357,431	2,867,767,055	2,711,410,237	(10,674,646)	10,327,815,150	10,309,357,431	10,455,039,603	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 $ 164,601,611 ; NAIC 2 $ 2,499,917 ; 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	102,185,364	XXX	102,190,669	1,398	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	1,081,585,452	1,791,122,403
3.	Accrual of discount	463	624
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	4,190	(290)
6.	Deduct consideration received on disposals	985,248,788	1,860,647,518
7.	Deduct amortization of premium	6,201	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)	102,185,364	5,850,248
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	102,185,364	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)	6,335,893
4.	Total gain (loss) on termination recognized	(21,488,326)
5.	Considerations received/(paid) on terminations	(21,488,326)
6.	Amortization	(604,272)
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)	179,298
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	179,298

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	10,083,046	10,720,240	05/17/2007	06/20/2017	Deutsche Bank	(2,400)	(2,400)	31398J-ZS-5	COMM 2006-C8 A4	1	10,085,446	10,722,640
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,632,605	16,131,236	10/27/2014	12/20/2019	Deutsche Bank	327,746	327,746	50185V-AA-1	LCCM 2014-909 A	1FM	15,304,859	15,803,490
251799A*3	Devon Energy 251799AA0	3	15,000,000	14,915,531	15,451,215	10/23/2014	12/20/2019	Morgan Stanley	(87,630)	(87,630)	05544B-AA-5	BHMS 2014-ATLS	1FM	15,003,161	15,538,845
251799A*3	Devon Energy 251799AA0	3	10,000,000	10,125,418	10,673,340	10/23/2014	12/20/2019	Morgan Stanley	(58,420)	(58,420)	91830M-AA-4	VNDO 2013-PENN A	1FM	10,183,838	10,731,760
9999999 - Totals				50,756,601	52,976,031	XXX	XXX	XXX	179,296	179,296	XXX	XXX	XXX	50,577,305	52,796,735

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	186,728,515			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	668,244	XXX		XXX	2,559,798
4. Less: Closed or Disposed of Transactions					13	136,640,157			13	136,640,157
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	3	50,756,602	0	0	3	50,756,602

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	179,296	
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)		179,296
4.	Part D, Section 1, Column 5	327,746	
5.	Part D, Section 1, Column 6	(148,450)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,111,805)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(2,111,805)
10.	Part D, Section 1, Column 8	327,746	
11.	Part D, Section 1, Column 9	(2,439,551)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	48,422,778	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	48,422,778	
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	6,869,114,619	8,669,505,567
3.	Accrual of discount	42	443
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,971	6,935
6.	Deduct consideration received on disposals	6,864,005,189	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)	64,916,164	59,804,721
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	64,916,164	59,804,721

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0001187	Newport	KY		03/17/2015	4.750	0	6,117,838	62,200,000
0001191	Greenville	SC		12/07/2015	4.950	0	4,513,289	28,350,000
0001192	Round Rock	TX		12/18/2015	6.000	0	2,863,778	22,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	13,494,905	112,750,000
0899999. Total Mortgages in good standing						0	13,494,905	112,750,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	13,494,905	112,750,000

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	 9 Current Year's (Amortization) /Accretion	 10 Current Year's Other Than Temporary Impairment Recognized	 11 Capitalized Deferred Interest and Other	 12 Total Change in Book Value (8+9-10+11)	 13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
0001110	Cincinnati	OH		12/19/2002	08/02/2016	127,204	0	0	0	0	0	0	5,395	5,395	0	0	0
0001152	Aurora	CO		09/29/2009	08/11/2016	11,161,923	0	0	0	0	0	0	11,005,257	11,005,257	0	0	0
0199999. Mortgages closed by repayment						11,289,127	0	0	0	0	0	0	11,010,652	11,010,652	0	0	0
0001094	Fremont	CA		08/17/2001		4,919,552	0	0	0	0	0	0	0	188,945	0	0	0
0001106	Germantown	TN		09/06/2002		8,253,501	0	0	0	0	0	0	0	72,065	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,791,391	0	0	0	0	0	0	0	31,254	0	0	0
0001112	Indianapolis	IN		12/19/2002		840,231	0	0	0	0	0	0	0	43,034	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,098,538	0	0	0	0	0	0	0	33,786	0	0	0
0001126	Austin	TX		09/24/2004		8,957,227	0	0	0	0	0	0	0	50,794	0	0	0
0001131	Austin	TX		10/25/2005		1,944,182	0	0	0	0	0	0	0	29,341	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,260,514	0	0	0	0	0	0	0	33,793	0	0	0
0001135	Bloomington	IN		03/22/2007		37,704,706	0	0	0	0	0	0	0	204,461	0	0	0
0001141	San Antonio	TX		04/09/2008		32,113,827	0	0	0	0	0	0	0	146,751	0	0	0
0001144	Owasso	OK		09/23/2008		7,647,114	0	0	0	0	0	0	0	51,303	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,121,440	0	0	0	0	0	0	0	74,448	0	0	0
0001151	Lorton	VA		09/28/2009		20,685,689	0	0	0	0	0	0	0	338,576	0	0	0
0001152	Aurora	CO		09/29/2009		11,161,923	0	0	0	0	0	0	0	22,815	0	0	0
0001155	Melbourne	FL		07/08/2010		15,205,357	0	0	0	0	0	0	0	439,476	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,596,071	0	0	0	0	0	0	0	34,436	0	0	0
0001157	Auburn	AL		10/27/2010		8,138,201	0	0	0	0	0	0	0	37,537	0	0	0
0001158	Orlando	FL		01/31/2011		7,380,221	0	0	0	0	0	0	0	75,977	0	0	0
0001160	West Valley	UT		04/28/2011		32,706,708	0	0	0	0	0	0	0	147,446	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,910,700	0	0	0	0	0	0	0	72,484	0	0	0

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

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
0001163	Cranberry Township	PA		10/01/2011		12,625,315	0	0	0	0	0	0	0	67,018	0	0	0
0001166	Puyallup	WA		02/24/2012		17,654,711	0	0	0	0	0	0	0	177,945	0	0	0
0001170	Austin	TX		03/29/2012		13,196,046	0	0	0	0	0	0	0	46,805	0	0	0
0001171	McCalla	AL		05/01/2012		27,132,957	0	0	0	0	0	0	0	130,575	0	0	0
0001172	Humble	TX		09/24/2012		15,155,373	0	0	0	0	0	0	0	70,936	0	0	0
0001173	American Canyon	CA		11/14/2012		37,121,304	0	0	0	0	0	0	0	251,161	0	0	0
0001174	Norcross	GA		12/20/2012		35,201,502	0	0	0	0	0	0	0	193,915	0	0	0
0001175	Destin	FL		01/03/2013		37,634,836	0	0	0	0	0	0	0	162,394	0	0	0
0001176	National City	CA		02/27/2013		10,137,854	0	0	0	0	0	0	0	66,135	0	0	0
0001177	South Attleboro	MA		07/22/2013		47,383,441	0	0	0	0	0	0	0	232,823	0	0	0
0001178	Lorton	VA		09/18/2013		7,194,903	0	0	0	0	0	0	0	44,660	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,949,961	0	0	0	0	0	0	0	7,138	0	0	0
0001181	Melbourne	FL		09/02/2014		1,936,815	0	0	0	0	0	0	0	13,708	0	0	0
0001183	Roseville	CA		11/20/2014		2,909,383	0	0	0	0	0	0	0	23,933	0	0	0
0001184	Greenville	SC		12/11/2014		14,386,133	0	0	0	0	0	0	0	68,893	0	0	0
0001186	Rocky River	OH		02/10/2015		29,581,508	0	0	0	0	0	0	0	131,241	0	0	0
0001193	Santa Monica	CA		06/30/2016		0	0	0	0	0	0	0	0	96,960	0	0	0
0299999. Mortgages with partial repayments						555,639,135	0	0	0	0	0	0	0	3,914,962	0	0	0
0599999 - Totals						566,928,262	0	0	0	0	0	0	11,010,652	14,925,614	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
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		111,663	0	0	111,663	0.416
1599999. Joint Venture Interests - Common Stock - Unaffiliated								111,663	0	0	111,663	XXX
4499999. Total - Unaffiliated								111,663	0	0	111,663	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								111,663	0	0	111,663	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 CAP. AFFORD.HOUS.MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	07/07/2016	9,475,082					0		36,839	36,839			0	27,656
	14.36% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/30/2011	07/29/2016	1,846,129					0		1,638,794	1,638,794			0	142,947
	33.30% PARTNERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							11,321,211	0	0	0	0	0	0	1,675,633	1,675,633	0	0	0	170,603
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	08/05/2016	14,545					0		14,545	14,545			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							14,545	0	0	0	0	0	0	14,545	14,545	0	0	0	0
4499999. Total - Unaffiliated							11,335,756	0	0	0	0	0	0	1,690,178	1,690,178	0	0	0	170,603
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							11,335,756	0	0	0	0	0	0	1,690,178	1,690,178	0	0	0	170,603

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		08/01/2016	Interest Capitalization		10,235	10,235	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2016	Interest Capitalization		8,871	8,871	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		07/01/2016	Interest Capitalization		86,641	86,641	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2016	Interest Capitalization		33,231	33,231	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		09/01/2016	Interest Capitalization		10,918	10,918	0	1
38379U-TJ-5	GNR 2016-72 IO 0.942% 12/16/55		07/20/2016	CITIGROUP GLOBAL MKTS		3,224,362	0	26,614	1
0599999. Subtotal - Bonds - U.S. Governments						3,374,258	149,896	26,614	XXX
91087B-AB-6	UNITED MEXICAN STATES 4.350% 01/15/47	F	08/08/2016	BANK of AMERICA SEC		997,350	1,000,000	0	2FE
1099999. Subtotal - Bonds - All Other Governments						997,350	1,000,000	0	XXX
02R022-49-8	FGLMC 15 Yr TBA 2.500% 06/01/31		07/01/2016	J P MORGAN SEC FIXED INC		5,147,461	5,000,000	6,250	1
02R022-4A-5	FGLMC 15 Yr TBA 2.500% 10/01/36		09/14/2016	J P MORGAN SEC FIXED INC		5,162,500	5,000,000	5,903	1
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		07/01/2016	INTL FCSTONE FINANCIAL INC		14,298,099	13,600,035	17,189	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2016	Interest Capitalization		12,111	12,111	0	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		07/01/2016	INTL FCSTONE FINANCIAL INC		15,382,918	14,595,015	18,446	1
56052F-FK-6	MESHSG MULTIFAMILY HSG 3.289% 11/15/31		09/08/2016	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						42,003,089	40,207,161	47,788	XXX
00507V-AE-9	ACTIVISION BLIZZARD 6.125% 09/15/23		09/01/2016	Various		9,041,742	8,277,000	204,435	2FE
00507V-AJ-8	ACTIVISION BLIZZARD 3.400% 09/15/26		09/14/2016	BANK of AMERICA SEC		3,984,560	4,000,000	0	2FE
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		08/08/2016	WELLS FARGO		8,627,500	8,500,000	23,965	1FE
00912X-AF-1	AIR LEASE CORP 5.625% 04/01/17		09/30/2016	Various		306,718	300,000	4,750	2
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		09/19/2016	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
0258M0-DD-8	AMERICAN EXPRESS 2.375% 03/24/17		08/31/2016	BROWNSTONE INV GROUP,LLC		201,498	200,000	2,138	1FE
02665W-BE-0	AMERICAN HONDA FINANCE 1.200% 07/12/19		07/07/2016	BARCLAYS		199,800	200,000	0	1FE
03064J-AE-5	AMCAR 2013-2 C 1.790% 03/08/19		07/29/2016	CITIGROUP GLOBAL MKTS		230,467	230,000	286	1FE
037833-CB-4	APPLE INC 1.100% 08/02/19		07/28/2016	GOLDMAN SACHS		549,450	550,000	0	1FE
05348E-AM-1	AVALONBAY COMMUNITIES 5.700% 03/15/17		09/01/2016	BROWNSTONE INV GROUP,LLC		409,220	400,000	10,893	1FE
05348E-AY-5	AVALONBAY COMMUNITIES 2.900% 10/15/26		09/26/2016	BANK of AMERICA SEC		2,990,670	3,000,000	0	2FE
05491K-AC-4	BAMLL 2016-FR15 B 7.176% 10/26/47		08/26/2016	PERFORMANCE TRUST CAPITAL		2,921,250	3,000,000	3,548	4AM
05525R-AA-3	BAMLL 2014-FRR7 A 2.796% 10/26/44		09/28/2016	BANK of AMERICA SEC		3,512,657	3,513,755	1,354	1FE
05525T-AC-5	BAMLL 2014-FRR9 B 4.476% 12/26/46		07/28/2016	ROBERT W. BAIRD		3,494,710	3,503,468	3,442	1FM
06050T-KW-1	BANK OF AMERICA NA 6.100% 06/15/17		07/14/2016	BROWNSTONE INV GROUP,LLC		208,544	200,000	1,152	1FE
084664-CK-5	BERKSHIRE HATHAWAY INC 1.300% 08/15/19		08/08/2016	BANK of AMERICA SEC		349,661	350,000	0	1FE
096630-AD-0	BOARDWALK PIPELINES LLC 4.950% 12/15/24		09/06/2016	J P MORGAN SEC FIXED INC		5,463,229	5,270,000	60,559	2FE
11120V-AD-5	BRIXMOR OPERATING PART 3.250% 09/15/23		08/15/2016	J P MORGAN SEC FIXED INC		2,992,080	3,000,000	0	2FE
118230-AM-3	BUCKEYE PARTNERS 5.850% 11/15/43		08/30/2016	SUNTRUST		3,121,818	2,980,000	51,815	2FE
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		07/06/2016	SUSQUEHANNA		253,975	250,000	578	2FE
127055-AK-7	CABOT CORP 3.400% 09/15/26		09/06/2016	CITIGROUP GLOBAL MKTS		2,995,470	3,000,000	0	2FE
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		07/11/2016	BROWNSTONE INV GROUP,LLC		200,000	200,000	226	1FE
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17	G	08/10/2016	CIBC WORLD MARKET		32,500,000	32,500,000	0	1FE
13606A-Z8-4	CANADIAN IMP BK COMM NY 1.256% 06/01/17	G	08/31/2016	CIBC WORLD MARKET		25,000,000	25,000,000	0	1FE
13976A-AF-7	AFIN 2016-3 B 1.890% 05/20/21		09/12/2016	BARCLAYS		3,079,858	3,080,000	0	1FE
13976A-AG-5	AFIN 2016-3 C 2.350% 09/20/21		09/12/2016	BARCLAYS		2,749,695	2,750,000	0	1FE
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		09/12/2016	MORGAN STANLEY FIXED INC		5,300,159	5,300,000	5,653	2FE
140420-NL-0	CAPITAL ONE BANK USA NA 1.300% 06/05/17		08/25/2016	SUSQUEHANNA		200,144	200,000	614	2FE
14162V-AA-4	CARE CAPITAL PROPERTIES 5.125% 08/15/26		07/07/2016	WELLS FARGO		7,025,000	7,025,000	0	2FE
17275R-BJ-0	CISCO SYSTEMS INC 1.850% 09/20/21		09/13/2016	J P MORGAN SEC FIXED INC		22,496,850	22,500,000	0	1FE
172967-JH-5	CITIGROUP 1.800% 02/05/18		07/26/2016	BROWNSTONE INV GROUP,LLC		200,804	200,000	1,740	2FE
172967-KX-8	CITIGROUP 2.266% 09/01/23		08/22/2016	Various		25,001,080	25,000,000	0	2FE
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		09/30/2016	SUSQUEHANNA		1,552,797	1,530,000	10,944	1FE
224044-BQ-9	COX COMMUNICATIONS INC 5.875% 12/01/16		08/30/2016	BROWNSTONE INV GROUP,LLC		202,262	200,000	2,970	2FE
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		09/08/2016	WELLS FARGO		3,993,240	4,000,000	0	2FE
233851-CH-5	DAIMLER FINANCE NA LLC 2.000% 07/06/21		07/01/2016	J P MORGAN SEC FIXED INC		14,744,395	14,750,000	0	1FE
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		08/10/2016	BROWNSTONE INV GROUP,LLC		200,090	200,000	1,563	2FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		07/12/2016	RBC/DAIN		6,000,000	6,000,000	0	1FE
24703E-AE-9	DEFT 2016-1 C 2.530% 07/22/21		07/12/2016	RBC/DAIN		10,308,300	10,310,000	0	1FE
251591-AU-7	DEVELOPERS DIVERS REALTY 7.500% 04/01/17		09/06/2016	BROWNSTONE INV GROUP,LLC		206,760	200,000	6,583	2FE
25746U-CH-0	DOMINION RESOURCES 1.600% 08/15/19		08/04/2016	MIZUHO SECURITIES USA INC		399,964	400,000	0	2FE
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		08/25/2016	BROWNSTONE INV GROUP,LLC		164,039	154,000	4,093	2FE
25755T-AD-2	DPABS 2015-1A A2I 3.484% 10/25/45		09/01/2016	BARCLAYS		3,005,414	2,977,500	12,103	3AM
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/04/2016	US BANCORP		1,908,854	1,900,000	14,923	2FE
26885K-AA-8	EQTY 2014-INNS A 1.362% 05/08/31		08/12/2016	DEUTSCHE BANK		440,423	441,388	149	1FM
30161N-AG-6	EXELON CORP 1.550% 06/09/17		08/25/2016	Various		335,600	335,000	1,168	2FE

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)
31620M-AT-3	FIDELITY NATIONAL INFORM 3.000% 08/15/26		08/11/2016	CITIGROUP GLOBAL MKTS		4,450,095	4,500,000	0	2FE
31677Q-BH-1	FIFTH THIRD BANK 1.625% 09/27/19		09/22/2016	MORGAN STANLEY FIXED INC		199,668	200,000	0	1FE
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		09/12/2016	WELLS FARGO		199,984	200,000	0	1FE
38141E-LA-5	GOLDMAN SACHS GROUP 1.246% 03/29/17		08/02/2016	SEAPORT GROUP LLC		7,583,280	7,600,000	8,673	1FE
38145G-AF-7	GOLDMAN SACHS GROUP INC 1.974% 11/15/21		09/22/2016	GOLDMAN SACHS		15,000,000	15,000,000	0	2FE
4042Q1-AC-1	HSBC BANK USA 6.000% 08/09/17		08/31/2016	MORGAN STANLEY FIXED INC		208,362	200,000	900	1FE
431282-AF-9	HIGHWOODS REALTY LP 7.500% 04/15/18		07/19/2016	BROWNSTONE INV GROUP,LLC		436,792	400,000	7,625	2FE
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP 5.850% 03/15/17		07/22/2016	BROWNSTONE INV GROUP,LLC		205,372	200,000	4,290	2FE
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		07/11/2016	BROWNSTONE INV GROUP,LLC		200,002	200,000	1,215	1FE
446438-RF-2	HUNTINGTON NATIONAL BANK 1.300% 11/20/16		08/31/2016	BROWNSTONE INV GROUP,LLC		200,108	200,000	766	1FE
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		08/01/2016	Interest Capitalization		2	2	0	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 2.020% 08/15/49		07/11/2016	J P MORGAN SEC FIXED INC		1,977,899	0	22,067	1FE
48247U-AA-3	KSBA 2013-1 A 2.106% 08/25/36		08/10/2016	KGS-ALPHA CAPITAL MARKETS		2,949,622	0	50,380	1
48249Y-AA-3	KSBA 2016-1 A 2.362% 03/25/42		07/18/2016	KGS-ALPHA CAPITAL MARKETS		1,967,637	0	32,503	1
491386-AM-0	KENTUCKY POWER CO 6.000% 09/15/17		08/10/2016	BROWNSTONE INV GROUP,LLC		209,708	200,000	5,000	2FE
49327M-2P-8	KEY BANK NA 1.600% 08/22/19		08/17/2016	KEY BANC-MCDONALD		199,936	200,000	0	1FE
49803X-AA-1	KITE REALTY GROUP LP 4.000% 10/01/26		09/15/2016	US BANCORP		4,979,950	5,000,000	0	2FE
50077L-AM-8	KRAFT HEINZ FOODS CO 5.200% 07/15/45		08/19/2016	Tax Free Exchange		1,050,598	1,000,000	4,911	2FE
501044-CP-4	KROGER CO 2.200% 01/15/17		09/19/2016	WELLS FARGO		1,505,445	1,500,000	6,142	2FE
501044-DF-5	KROGER CO 3.875% 10/15/46		09/26/2016	CITIGROUP GLOBAL MKTS		5,997,780	6,000,000	0	2FE
544152-AF-8	RJ REYNOLDS TOBACCO CO 2.300% 08/21/17		08/31/2016	BROWNSTONE INV GROUP,LLC		201,434	200,000	192	2FE
559080-AL-0	MAGELLAN MIDSTREAM PRTNS 4.250% 09/15/46		09/06/2016	J P MORGAN SEC FIXED INC		987,620	1,000,000	0	2FE
573284-AA-4	MARTIN MARIETTA MATERIALS 7.000% 12/01/25		07/20/2016	Cantor Fitzgerald Fixed		3,215,212	2,600,000	27,300	2FE
594918-BL-7	MICROSOFT CORP 4.450% 11/03/45		08/19/2016	Various		8,091,120	7,000,000	96,046	1FE
59980T-AB-2	MCMLT 2016-1 M1 3.150% 04/25/57		08/15/2016	WELLS FARGO		12,038,994	12,000,000	18,900	1FE
61761J-3R-8	MORGAN STANLEY 3.125% 07/27/26		07/20/2016	Various		7,483,150	7,500,000	0	1FE
62384P-AA-8	MOUNTAIN AGENCY INC VRDN 1.040% 01/20/23		08/26/2016	ROSS SINCLAIR		200,000	200,000	114	1FE
63940K-AA-4	NVTAS 2016-1 A1 1.100% 09/15/17		09/16/2016	J P MORGAN SEC FIXED INC		365,000	365,000	0	1FE
63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		09/16/2016	J P MORGAN SEC FIXED INC		349,995	350,000	0	1FE
655844-AE-8	NORFOLK SOUTHERN CORP 7.700% 05/15/17		08/30/2016	BROWNSTONE INV GROUP,LLC		209,200	200,000	4,577	2FE
680223-AJ-3	OLD REPUBLIC INTL CORP 4.875% 10/01/24		09/19/2016	Various		22,388,711	20,705,000	424,155	2FE
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		07/12/2016	CREDIT SUISSE FIRST BOSTON		249,987	250,000	0	1FE
693476-BB-8	PNC FUNDING CORP 5.625% 02/01/17		07/20/2016	BROWNSTONE INV GROUP,LLC		204,564	200,000	5,438	1FE
69353R-EX-2	PNC BANK NA 1.450% 07/29/19		07/26/2016	BARCLAYS		249,650	250,000	0	1FE
69362B-AX-0	PSEG POWER 2.750% 09/15/16		07/12/2016	BROWNSTONE INV GROUP,LLC		269,764	269,000	2,466	2FE
737446-AK-0	POST HOLDINGS INC 5.000% 08/15/26		07/25/2016	BARCLAYS		10,000,000	10,000,000	0	4FE
74052B-AA-5	PREMIER HEALTH PARTNERS 2.911% 11/15/26		08/24/2016	BARCLAYS		3,000,000	3,000,000	0	1FE
74153W-CK-3	PRU 1.450% 09/13/19		09/06/2016	US BANCORP		199,982	200,000	0	1FE
743756-AC-2	PROV ST JOSEPH HLTH OBL 3.744% 10/01/47		09/20/2016	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		07/01/2016	Interest Capitalization		1,159	1,159	0	1FM
761713-BQ-8	REYNOLDS AMERICAN INC 3.500% 08/04/16		07/11/2016	BROWNSTONE INV GROUP,LLC		200,270	200,000	3,111	2FE
761713-BR-6	REYNOLDS AMERICAN INC 2.300% 08/21/17		08/19/2016	BROWNSTONE INV GROUP,LLC		202,136	200,000	38	2FE
78009N-F9-2	Royal Bank 1.207% 07/28/17	G	07/27/2016	RBC/DAIN		8,000,000	8,000,000	0	1FE
78409V-AJ-3	S&P GLOBAL INC 3.300% 08/14/20		07/29/2016	Tax Free Exchange		17,982,298	18,000,000	272,250	2FE
78409V-AK-0	S&P GLOBAL INC 4.400% 02/15/26		07/29/2016	Tax Free Exchange		1,999,182	2,000,000	40,089	2FE
78413M-AG-3	SFAVE 2015-5AVE XA 0.599% 01/05/43		07/01/2016	MORGAN STANLEY FIXED INC		2,418,750	0	10,574	1FE
785592-AR-7	SABINE PASS LIQUEFACTION 5.000% 03/15/27		09/19/2016	BANK of AMERICA SEC		10,000,000	10,000,000	0	3FE
80283F-AF-3	SDART 20131 D 2.270% 01/15/19		07/19/2016	J P MORGAN SEC FIXED INC		331,702	330,000	146	1FE
80283Y-AF-2	SDART 2014-4 C 2.600% 11/16/20		09/16/2016	BARCLAYS		252,725	250,000	108	1FE
80284A-AG-1	SDART 2014-5 D 3.210% 01/15/21		07/21/2016	Various		15,494,365	15,165,000	14,874	1FE
828807-CM-7	SIMON PROPERTY GROUP INC 1.500% 02/01/18		09/30/2016	BROWNSTONE INV GROUP,LLC		200,638	200,000	533	1FE
829259-AW-0	SINCLAIR TELEVISION 5.125% 02/15/27		08/15/2016	WELLS FARGO		800,000	800,000	0	4FE
837004-BY-5	SOUTH CAROLINA ELE & GAS 5.250% 11/01/18		08/05/2016	BROWNSTONE INV GROUP,LLC		217,182	200,000	2,888	1FE
85022W-AA-2	SCFT 2016-AA A 3.050% 04/25/29		09/16/2016	BANK of AMERICA SEC		13,549,481	13,550,000	0	1FE
853254-BB-5	STANDARD CHARTERED 2.100% 08/19/19	E	08/16/2016	J P MORGAN SEC FIXED INC		199,648	200,000	0	1FE
867914-AZ-6	SUNTRUST BANKS INC 6.000% 09/11/17		09/30/2016	BROWNSTONE INV GROUP,LLC		2,074,409	1,992,000	7,968	2FE
879868-AL-1	TEMPLE-INLAND INC 6.625% 01/15/18		09/13/2016	BROWNSTONE INV GROUP,LLC		319,649	300,000	2,816	2FE
891160-MJ-9	TORONTO-DOMIN BK 3.625% 09/15/31	G	09/08/2016	TD SECURITIES		998,250	1,000,000	0	1FE
90944W-AA-7	UACST 2016-2 A 1.670% 09/10/18		09/13/2016	J P MORGAN SEC FIXED INC		249,997	250,000	0	1FE
91913Y-AM-2	VALERO ENERGY CORP 6.125% 06/15/17		08/09/2016	SUNTRUST		207,850	200,000	1,940	2FE
92343V-DC-5	VERIZON COMMUNICATIONS 4.125% 08/15/46		07/27/2016	GOLDMAN SACHS		1,998,940	2,000,000	0	2FE
92343V-DF-8	VERIZON COMMUNICATIONS 1.375% 08/15/19		07/27/2016	MIZUHO SECURITIES USA INC		199,982	200,000	0	2FE

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)
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		07/08/2016	Various		1,385,350	1,288,000	16,277	2FE
931266-AA-8	WABR 2016-BOCA A 1.881% 06/15/29		07/12/2016	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
959802-AB-5	WESTERN UNION CO-W/I 5.930% 10/01/16		09/08/2016	BROWNSTONE INV GROUP,LLC		200,600	200,000	5,205	2FE
960413-AH-5	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		08/03/2016	GOLDMAN SACHS		3,980,000	4,000,000	0	2FE
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		09/09/2016	BMO CAPITAL MARKETS CORP		301,031	300,000	541	1FE
06367T-HQ-6	BANK OF MONTREAL 1.500% 07/18/19	A	07/13/2016	BMO CAPITAL MARKETS CORP		299,712	300,000	0	1FE
06367T-JW-1	BANK OF MONTREAL 1.350% 08/28/18	A	08/24/2016	BMO CAPITAL MARKETS CORP		499,980	500,000	0	1FE
064159-HT-6	BANK OF NOVA SCOTIA 1.650% 06/14/19	A	07/19/2016	SCOTIA		401,160	400,000	697	1FE
06427K-3U-9	BANK OF MONTREAL CHICAGO 1.192% 05/10/17	A	08/09/2016	BMO CAPITAL MARKETS CORP		25,000,000	25,000,000	0	1FE
06427K-6D-4	BANK OF MONTREAL CHICAGO 1.216% 06/01/17	A	08/31/2016	BMO CAPITAL MARKETS CORP		25,000,000	25,000,000	0	1FE
89113W-GD-2	TORONTO DOMINION BANK NY 1.118% 02/10/17	A	08/08/2016	TD SECURITIES		32,700,000	32,700,000	0	1FE
89113W-JD-9	TORONTO DOMINION BANK NY 1.216% 06/01/17	A	09/01/2016	TD SECURITIES		25,000,000	25,000,000	0	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	07/01/2016	Interest Capitalization		12,441	12,441	0	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	07/01/2016	Interest Capitalization		10,886	10,886	0	5
00913R-AC-0	AIR LIQUIDE FINANCE 2.250% 09/27/23	F	09/22/2016	HONG KONG SHANGHAI BK		4,987,450	5,000,000	0	1FE
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	F	08/16/2016	BROWNSTONE INV GROUP,LLC		1,814,436	1,800,000	7,650	1FE
05565E-AM-7	BMW US Capital LLC 2.250% 09/15/23	R	09/08/2016	GOLDMAN SACHS		4,236,868	4,250,000	0	1FE
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	F	07/08/2016	Tax Free Exchange		6,413,280	6,396,000	22,053	1FE
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	F	07/08/2016	Tax Free Exchange		2,061,948	2,010,000	13,074	1FE
404280-BG-3	HSBC HOLDINGS PLC-SPONS ADR 2.157% 01/05/22	F	09/28/2016	HONG KONG SHANGHAI BK		19,000,000	19,000,000	0	1FE
55819X-AA-0	MDPK 2016-22A A 2.214% 10/25/29	F	09/15/2016	WELLS FARGO		5,000,000	5,000,000	0	1FE
59284M-AA-2	MEXCAT 4.250% 10/31/26	F	09/23/2016	Various		7,078,750	7,000,000	0	3AM
60688Q-AC-9	MIZUHO BANK LTD 1.550% 10/17/17	F	07/13/2016	BROWNSTONE INV GROUP,LLC		200,258	200,000	784	1FE
822582-AC-6	SHELL INTERNATIONAL FIN 5.200% 03/22/17	F	09/01/2016	BROWNSTONE INV GROUP,LLC		127,755	125,000	2,979	1FE
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.400% 09/23/21	F	09/19/2016	BARCLAYS		9,989,200	10,000,000	0	2FE
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	F	09/19/2016	BARCLAYS		4,999,350	5,000,000	0	2FE
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/26	F	09/19/2016	BARCLAYS		4,994,050	5,000,000	0	2FE
87229W-AA-9	TSYMP 2016-1A A 2.160% 10/13/29	F	09/08/2016	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
87244C-AA-4	CHMML 2016-1A A 2.852% 10/18/28	F	08/25/2016	WELLS FARGO		9,500,000	9,500,000	0	1FE
87266H-AA-6	TFINS 2016-1A A 2.952% 01/20/38	F	07/22/2016	BANK of AMERICA SEC		2,468,125	2,750,000	0	1FE
88167A-AA-9	TEVA PHARMACEUTICALS NE 1.400% 07/20/18	F	07/18/2016	BROWNSTONE INV GROUP,LLC		199,942	200,000	0	2FE
88167A-AC-5	TEVA PHARMACEUTICALS NE 2.200% 07/21/21	F	07/18/2016	BARCLAYS		6,988,450	7,000,000	0	2FE
88167A-AF-8	TEVA PHARMACEUTICALS NE 4.100% 10/01/46	F	07/18/2016	BARCLAYS		4,958,350	5,000,000	0	2FE
88433B-AA-5	WINDR 2016-2A A 2.259% 11/01/28	F	09/27/2016	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0	1FE
961214-CY-7	WESTPAC BANKING CORP-SP ADR 1.600% 08/19/19	F	08/11/2016	CITIGROUP GLOBAL MKTS		249,955	250,000	0	1FE
98420E-AA-3	XLIT LTD 2.300% 12/15/18	F	08/05/2016	BROWNSTONE INV GROUP,LLC		203,346	200,000	703	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						661,458,656	647,196,599	1,582,602	XXX
293791-AV-1	ENTERPRISE PRODUCTS 8.375% 08/01/66		07/27/2016	SEAPORT GROUP LLC		925,000	1,000,000	0	2FE
29379V-AN-3	ENTERPRISE PRODUCTS 7.000% 06/01/67		07/12/2016	STIFEL NICHOLAS		810,000	1,000,000	8,556	2FE
4899999. Subtotal - Bonds - Hybrid Securities						1,735,000	2,000,000	8,556	XXX
8399997. Total - Bonds - Part 3						709,568,353	690,553,656	1,665,560	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						709,568,353	690,553,656	1,665,560	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						709,568,353	XXX	1,665,560	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/20/61		09/01/2016	Paydown		69,585	69,585	75,515	72,285	0	(2,700)	0	(2,700)	0	69,585	0	0	0	1,937	07/01/2023	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		09/01/2016	Paydown		636,478	636,478	703,746	659,754	0	(23,291)	0	(23,291)	0	636,478	0	0	0	12,265	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		08/01/2016	Paydown		631,602	631,602	680,044	646,726	0	(15,123)	0	(15,123)	0	631,602	0	0	0	12,321	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2016	Paydown		1,003,151	1,003,151	1,074,305	1,026,898	0	(23,748)	0	(23,748)	0	1,003,151	0	0	0	24,398	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2016	Paydown		60,980	60,980	61,056	61,037	0	(57)	0	(57)	0	60,980	0	0	0	1,073	01/15/2033	1
36179N-RP-5	G2 MA1394 1.753% 10/20/43		09/01/2016	Paydown		21,291	21,291	21,695	21,690	0	(399)	0	(399)	0	21,291	0	0	0	289	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 1.753% 12/20/44		09/01/2016	Paydown		23,743	23,743	24,118	24,113	0	(370)	0	(370)	0	23,743	0	0	0	316	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2016	Paydown		181,987	181,987	173,811	174,836	0	7,150	0	7,150	0	181,987	0	0	0	3,337	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		09/01/2016	Paydown		467	467	494	491	0	(24)	0	(24)	0	467	0	0	0	20	09/15/2032	1
36202K-2S-3	G2 # 8885 2.000% 12/20/21		09/01/2016	Paydown		294	294	302	280	0	14	0	14	0	294	0	0	0	4	12/20/2021	1
36202K-5J-0	G2 # 8949 1.875% 08/20/26		09/01/2016	Paydown		166	166	170	156	0	10	0	10	0	166	0	0	0	2	08/20/2026	1
36202K-DB-8	G2 # 8198 2.125% 05/20/23		09/01/2016	Paydown		1,815	1,815	1,852	1,691	0	124	0	124	0	1,815	0	0	0	22	05/20/2023	1
36202K-DW-2	G2 # 8217 2.125% 06/20/23		09/01/2016	Paydown		3,136	3,136	3,217	2,934	0	202	0	202	0	3,136	0	0	0	36	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		09/01/2016	Paydown		234	234	240	227	0	6	0	6	0	234	0	0	0	3	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		09/01/2016	Paydown		1,420	1,420	1,450	1,381	0	39	0	39	0	1,420	0	0	0	23	09/20/2017	1
36202K-NU-5	G2 # 8503 1.875% 09/20/24		09/01/2016	Paydown		2,703	2,703	2,781	2,556	0	147	0	147	0	2,703	0	0	0	34	09/20/2024	1
36202K-QP-3	G2 # 8562 2.000% 12/20/24		09/01/2016	Paydown		1,634	1,634	1,677	1,550	0	84	0	84	0	1,634	0	0	0	22	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		09/01/2016	Paydown		253	253	258	236	0	17	0	17	0	253	0	0	0	5	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		09/01/2016	Paydown		1,643	1,643	1,653	1,542	0	102	0	102	0	1,643	0	0	0	27	01/20/2021	1
36202K-XR-1	G2 # 8788 2.000% 01/20/26		09/01/2016	Paydown		203	203	207	189	0	14	0	14	0	203	0	0	0	2	01/20/2026	1
36202K-ZQ-1	G2 # 8851 2.000% 10/20/21		09/01/2016	Paydown		1,919	1,919	1,987	1,839	0	81	0	81	0	1,919	0	0	0	25	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		09/01/2016	Paydown		98	98	90	93	0	5	0	5	0	98	0	0	0	5	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		09/01/2016	Paydown		606	606	581	589	0	17	0	17	0	606	0	0	0	31	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2016	Paydown		2,919	2,919	2,805	2,842	0	77	0	77	0	2,919	0	0	0	145	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		09/01/2016	Paydown		545	545	500	515	0	30	0	30	0	545	0	0	0	26	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		09/01/2016	Paydown		169	169	169	169	0	0	0	0	0	169	0	0	0	8	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		09/01/2016	Paydown		73	73	67	69	0	4	0	4	0	73	0	0	0	4	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		09/01/2016	Paydown		231	231	237	235	0	(4)	0	(4)	0	231	0	0	0	12	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		09/01/2016	Paydown		202	202	203	202	0	(1)	0	(1)	0	202	0	0	0	10	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		09/01/2016	Paydown		1,001	1,001	991	993	0	8	0	8	0	1,001	0	0	0	53	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		09/01/2016	Paydown		473	473	452	458	0	15	0	15	0	473	0	0	0	25	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		09/01/2016	Paydown		598	598	592	593	0	5	0	5	0	598	0	0	0	32	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		09/01/2016	Paydown		712	712	705	706	0	5	0	5	0	712	0	0	0	38	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		09/01/2016	Paydown		497	497	497	497	0	0	0	0	0	497	0	0	0	25	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		09/01/2016	Paydown		180	180	185	184	0	(3)	0	(3)	0	180	0	0	0	9	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		09/01/2016	Paydown		152	152	148	149	0	3	0	3	0	152	0	0	0	8	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		09/01/2016	Paydown		109	109	110	109	0	0	0	0	0	109	0	0	0	6	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		09/01/2016	Paydown		200	200	201	201	0	0	0	0	0	200	0	0	0	10	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		09/01/2016	Paydown		1,801	1,801	1,797	1,796	0	4	0	4	0	1,801	0	0	0	91	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		09/01/2016	Paydown		1,403	1,403	1,424	1,419	0	(16)	0	(16)	0	1,403	0	0	0	66	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		09/01/2016	Paydown		217	217	217	217	0	0	0	0	0	217	0	0	0	11	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		09/01/2016	Paydown		406	406	400	401	0	5	0	5	0	406	0	0	0	20	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		09/01/2016	Paydown		737	737	742	740	0	(3)	0	(3)	0	737	0	0	0	37	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		09/01/2016	Paydown		396	396	397	396	0	(1)	0	(1)	0	396	0	0	0	20	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		09/01/2016	Paydown		652	652	642	643	0	8	0	8	0	652	0	0	0	33	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		09/01/2016	Paydown		6,261	6,261	6,178	6,194	0	66	0	66	0	6,261	0	0	0	282	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		09/01/2016	Paydown		817	817	819	818	0	(1)	0	(1)	0	817	0	0	0	41	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		09/01/2016	Paydown		821	821	833	830	0	(9)	0	(9)	0	821	0	0	0	36	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		09/01/2016	Paydown		113	113	115	114	0	(1)	0	(1)	0	113	0	0	0	6	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		09/01/2016	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		09/01/2016	Paydown		687	687	694	691	0	(5)	0	(5)	0	687	0	0	0	34	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		09/01/2016	Paydown		417	417	418	417	0	(1)	0	(1)	0	417	0	0	0	21	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		09/01/2016	Paydown		245	245	246	246	0	0	0	0	0	245	0	0	0	12	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		09/01/2016	Paydown		62	62	63	63	0	(1)	0	(1)	0	62	0	0	0	3	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		09/01/2016	Paydown		9,306	9,306	9,340	9,326	0	(20)	0	(20)	0	9,306	0	0	0	517	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		09/01/2016	Paydown		217	217	217	217	0	0	0	0	0	217	0	0	0	11	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		09/01/2016	Paydown		346	346	345	345	0	1	0	1	0	346	0	0	0	17	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	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)
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		09/01/2016	Paydown		358	358	351	352	0	6	0	6	0	358	0	0	0	18	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		09/01/2016	Paydown		867	867	872	871	0	(3)	0	(3)	0	867	0	0	0	43	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		09/01/2016	Paydown		359	359	368	366	0	(7)	0	(7)	0	359	0	0	0	18	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		09/01/2016	Paydown		1,177	1,177	1,195	1,190	0	(13)	0	(13)	0	1,177	0	0	0	51	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2016	Paydown		3,063	3,063	3,106	3,096	0	(33)	0	(33)	0	3,063	0	0	0	132	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		09/01/2016	Paydown		1,133	1,133	1,149	1,144	0	(12)	0	(12)	0	1,133	0	0	0	53	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		09/01/2016	Paydown		379	379	377	377	0	2	0	2	0	379	0	0	0	19	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		09/01/2016	Paydown		1,216	1,216	1,233	1,229	0	(13)	0	(13)	0	1,216	0	0	0	53	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		09/01/2016	Paydown		412	412	404	406	0	6	0	6	0	412	0	0	0	19	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		09/01/2016	Paydown		770	770	770	770	0	0	0	0	0	770	0	0	0	33	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		09/01/2016	Paydown		145	145	144	144	0	1	0	1	0	145	0	0	0	7	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		09/01/2016	Paydown		445	445	445	445	0	0	0	0	0	445	0	0	0	21	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2016	Paydown		1,258	1,258	1,275	1,271	0	(14)	0	(14)	0	1,258	0	0	0	55	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		09/01/2016	Paydown		443	443	443	442	0	0	0	0	0	443	0	0	0	19	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		09/01/2016	Paydown		391	391	391	391	0	0	0	0	0	391	0	0	0	17	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		09/01/2016	Paydown		4,158	4,158	4,158	4,156	0	2	0	2	0	4,158	0	0	0	181	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		09/01/2016	Paydown		430	430	430	430	0	0	0	0	0	430	0	0	0	19	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		09/01/2016	Paydown		728	728	727	727	0	0	0	0	0	728	0	0	0	32	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2016	Paydown		925	925	920	921	0	5	0	5	0	925	0	0	0	46	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		09/01/2016	Paydown		1,038	1,038	1,041	1,040	0	(2)	0	(2)	0	1,038	0	0	0	51	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2016	Paydown		1,002	1,002	1,018	1,013	0	(11)	0	(11)	0	1,002	0	0	0	47	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2016	Paydown		3,002	3,002	3,003	3,001	0	0	0	0	0	3,002	0	0	0	137	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 2.000% 01/20/27		09/01/2016	Paydown		912	912	926	845	0	67	0	67	0	912	0	0	0	12	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 2.000% 12/20/26		09/01/2016	Paydown		1,830	1,830	1,850	1,711	0	119	0	119	0	1,830	0	0	0	24	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 2.125% 05/20/27		09/01/2016	Paydown		288	288	294	266	0	22	0	22	0	288	0	0	0	3	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.875% 08/20/27		09/01/2016	Paydown		290	290	297	272	0	17	0	17	0	290	0	0	0	4	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 2.000% 01/20/28		09/01/2016	Paydown		1,008	1,008	1,024	933	0	75	0	75	0	1,008	0	0	0	13	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 2.000% 11/20/27		09/01/2016	Paydown		480	480	493	453	0	27	0	27	0	480	0	0	0	6	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 2.000% 02/20/28		09/01/2016	Paydown		561	561	573	522	0	40	0	40	0	561	0	0	0	6	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 2.000% 03/20/28		09/01/2016	Paydown		2,641	2,641	2,666	2,439	0	203	0	203	0	2,641	0	0	0	30	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 2.125% 05/20/28		09/01/2016	Paydown		1,212	1,212	1,237	1,118	0	95	0	95	0	1,212	0	0	0	15	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.568% 04/20/35		09/01/2016	Paydown		8,238	8,238	8,156	8,163	0	75	0	75	0	8,238	0	0	0	143	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		09/01/2016	Paydown		600,754	600,754	644,701	613,153	0	(14,503)	0	(14,503)	0	600,754	0	0	0	14,899	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2016	Paydown		743,919	743,919	801,652	758,464	0	(14,546)	0	(14,546)	0	743,919	0	0	0	18,012	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2016	Paydown		1,390,152	1,390,152	1,496,962	1,419,128	0	(28,976)	0	(28,976)	0	1,390,152	0	0	0	25,345	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		09/01/2016	Paydown		2,722,007	2,722,007	2,834,593	2,750,270	0	(28,263)	0	(28,263)	0	2,722,007	0	0	0	82,430	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2016	Paydown		148,834	148,834	152,164	149,904	0	(1,261)	0	(1,261)	0	148,834	0	0	0	3,203	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2016	Paydown		56,206	56,206	57,770	56,309	0	(103)	0	(103)	0	56,206	0	0	0	2,277	05/16/2032	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2016	Paydown		286,700	286,700	331,319	319,898	0	(33,198)	0	(33,198)	0	286,700	0	0	0	9,518	05/16/2039	1
38376G-FV-7	GNR 2010-28 IO 1.590% 01/16/52		09/01/2016	Paydown		0	0	368	341	0	(341)	0	(341)	0	0	0	0	0	63	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2016	Paydown		203,648	203,648	227,108	222,602	0	(18,953)	0	(18,953)	0	203,648	0	0	0	6,512	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.256% 02/16/44		09/01/2016	Paydown		0	0	894	888	0	(888)	0	(888)	0	0	0	0	0	631	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2016	Paydown		107,616	107,616	112,240	110,399	0	(2,783)	0	(2,783)	0	107,616	0	0	0	3,229	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 1.090% 06/16/53		09/01/2016	Paydown		0	0	115,768	0	0	(115,768)	0	(115,768)	0	0	0	0	0	14,689	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.988% 02/01/27		09/01/2016	Paydown		0	0	81,232	77,742	0	(77,742)	0	(77,742)	0	0	0	0	0	23,490	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.239% 11/16/43		09/01/2016	Paydown		15,855	15,855	18,046	17,633	0	(1,778)	0	(1,778)	0	15,855	0	0	0	390	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.984% 03/16/47		09/01/2016	Paydown		0	0	41,214	21,228	0	(21,228)	0	(21,228)	0	0	0	0	0	3,644	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.128% 09/16/43		09/01/2016	Paydown		0	0	179,235	105,248	0	(105,248)	0	(105,248)	0	0	0	0	0	28,649	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.620% 10/16/44		09/01/2016	Paydown		0	0	36,325	35,331	0	(35,331)	0	(35,331)	0	0	0	0	0	32,115	10/16/2044	1
38379U-TJ-5	GNR 2016-72 IO 0.942% 12/16/55		09/01/2016	Paydown		0	0	8,776	0	0	(8,776)	0	(8,776)	0	0	0	0	0	136	12/16/2055	1
38379U-WM-4	GNR 2016-86 IO 1.116% 03/16/58		09/01/2016	Paydown		0	0	54,887	0	0	(54,887)	0	(54,887)	0	0	0	0	0	1,524	03/16/2058	1
690353-WA-1	OPIC VRDN 0.640% 06/15/17		09/15/2016	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	2,378	06/15/2017	1
912828-H7-8	U S TREASURY 0.500% 01/31/17		08/25/2016	CITIGROUP GLOBAL MKTS		12,702,438	12,700,000	12,665,398	12,680,753	0	11,579	0	11,579	0	12,692,332	0	10,106	10,106	67,986	01/31/2017	1
0599999. Subtotal - Bonds - U.S. Governments						22,072,678	22,070,240	23,141,003	22,490,700	0	(609,875)	0	(609,875)	0	22,062,572	0	10,106	10,106	400,314	XXX	XXX
68323A-BK-9	ONTARIO PROVINCE OF 2.450% 06/29/22	A	09/23/2016	NATIONAL BANK OF CANADA		5,187,050	5,000,000	4,705,050	4,772,883	0	23,493	0	23,493	0	4,796,375	0	390,675	390,675	91,535	06/29/2022	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 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)
731011-AU-6	REPUBLIC OF POLAND 3.250% 04/06/26	F	09/14/2016	SMBC NIKKO		3,129,000	3,000,000	2,977,470	0	0	832	0	832	0	2,978,302	0	150,698	150,698	44,146	04/06/2026	1FE
1099999. Subtotal - Bonds - All Other Governments						8,316,050	8,000,000	7,682,520	4,772,883	0	24,325	0	24,325	0	7,774,677	0	541,373	541,373	135,681	XXX	XXX
02R022-49-8	FGLMC 15 Yr TBA 2.500% 06/01/31		09/14/2016	J P MORGAN SEC FIXED INC		5,170,313	5,000,000	5,147,461	0	0	0	0	0	0	5,147,461	0	22,852	22,852	6,250	06/01/2031	1
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2016	Redemption 100.0000		43,817	43,817	43,817	43,817	0	0	0	0	0	43,817	0	0	0	922	07/01/2043	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		08/01/2016	Redemption 100.0000		7,200,000	7,200,000	7,200,000	0	0	0	0	0	0	7,200,000	0	0	0	16,111	08/01/2023	2AM
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		09/07/2016	Redemption 100.0000		60,000	60,000	62,105	61,889	0	(1,889)	0	(1,889)	0	60,000	0	0	0	1,343	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2016	Paydown		307,471	307,471	309,393	308,984	0	(1,513)	0	(1,513)	0	307,471	0	0	0	4,152	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		09/01/2016	Paydown		633	633	637	635	0	(2)	0	(2)	0	633	0	0	0	29	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		09/01/2016	Paydown		7,306	7,306	7,868	7,686	0	(379)	0	(379)	0	7,306	0	0	0	242	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		09/01/2016	Paydown		5,640	5,640	6,109	5,956	0	(316)	0	(316)	0	5,640	0	0	0	188	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		09/01/2016	Paydown		10,672	10,672	10,505	10,520	0	152	0	152	0	10,672	0	0	0	371	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		09/01/2016	Paydown		239	239	239	239	0	0	0	0	0	239	0	0	0	12	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		09/01/2016	Paydown		3,731	3,731	3,798	3,775	0	(43)	0	(43)	0	3,731	0	0	0	199	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		09/01/2016	Paydown		679	679	686	684	0	(5)	0	(5)	0	679	0	0	0	32	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		09/01/2016	Paydown		2,098	2,098	2,112	2,107	0	(9)	0	(9)	0	2,098	0	0	0	87	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		09/01/2016	Paydown		139	139	140	140	0	(1)	0	(1)	0	139	0	0	0	7	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		09/01/2016	Paydown		451	451	449	449	0	1	0	1	0	451	0	0	0	21	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		09/01/2016	Paydown		800	800	798	798	0	3	0	3	0	800	0	0	0	37	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		09/01/2016	Paydown		997	997	991	992	0	5	0	5	0	997	0	0	0	48	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2016	Paydown		446,990	446,990	464,520	462,128	0	(15,138)	0	(15,138)	0	446,990	0	0	0	9,137	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		09/01/2016	Paydown		134,697	134,697	137,012	136,377	0	(1,681)	0	(1,681)	0	134,697	0	0	0	4,093	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		09/01/2016	Paydown		62,834	62,834	64,474	64,035	0	(1,201)	0	(1,201)	0	62,834	0	0	0	1,895	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2016	Paydown		2,247	2,247	2,253	2,252	0	(5)	0	(5)	0	2,247	0	0	0	81	07/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		09/01/2016	Paydown		947,360	947,360	946,620	946,596	0	765	0	765	0	947,360	0	0	0	19,188	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		09/01/2016	Paydown		508,636	508,636	529,299	526,896	0	(18,260)	0	(18,260)	0	508,636	0	0	0	15,565	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2016	Paydown		54,523	54,523	55,579	55,303	0	(780)	0	(780)	0	54,523	0	0	0	1,688	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2016	Paydown		36,029	36,029	36,837	36,628	0	(599)	0	(599)	0	36,029	0	0	0	1,079	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2016	Paydown		133,178	133,178	136,185	135,397	0	(2,220)	0	(2,220)	0	133,178	0	0	0	3,563	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2016	Paydown		93,314	93,314	96,872	96,112	0	(2,798)	0	(2,798)	0	93,314	0	0	0	2,771	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2016	Paydown		57,428	57,428	60,874	60,258	0	(2,830)	0	(2,830)	0	57,428	0	0	0	1,696	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		09/01/2016	Paydown		115,223	115,223	122,172	120,931	0	(5,708)	0	(5,708)	0	115,223	0	0	0	3,606	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2016	Paydown		112,071	112,071	119,146	117,895	0	(5,823)	0	(5,823)	0	112,071	0	0	0	3,420	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2016	Paydown		51,528	51,528	54,780	54,212	0	(2,684)	0	(2,684)	0	51,528	0	0	0	1,547	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		09/01/2016	Paydown		438,947	438,947	424,819	427,597	0	11,350	0	11,350	0	438,947	0	0	0	8,614	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.818% 06/01/35		09/01/2016	Paydown		3,571	3,571	3,765	3,749	0	(178)	0	(178)	0	3,571	0	0	0	57	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.733% 07/01/35		09/01/2016	Paydown		8,131	8,131	8,577	8,540	0	(409)	0	(409)	0	8,131	0	0	0	136	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.635% 01/01/37		09/01/2016	Paydown		2,627	2,627	2,769	2,760	0	(133)	0	(133)	0	2,627	0	0	0	50	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.778% 03/01/36		09/01/2016	Paydown		6,101	6,101	6,391	6,463	0	(361)	0	(361)	0	6,101	0	0	0	165	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 3.284% 09/01/36		09/01/2016	Paydown		3,606	3,606	3,804	3,780	0	(174)	0	(174)	0	3,606	0	0	0	73	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2016	Paydown		649	649	650	648	0	1	0	1	0	649	0	0	0	43	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 1.446% 04/25/23		09/25/2016	Paydown		3,650	3,650	3,726	3,645	0	5	0	5	0	3,650	0	0	0	32	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		09/01/2016	Paydown		393	393	416	412	0	(19)	0	(19)	0	393	0	0	0	18	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		09/01/2016	Paydown		69	69	70	70	0	0	0	0	0	69	0	0	0	5	03/01/2021	1
31300L-CF-0	FHARM 848170 2.743% 12/01/39		09/01/2016	Paydown		7,824	7,824	8,156	8,116	0	(292)	0	(292)	0	7,824	0	0	0	166	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		09/01/2016	Paydown		301,340	301,340	317,584	316,208	0	(14,868)	0	(14,868)	0	301,340	0	0	0	7,417	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		09/01/2016	Paydown		541,988	541,988	571,205	568,777	0	(26,789)	0	(26,789)	0	541,988	0	0	0	12,574	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		09/01/2016	Paydown		245,444	245,444	258,674	257,589	0	(12,146)	0	(12,146)	0	245,444	0	0	0	5,726	05/01/2033	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		09/01/2016	Paydown		90,269	90,269	97,109	0	0	(6,841)	0	(6,841)	0	90,269	0	0	0	864	10/01/2042	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		09/01/2016	Paydown		591,526	591,526	636,794	0	0	(45,268)	0	(45,268)	0	591,526	0	0	0	6,398	06/01/2043	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		09/01/2016	Paydown		593,863	593,863	624,299	623,499	0	(29,636)	0	(29,636)	0	593,863	0	0	0	15,826	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2016	Paydown		774,760	774,760	760,718	761,617	0	13,143	0	13,143	0	774,760	0	0	0	16,113	07/01/2033	1

SCHEDULE D - PART 4

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

1 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
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		07/01/2016	INTL FCSTONE FINANCIAL INC		14,322,375	13,623,125	14,322,375	0
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		09/01/2016	Paydown		41,837	41,837	43,985	0
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		09/01/2016	Paydown		1,093	1,093	1,097	1,095
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		09/01/2016	Paydown		486	486	480	481
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		09/01/2016	Paydown		369	369	374	372
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		09/01/2016	Paydown		1,392	1,392	1,323	1,338
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		09/01/2016	Paydown		27,438	27,438	29,694	29,204
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		09/01/2016	Paydown		4,231	4,231	4,189	4,225
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		09/01/2016	Paydown		5,160	5,160	5,203	5,256
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		09/01/2016	Paydown		174	174	176	173
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2016	Paydown		123	123	124	122
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2016	Paydown		6	6	6	6
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		09/15/2016	Paydown		2,976	2,976	3,025	2,969
31349U-B5-6	FHARM 782760 2.828% 11/01/36		09/01/2016	Paydown		2,689	2,689	2,877	2,865
313614-3T-4	FNMA # 050310 10.000% 05/01/20		09/01/2016	Paydown		26	26	26	26
313615-B2-1	FNMA # 050457 9.500% 06/01/21		09/01/2016	Paydown		47	47	46	46
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2016	Paydown		3,650	3,650	3,640	3,639
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2016	Paydown		297,407	297,407	293,690	294,103
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		09/01/2016	Paydown		215,171	215,171	206,160	207,746
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		09/01/2016	Paydown		1,056,556	1,056,556	1,080,494	1,077,229
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		09/01/2016	Paydown		1,058	1,058	1,062	1,054
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2016	Paydown		19,045	19,045	19,373	19,345
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		09/01/2016	Paydown		120,689	120,689	125,894	124,364
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		09/01/2016	Paydown		354	354	358	356
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		09/01/2016	Paydown		82	82	83	82
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		09/01/2016	Paydown		292	292	295	294
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		09/01/2016	Paydown		994	994	1,003	999
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		09/01/2016	Paydown		203	203	202	202
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		09/01/2016	Paydown		547	547	545	545
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		09/01/2016	Paydown		497	497	514	507
3137A2-B3-4	FHMS K009 X1 1.578% 08/25/20		09/01/2016	Paydown		0	0	51,646	35,424
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		09/01/2016	Paydown		160,412	160,412	162,014	160,733
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2016	Paydown		438,082	438,082	464,366	476,208
3137AE-V7-7	FHLMC K703 A2 2.699% 05/25/18		09/01/2016	Paydown		44,923	44,923	45,371	45,036
3137AK-KD-2	FHMS K705 X1 1.866% 09/25/18		09/01/2016	Paydown		0	0	17,943	7,501
3137AL-6W-4	FHMS K706 X1 1.689% 10/25/18		09/01/2016	Paydown		0	0	186,707	78,896
3137AN-MP-7	FHR K707 X1 1.667% 01/25/47		09/01/2016	Paydown		0	0	13,949	6,084
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2016	Paydown		231,415	231,415	251,483	248,188
3137AP-PA-2	FHLMC K018 1.543% 01/25/22		09/01/2016	Paydown		0	0	13,586	8,599
3137AQ-VX-3	FHMS K709 X1 1.651% 03/25/19		09/01/2016	Paydown		0	0	39,808	18,991
3137AS-NK-6	FHMS K019 X1 1.837% 03/25/22		09/01/2016	Paydown		0	0	24,080	15,867
3137AV-XP-7	FHR K022 X1 1.397% 07/25/22		09/01/2016	Paydown		0	0	4,741	3,251
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2016	Paydown		214,518	214,518	199,820	203,017
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2016	Paydown		900,436	900,436	890,025	891,889
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2016	Paydown		2,987	2,987	2,964	2,966
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		09/01/2016	Paydown		35,908	35,908	36,548	36,537
3137BM-LD-6	FHMS K504 x1 0.329% 09/25/20		09/01/2016	Paydown		0	0	1,962	0
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		09/01/2016	Paydown		1,068	1,068	1,129	1,117
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		09/01/2016	Paydown		482	482	485	484
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		09/01/2016	Paydown		6,478	6,478	6,521	6,509
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		09/01/2016	Paydown		426	426	421	422
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		09/01/2016	Paydown		3,049	3,049	3,047	3,045
31384V-JY-9	FNMA # 534979 2.652% 04/01/30		09/01/2016	Paydown		1,924	1,924	1,906	1,773
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		09/01/2016	Paydown		3,280	3,280	3,294	3,289
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		09/01/2016	Paydown		180	180	178	178
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		09/01/2016	Paydown		282	282	279	279

1 CUSIP Identification	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)
3132WD-EG-5	0	0	0	0	0	14,322,375	0	0	0	17,218	04/01/2046	1
3132WD-EG-5	0	(2,147)	0	(2,147)	0	41,837	0	0	0	184	04/01/2046	1
31335G-LP-8	0	(2)	0	(2)	0	1,093	0	0	0	58	08/01/2025	1
31335G-LQ-6	0	5	0	5	0	486	0	0	0	23	08/01/2025	1
31335G-LZ-6	0	(3)	0	(3)	0	369	0	0	0	18	09/01/2025	1
31335G-NM-3	0	54	0	54	0	1,392	0	0	0	61	04/01/2026	1
31335P-GV-1	0	(1,766)	0	(1,766)	0	27,438	0	0	0	1,303	07/20/2023	1
3133T4-GF-7	0	6	0	6	0	4,231	0	0	0	60	03/25/2024	1
3133TA-ZY-1	0	(96)	0	(96)	0	5,160	0	0	0	235	08/25/2028	1
313401-E2-3	0	2	0	2	0	174	0	0	0	12	02/01/2018	1
313401-P8-8	0	0	0	0	0	123	0	0	0	8	07/01/2019	1
313401-V9-9	0	0	0	0	0	6	0	0	0	0	03/01/2020	1
31340Y-ER-6	0	7	0	7	0	2,976	0	0	0	196	10/15/2019	1
31349U-B5-6	0	(176)	0	(176)	0	2,689	0	0	0	44	11/01/2036	1
313614-3T-4	0	0	0	0	0	26	0	0	0	2	05/01/2020	1
313615-B2-1	0	1	0	1	0	47	0	0	0	3	06/01/2021	1
3136A2-W5-8	0	11	0	11	0	3,650	0	0	0	197	01/25/2021	1
3136A9-P8-5	0	3,304	0	3,304	0	297,407	0	0	0	5,098	02/25/2032	1
3136AB-ZN-6	0	7,425	0	7,425	0	215,171	0	0	0	3,245	02/25/2040	1
3136AH-SJ-0	0	(20,673)	0	(20,673)	0	1,056,556	0	0	0	25,232	03/25/2042	1
31371F-UR-1	0	4	0	4	0	1,058	0	0	0	52	03/01/2017	1
31371M-JC-2	0	(301)	0	(301)	0	19,045	0	0	0	813	10/01/2035	1
31371N-VM-4	0	(3,675)	0	(3,675)	0	120,689	0	0	0	4,116	05/01/2023	1
31373H-5C-6	0	(2)	0	(2)	0	354	0	0	0	20	11/01/2024	1
31373L-LB-1	0	(1)	0	(1)	0	82	0	0	0	5	11/01/2024	1
31373X-6S-5	0	(1)	0	(1)	0	292	0	0	0	16	06/01/2025	1
31374F-K7-3	0	(5)	0	(5)	0	994	0	0	0	50	06/01/2025	1
31374N-H7-0	0	1	0	1	0	203	0	0	0	10	08/01/2025	1
31374T-5N-5	0	3	0	3	0	547	0	0	0	28	09/01/2025	1
31379Q-YC-8	0	(9)	0	(9)	0	497	0	0	0	20	01/01/2023	1
3137A2-B3-4	0	(35,424)	0	(35,424)	0	0	0	0	0	7,164	08/25/2020	1
3137AB-FV-8	0	(321)	0	(321)	0	160,412	0	0	0	3,361	02/25/2018	1
3137AD-U9-6	0	(38,126)	0	(38,126)	0	438,082	0	0	0	13,235	12/15/2040	1
3137AE-V7-7	0	(113)	0	(113)	0	44,923	0	0	0	805	05/25/2018	1
3137AK-KD-2	0	(7,501)	0	(7,501)	0	0	0	0	0	2,301	09/25/2018	1
3137AL-6W-4	0	(78,896)	0	(78,896)	0	0	0	0	0	24,133	10/25/2018	1
3137AN-MP-7	0	(6,084)	0	(6,084)	0	0	0	0	0	1,740	01/25/2047	1
3137AN-QX-6	0	(16,773)	0	(16,773)	0	231,415	0	0	0	6,169	12/15/2040	1
3137AP-PA-2	0	(8,599)	0	(8,599)	0	0	0	0	0	1,297	01/25/2022	1
3137AQ-VX-3	0	(18,991)	0	(18,991)	0	0	0	0	0	5,019	03/25/2019	1
3137AS-NK-6	0	(16,135)	0	(16,135)	0	0	0	0	0	2,610	03/25/2022	1
3137AV-XP-7	0	(3,251)	0	(3,251)	0	0	0	0	0	481	07/25/2022	1
3137B1-ZD-7	0	11,501	0	11,501	0	214,518	0	0	0	2,213	07/15/2042	1
3137B2-DN-7	0	8,547	0	8,547	0	900,436	0	0	0	18,119	10/15/2040	1
3137BC-6T-0	0	21	0	21	0	2,987	0	0	0	70	05/15/2044	1
3137BH-U7-0	0	(629)	0	(629)	0	35,908	0	0	0	1,519	10/15/2024	1
3137BM-LD-6	0	(1,962)	0	(1,962)	0	0	0	0	0	386	09/25/2020	1
31380T-3B-5	0	(49)	0	(49)	0	1,068	0	0	0	49	09/01/2027	1
31380Y-P6-1	0	(2)	0	(2)	0	482	0	0	0	21	11/01/2028	1
31380Y-RM-4	0	(31)	0	(31)	0	6,478	0	0	0	280	12/01/2028	1
31382T-5C-9	0	5	0	5	0	426	0	0	0	19	05/01/2029	1
31384D-PA-4	0	4	0	4	0	3,049	0	0	0	152	11/01/2029	1
31384V-JY-9	0	152	0	152	0	1,924	0	0	0	32	04/01/2030	1
31384V-UL-4	0	(10)	0	(10)	0	3,280	0	0	0	167	05/01/2030	1
31384X-ZL-5	0	2	0	2	0	180	0	0	0	9	05/01/2030	1
31385B-Y9-0	0	3	0	3	0	282	0	0	0	14	05/01/2030	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)
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		09/01/2016	Paydown		28,662	28,662	28,681	28,667	0	(4)	0	(4)	0	28,662	0	0	0	1,239	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		09/01/2016	Paydown		17,729	17,729	17,733	17,724	0	5	0	5	0	17,729	0	0	0	849	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		09/01/2016	Paydown		7,343	7,343	7,358	7,353	0	(10)	0	(10)	0	7,343	0	0	0	289	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		09/01/2016	Paydown		1,984	1,984	2,147	2,080	0	(96)	0	(96)	0	1,984	0	0	0	91	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		09/01/2016	Paydown		10,403	10,403	10,450	10,438	0	(35)	0	(35)	0	10,403	0	0	0	486	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		09/01/2016	Paydown		434	434	432	432	0	3	0	3	0	434	0	0	0	19	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		09/01/2016	Paydown		1,256	1,256	1,249	1,249	0	7	0	7	0	1,256	0	0	0	54	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		09/01/2016	Paydown		24,511	24,511	25,422	25,296	0	(786)	0	(786)	0	24,511	0	0	0	1,027	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2016	Paydown		94,020	94,020	90,981	91,452	0	2,569	0	2,569	0	94,020	0	0	0	1,923	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2016	Paydown		238,028	238,028	238,205	238,081	0	(53)	0	(53)	0	238,028	0	0	0	4,859	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		09/01/2016	Paydown		458,146	458,146	464,087	463,620	0	(5,474)	0	(5,474)	0	458,146	0	0	0	11,143	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2016	Paydown		646,346	646,346	663,818	662,586	0	(16,240)	0	(16,240)	0	646,346	0	0	0	15,175	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2016	Paydown		377,492	377,492	396,366	395,898	0	(18,406)	0	(18,406)	0	377,492	0	0	0	9,571	09/01/2043	1
3138EQ-GE-6	FN #AL7396 2.444% 02/01/37		09/01/2016	Paydown		19,401	19,401	20,347	0	0	(946)	0	(946)	0	19,401	0	0	0	259	02/01/2037	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		09/01/2016	Paydown		136,898	136,898	128,277	130,235	0	6,663	0	6,663	0	136,898	0	0	0	2,268	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2016	Paydown		34,360	34,360	32,995	33,283	0	1,077	0	1,077	0	34,360	0	0	0	641	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		09/01/2016	Paydown		55,859	55,859	59,734	59,396	0	(3,537)	0	(3,537)	0	55,859	0	0	0	1,302	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		09/01/2016	Paydown		795,554	795,554	794,808	794,748	0	806	0	806	0	795,554	0	0	0	15,824	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2016	Paydown		191,644	191,644	204,939	203,793	0	(12,150)	0	(12,150)	0	191,644	0	0	0	4,527	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		09/01/2016	Paydown		71,136	71,136	76,071	75,650	0	(4,515)	0	(4,515)	0	71,136	0	0	0	1,659	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2016	Paydown		164,518	164,518	164,338	164,328	0	189	0	189	0	164,518	0	0	0	3,430	08/01/2033	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		09/01/2016	Paydown		606	606	606	606	0	0	0	0	0	606	0	0	0	28	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.969% 01/01/40		09/01/2016	Paydown		518	518	531	530	0	(13)	0	(13)	0	518	0	0	0	10	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		09/01/2016	Paydown		3,840	3,840	3,885	3,843	0	(3)	0	(3)	0	3,840	0	0	0	155	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2016	Paydown		28,353	28,353	25,686	27,052	0	1,301	0	1,301	0	28,353	0	0	0	1,037	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.766% 04/25/33		09/25/2016	Paydown		1,857	1,857	1,857	1,857	0	0	0	0	0	1,857	0	0	0	8	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2016	Paydown		51,218	51,218	58,004	56,249	0	(5,031)	0	(5,031)	0	51,218	0	0	0	1,932	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2016	Paydown		25,539	25,539	25,287	25,597	0	(58)	0	(58)	0	25,539	0	0	0	851	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2016	Paydown		111,252	111,252	103,344	107,575	0	3,677	0	3,677	0	111,252	0	0	0	4,161	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2016	Paydown		158,022	158,022	169,984	163,609	0	(5,587)	0	(5,587)	0	158,022	0	0	0	5,814	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2016	Paydown		185,077	185,077	205,985	210,420	0	(25,343)	0	(25,343)	0	185,077	0	0	0	6,904	01/25/2035	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		09/01/2016	Paydown		1,262,297	1,262,297	1,279,047	1,269,338	0	(7,041)	0	(7,041)	0	1,262,297	0	0	0	37,577	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		09/01/2016	Paydown		281,611	281,611	288,476	284,308	0	(2,697)	0	(2,697)	0	281,611	0	0	0	9,463	02/15/2034	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2016	Paydown		128,539	128,539	124,767	126,826	0	1,713	0	1,713	0	128,539	0	0	0	4,473	04/15/2033	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2016	Paydown		308,521	308,521	335,324	348,063	0	(39,542)	0	(39,542)	0	308,521	0	0	0	9,798	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2016	Paydown		77,908	77,908	81,329	79,569	0	(1,661)	0	(1,661)	0	77,908	0	0	0	2,082	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		09/01/2016	Paydown		98,854	98,854	112,152	112,868	0	(14,014)	0	(14,014)	0	98,854	0	0	0	3,963	05/15/2036	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		09/01/2016	Paydown		763,779	763,779	799,581	765,063	0	(1,284)	0	(1,284)	0	763,779	0	0	0	26,054	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2016	Paydown		182,209	182,209	201,682	192,092	0	(9,883)	0	(9,883)	0	182,209	0	0	0	6,087	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2016	Paydown		406,699	406,699	412,673	408,893	0	(2,194)	0	(2,194)	0	406,699	0	0	0	9,515	03/25/2037	1
31397U-PE-3	FNA 2011-M1 A2 3.607% 06/25/21		09/01/2016	Paydown		1,460,260	1,460,260	1,452,959	1,454,927	0	5,333	0	5,333	0	1,460,260	0	0	0	84,163	06/25/2021	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		09/01/2016	Paydown		107,594	107,594	111,700	109,376	0	(1,783)	0	(1,783)	0	107,594	0	0	0	3,739	07/25/2019	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2016	Paydown		90,821	90,821	86,876	89,028	0	1,793	0	1,793	0	90,821	0	0	0	2,417	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		09/01/2016	Paydown		110,701	110,701	111,185	110,744	0	(43)	0	(43)	0	110,701	0	0	0	3,297	09/15/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		09/01/2016	Paydown		230,041	230,041	229,537	229,596	0	444	0	444	0	230,041	0	0	0	6,937	10/15/2029	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2016	Paydown		534,464	534,464	562,356	545,308	0	(10,844)	0	(10,844)	0	534,464	0	0	0	13,994	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2016	Paydown		233,206	233,206	223,149	228,863	0	4,344	0	4,344	0	233,206	0	0	0	6,276	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		09/01/2016	Paydown		153,896	153,896	146,694	150,651	0	3,245	0	3,245	0	153,896	0	0	0	4,159	03/25/2025	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		09/01/2016	Paydown		96,911	96,911	95,518	96,219	0	693	0	693	0	96,911	0	0	0	2,575	05/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		09/01/2016	Paydown		758,876	758,876	749,390	754,345	0	4,531	0	4,531	0	758,876	0	0	0	20,237	03/15/2025	1
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		09/01/2016	Paydown		254,810	254,810	242,547	250,047	0	4,762	0	4,762	0	254,810	0	0	0	6,822	02/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2016	Paydown		268,005	268,005	254,270	262,194	0	5,811	0	5,811	0	268,005	0	0	0	7,122	02/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		09/01/2016	Paydown		49,844	49,844	49,081	49,147	0	698	0	698	0	49,844	0	0	0	2,008	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2016	Paydown		2,883	2,883	2,853	2,855	0	28	0	28	0	2,883	0	0	0	106	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		09/01/2016	Paydown		10,870	10,870	11,791	11,411	0	(541)	0	(541)	0	10,870	0	0	0	433	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		09/01/2016	Paydown		1,010	1,010	1,017	1,016	0	(7)	0	(7)	0	1,010	0	0	0	37	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.754% 07/01/34		09/01/2016	Paydown		8,264	8,264	8,347	8,336	0	(72)	0	(72)	0	8,264	0	0	0	149	07/01/2034	1
31404V-AB-4	FNMA #779502 2.822% 06/01/34		09/01/2016	Paydown		27,235	27,235	27,473	27,447	0	(212)	0	(212)	0	27,235	0	0	0	449	06/01/2034	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)
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		09/01/2016	Paydown		5,800	5,800	5,911	5,836	0	(36)	0	(36)	0	5,800	0	0	0	207	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		09/01/2016	Paydown		831	831	845	843	0	(13)	0	(13)	0	831	0	0	0	31	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		09/01/2016	Paydown		35,560	35,560	36,180	36,104	0	(543)	0	(543)	0	35,560	0	0	0	1,454	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2016	Paydown		1,850	1,850	1,882	1,878	0	(28)	0	(28)	0	1,850	0	0	0	68	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		09/01/2016	Paydown		74,381	74,381	75,677	75,517	0	(1,136)	0	(1,136)	0	74,381	0	0	0	2,445	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2016	Paydown		34,555	34,555	35,158	35,083	0	(528)	0	(528)	0	34,555	0	0	0	1,118	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.461% 01/01/35		09/01/2016	Paydown		722	722	725	724	0	(2)	0	(2)	0	722	0	0	0	12	01/01/2035	1
31406N-YU-2	FNMA 815323 2.452% 01/01/35		09/01/2016	Paydown		12,354	12,354	12,887	0	0	(533)	0	(533)	0	12,354	0	0	0	138	01/01/2035	1
31407S-LU-4	FNMA # 839239 3.194% 09/01/35		09/01/2016	Paydown		2,292	2,292	2,428	2,417	0	(125)	0	(125)	0	2,292	0	0	0	44	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.546% 01/01/37		09/01/2016	Paydown		140	140	139	127	0	13	0	13	0	140	0	0	0	2	01/01/2037	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		07/01/2016	INTL FCSTONE FINANCIAL INC		15,405,699	14,616,629	15,405,699	0	0	0	0	0	0	15,405,699	0	0	0	18,474	06/01/2046	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		09/01/2016	Paydown		319,098	319,098	336,325	0	0	(17,226)	0	(17,226)	0	319,098	0	0	0	994	06/01/2046	1
31412E-CK-0	FNMA # 922674 3.045% 04/01/36		09/01/2016	Paydown		2,990	2,990	3,135	3,125	0	(136)	0	(136)	0	2,990	0	0	0	56	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		09/01/2016	Paydown		10,487	10,487	10,544	10,538	0	(51)	0	(51)	0	10,487	0	0	0	350	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2016	Paydown		37,497	37,497	39,137	38,687	0	(1,191)	0	(1,191)	0	37,497	0	0	0	1,321	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		09/01/2016	Paydown		67,454	67,454	70,405	69,527	0	(2,074)	0	(2,074)	0	67,454	0	0	0	2,255	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2016	Paydown		5,373	5,373	5,476	5,469	0	(95)	0	(95)	0	5,373	0	0	0	197	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		09/01/2016	Paydown		4,832	4,832	5,044	4,982	0	(149)	0	(149)	0	4,832	0	0	0	161	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2016	Paydown		6,912	6,912	7,320	7,215	0	(303)	0	(303)	0	6,912	0	0	0	182	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2016	Paydown		230,535	230,535	234,209	233,347	0	(2,812)	0	(2,812)	0	230,535	0	0	0	5,322	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2016	Paydown		115,951	115,951	117,926	117,367	0	(1,416)	0	(1,416)	0	115,951	0	0	0	3,428	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2016	Paydown		857,199	857,199	851,574	851,876	0	5,323	0	5,323	0	857,199	0	0	0	17,071	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		09/01/2016	Paydown		1,297,715	1,297,715	1,296,949	1,296,801	0	914	0	914	0	1,297,715	0	0	0	26,153	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2016	Paydown		1,649,620	1,649,620	1,646,527	1,646,507	0	3,113	0	3,113	0	1,649,620	0	0	0	34,077	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		09/01/2016	Paydown		242,506	242,506	259,330	257,889	0	(15,383)	0	(15,383)	0	242,506	0	0	0	6,119	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2016	Paydown		161,826	161,826	161,674	161,661	0	164	0	164	0	161,826	0	0	0	3,247	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2016	Paydown		160,526	160,526	163,987	163,058	0	(2,532)	0	(2,532)	0	160,526	0	0	0	4,362	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2016	Paydown		411,471	411,471	414,943	413,874	0	(2,403)	0	(2,403)	0	411,471	0	0	0	11,088	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		09/01/2016	Paydown		76,277	76,277	77,231	76,939	0	(662)	0	(662)	0	76,277	0	0	0	2,311	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2016	Paydown		108,584	108,584	111,706	110,881	0	(2,297)	0	(2,297)	0	108,584	0	0	0	3,289	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2016	Paydown		338,629	338,629	348,153	347,613	0	(8,984)	0	(8,984)	0	338,629	0	0	0	7,946	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		09/01/2016	Paydown		1,103,919	1,103,919	1,101,504	1,101,514	0	2,405	0	2,405	0	1,103,919	0	0	0	21,983	10/01/2033	1
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		09/01/2016	Paydown		495,759	495,759	502,808	0	0	(7,049)	0	(7,049)	0	495,759	0	0	0	2,855	06/01/2046	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2016	Paydown		244,340	244,340	258,007	252,891	0	(8,552)	0	(8,552)	0	244,340	0	0	0	9,090	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		09/01/2016	Paydown		9,168	9,168	9,575	9,408	0	(240)	0	(240)	0	9,168	0	0	0	243	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2016	Paydown		117,165	117,165	119,179	118,708	0	(1,543)	0	(1,543)	0	117,165	0	0	0	2,669	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2016	Redemption 100.0000		324,034	324,034	324,034	324,034	0	0	0	0	0	324,034	0	0	0	5,632	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2016	Redemption 100.0000		153,460	153,460	153,460	153,460	0	0	0	0	0	153,460	0	0	0	2,793	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/01/2016	Redemption 100.0000		78,123	78,123	78,123	78,123	0	0	0	0	0	78,123	0	0	0	1,595	01/01/2036	1FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		08/15/2016	Redemption 100.0000		100,000	100,000	103,712	102,412	0	(2,412)	0	(2,412)	0	100,000	0	0	0	4,769	07/01/2033	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		09/01/2016	Redemption 100.0000		205,067	205,067	206,092	0	0	(1,025)	0	(1,025)	0	205,067	0	0	0	2,111	12/01/2034	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		09/01/2016	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	8,700	12/01/2018	1FE
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		09/29/2016	Call 104.4496		1,880,093	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	80,093	80,093	50,288	06/01/2022	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		09/01/2016	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	722	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/01/2016	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	34,070	09/01/2019	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		09/01/2016	Redemption 100.0000		254,363	254,363	254,363	0	0	0	0	0	0	254,363	0	0	0	3,009	09/01/2037	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2016	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	768	09/01/2041	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		09/01/2016	Redemption 100.0000		138,179	138,179	138,179	138,179	0	0	0	0	0	138,179	0	0	0	2,974	09/01/2035	1FE
709193-LX-2	PENNSYLVANIA ST INDL DEV AUTH 1.635% 07/01/16		07/01/2016	Maturity		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	2,861	07/01/2016	1FE
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		09/01/2016	Redemption 100.0000		570,000	570,000	570,000	0	0	0	0	0	0	570,000	0	0	0	7,998	03/01/2039	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		09/25/2016	Redemption 100.0000		94,118	94,118	94,118	94,118	0	0	0	0	0	94,118	0	0	0	2,285	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2016	Redemption 100.0000		204,077	204,077	204,077	204,077	0	0	0	0	0	204,077	0	0	0	5,616	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		09/01/2016	Redemption 100.0000		608,564	608,564	608,564	608,564	0	0	0	0	0	608,564	0	0	0	13,733	10/25/2037	1FE
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		08/01/2016	Redemption 100.0000		197,453	197,453	197,453	197,453	0	0	0	0	0	197,453	0	0	0	3,768	06/25/2042	1FE
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		09/01/2016	Redemption 100.0000		344,723	344,723	344,723	0	0	0	0	0	0	344,723	0	0	0	1,241	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2016	Redemption 100.0000		238,325	238,325	238,325	238,325	0	0	0	0	0	238,325	0	0	0	4,525	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						78,881,329	77,142,603	79,626,646	34,291,415	0	(616,229)	0	(616,229)	0	78,778,384	0	102,945	102,945	1,045,036	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2016	Paydown		73,229	73,229	63,160	65,318	0	7,911	0	7,911	0	73,229	0	0	0	2,534	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2016	Paydown		29,073	29,073	23,281	22,139	0	6,933	0	6,933	0	29,073	0	0	0	1,535	12/25/2031	1FM
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		09/01/2016	Paydown		36,839	36,839	36,824	36,883	0	(43)	0	(43)	0	36,839	0	0	0	1,606	04/25/2031	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		09/01/2016	Paydown		611,001	611,001	619,021	619,091	0	(8,090)	0	(8,090)	0	611,001	0	0	0	12,608	03/25/2045	1FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		09/01/2016	Paydown		895,223	895,223	912,848	912,298	0	(17,074)	0	(17,074)	0	895,223	0	0	0	18,538	04/25/2045	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2016	Paydown		477,717	477,717	486,823	0	0	(9,106)	0	(9,106)	0	477,717	0	0	0	5,662	07/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		09/01/2016	Paydown		587,868	587,868	598,156	598,543	0	(10,674)	0	(10,674)	0	587,868	0	0	0	13,826	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2016	Paydown		940,445	940,445	952,788	0	0	(12,343)	0	(12,343)	0	940,445	0	0	0	19,719	12/25/2045	1FE
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		09/01/2016	Paydown		229,008	229,008	232,443	0	0	(3,435)	0	(3,435)	0	229,008	0	0	0	668	08/25/2046	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2016	Paydown		96,421	116,528	98,599	99,925	0	(3,504)	0	(3,504)	0	96,421	0	0	0	4,825	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2016	Paydown		111,436	120,054	109,084	109,570	0	1,866	0	1,866	0	111,436	0	0	0	4,570	09/25/2037	1FM
023135-AJ-5	AMAZON.COM INC 2.500% 11/29/22		09/27/2016	MORGAN STANLEY FIXED INC		3,099,390	3,000,000	2,822,790	2,845,587	0	15,015	0	15,015	0	2,860,602	0	238,788	238,788	62,708	11/29/2022	1FE
02360X-AJ-6	AMERENENERGY GENERATING 7.950% 06/01/32		09/06/2016	BANK of AMERICA SEC		1,347,500	3,500,000	2,870,000	2,897,114	0	10,071	0	10,071	0	2,907,185	0	(1,559,685)	(1,559,685)	214,871	06/01/2032	5FE
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		09/12/2016	Paydown		46,880	46,880	46,877	46,867	0	13	0	13	0	46,880	0	0	0	611	09/12/2019	1FE
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		08/10/2016	Paydown		12,972	12,972	12,972	12,970	0	1	0	1	0	12,972	0	0	0	101	07/10/2018	1FE
025816-AW-9	AMERICAN EXPRESS CO 5.500% 09/12/16		09/12/2016	Maturity		1,000,000	1,000,000	994,910	999,457	0	543	0	543	0	1,000,000	0	0	0	55,000	09/12/2016	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2016	Paydown		260,792	260,792	260,018	251,424	0	9,368	0	9,368	0	260,792	0	0	0	8,743	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2016	Paydown		26,233	26,233	26,232	26,224	0	9	0	9	0	26,233	0	0	0	644	10/17/2036	1FE
02665W-BE-0	AMERICAN HONDA FINANCE 1.200% 07/12/19		07/08/2016	Various		199,950	200,000	199,800	0	0	0	0	0	0	199,800	0	150	150	5	07/12/2019	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2016	Paydown		29,161	29,161	29,160	29,157	0	4	0	4	0	29,161	0	0	0	668	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/17/2016	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		09/08/2016	Paydown		6,363,534	6,363,534	6,479,977	6,448,213	0	(84,679)	0	(84,679)	0	6,363,534	0	0	0	157,081	04/09/2018	1FE
03064J-AD-7	AMCAR 2013-2 B 1.190% 05/08/18		08/08/2016	Paydown		49,536	49,536	49,528	49,530	0	6	0	6	0	49,536	0	0	0	366	05/08/2018	1FE
03064J-AE-5	AMCAR 2013-2 C 1.790% 03/08/19		09/08/2016	Paydown		25,637	25,637	25,689	0	0	(52)	0	(52)	0	25,637	0	0	0	73	03/08/2019	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		09/08/2016	Paydown		2,257,430	2,257,430	2,257,430	0	0	0	0	0	0	2,257,430	0	0	0	6,542	04/10/2017	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		07/08/2016	Redemption 100.0000		1,104,112	1,104,112	1,104,112	0	0	0	0	0	0	1,104,112	0	0	0	2,118	04/10/2017	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		09/23/2016	MORGAN STANLEY FIXED INC		5,354,000	5,000,000	4,991,650	0	0	319	0	319	0	4,991,969	0	362,031	362,031	123,188	02/01/2026	1FE
037833-CB-4	APPLE INC 1.100% 08/02/19		07/29/2016	Various		549,704	550,000	549,450	0	0	0	0	0	0	549,450	0	254	254	0	08/02/2019	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		07/29/2016	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	976	10/30/2045	2AM
04364F-AB-4	ACER 2015-1A A2 1.150% 07/10/17		08/10/2016	Paydown		43,640	43,640	43,639	38,407	0	5,234	0	5,234	0	43,640	0	0	0	351	07/10/2017	1FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		09/27/2016	Paydown		2,302,085	2,302,085	2,302,085	0	0	0	0	0	0	2,302,085	0	0	0	6,318	04/10/2017	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		07/10/2016	Paydown		244,665	244,665	244,665	244,665	0	0	0	0	0	244,665	0	0	0	1,448	11/10/2016	1FE
05348E-AL-3	AVALONBAY COMMUNITIES 5.750% 09/15/16		09/15/2016	Maturity		750,000	750,000	706,830	745,407	0	4,593	0	4,593	0	750,000	0	0	0	43,125	09/15/2016	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)
05348E-AM-1	AVALONBAY COMMUNITIES 5.700% 03/15/17		09/08/2016	BROWNSTONE INV GROUP,LLC		204,514	200,000	204,610	0	0	(146)	0	(146)	0	204,464	0	50	50	5,637	03/15/2017	1FE
05525R-AA-3	BAMLL 2014-FRR7 A 2.796% 10/26/44		09/26/2016	Paydown		50,479	50,479	49,564	0	0	915	0	915	0	50,479	0	0	0	582	10/26/2044	2AM
05525T-AC-5	BAMLL 2014-FRR9 B 4.476% 12/26/46		09/25/2016	Paydown		666,984	666,984	665,316	0	0	1,667	0	1,667	0	666,984	0	0	0	3,006	12/26/2046	3FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2016	Paydown		532,526	532,526	523,725	525,930	0	6,596	0	6,596	0	532,526	0	0	0	9,944	03/10/2033	1FM
057224-BC-0	BAKER HUGHES INC 3.200% 08/15/21		08/23/2016	WELLS FARGO		596,838	571,000	569,894	570,285	0	84	0	84	0	570,370	0	26,468	26,468	18,830	08/15/2021	2FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2016	Paydown		87,211	87,211	65,150	63,416	0	23,795	0	23,795	0	87,211	0	0	0	2,323	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2016	Paydown		1,620	1,620	1,615	1,615	0	5	0	5	0	1,620	0	0	0	60	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2016	Paydown		58,391	58,391	55,125	57,133	0	1,258	0	1,258	0	58,391	0	0	0	2,140	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2016	Paydown		203,082	203,082	198,846	200,861	0	2,222	0	2,222	0	203,082	0	0	0	8,014	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2016	Paydown		32,142	32,142	30,585	31,318	0	824	0	824	0	32,142	0	0	0	1,119	08/25/2035	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2016	Paydown		2,231,522	2,231,522	2,131,975	2,172,600	0	58,922	0	58,922	0	2,231,522	0	0	0	91,664	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		09/01/2016	Paydown		1,142,663	1,142,663	1,108,830	1,130,438	0	12,225	0	12,225	0	1,142,663	0	0	0	39,989	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		09/01/2016	Paydown		38,991	54,376	44,588	48,037	0	(9,046)	0	(9,046)	0	38,991	0	0	0	1,989	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2016	Paydown		64,160	86,628	79,950	82,258	0	(18,098)	0	(18,098)	0	64,160	0	0	0	3,164	03/25/2035	3FM
05948K-ZB-8	BOAA 2005-4 CB2 1.046% 05/25/35		09/01/2016	Paydown		70,574	77,329	59,543	55,063	0	15,511	0	15,511	0	70,574	0	0	0	619	03/25/2035	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2016	Paydown		171,378	179,744	175,610	175,610	0	(4,232)	0	(4,232)	0	171,378	0	0	0	6,931	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		09/01/2016	Paydown		124,194	126,512	119,616	121,430	0	2,764	0	2,764	0	124,194	0	0	0	2,472	01/25/2036	2FM
05950P-AJ-2	BAFC 2006-H 3A2 2.836% 09/20/46		09/01/2016	Paydown		319,544	322,803	273,781	288,281	0	31,263	0	31,263	0	319,544	0	0	0	5,365	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2016	Paydown		390,124	390,124	326,617	355,626	0	34,499	0	34,499	0	390,124	0	0	0	13,954	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2016	Paydown		101,559	153,713	140,337	153,502	0	(51,943)	0	(51,943)	0	101,559	0	0	0	6,139	01/25/2037	4FM
060505-CL-6	BANK OF AMERICA CORP 5.750% 08/15/16		08/15/2016	Maturity		200,000	200,000	204,012	0	0	(4,012)	0	(4,012)	0	200,000	0	0	0	5,750	08/15/2016	2FE
06054M-AF-0	BACM 2016-UB10 XA 2.013% 06/15/49		07/01/2016	Paydown		0	0	1,943	0	0	(1,943)	0	(1,943)	0	0	0	0	0	25	06/15/2049	1FE
06054M-AF-0	BACM 2016-UB10 XA 2.013% 06/15/49		08/01/2016	Redemption 0.0000		0	0	1,748	0	0	(1,748)	0	(1,748)	0	0	0	0	0	47	06/15/2049	1FE
073247-BL-1	BAYV 2004-C M1 1.521% 05/28/44		09/30/2016	Paydown		19,078	19,078	19,048	19,049	0	29	0	29	0	19,078	0	0	0	177	05/28/2044	1FM
07325N-AC-6	BAYV 2004-D M1 1.176% 08/28/44		09/29/2016	Paydown		32,264	32,264	32,284	32,264	0	0	0	0	0	32,264	0	0	0	228	08/28/2044	1FM
07330N-AC-9	BRANCH BANKING & TRUST 1.450% 10/03/16		09/01/2016	Redemption 100.0000		200,000	200,000	201,224	200,932	0	(932)	0	(932)	0	200,000	0	0	0	2,650	10/03/2016	1FE
07384M-TM-4	BSARM 2003-1 5A1 2.471% 04/25/33		09/01/2016	Paydown		2,708	2,708	2,704	2,707	0	1	0	1	0	2,708	0	0	0	46	04/25/2033	1FM
073879-JM-1	BSABS 2004-B01 M2 1.196% 10/25/34		09/25/2016	Paydown		61,285	61,285	61,122	61,159	0	127	0	127	0	61,285	0	0	0	495	10/25/2034	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		09/01/2016	Paydown		6,971,031	6,971,031	7,500,091	7,038,436	0	(67,405)	0	(67,405)	0	6,971,031	0	0	0	256,610	10/12/2041	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		09/01/2016	Paydown		265,666	265,666	295,989	271,831	0	(6,165)	0	(6,165)	0	265,666	0	0	0	10,586	01/12/2045	1FM
084664-CK-5	BERKSHIRE HATHAWAY INC 1.300% 08/15/19		08/08/2016	JEFFERIES & CO		349,867	350,000	349,661	0	0	0	0	0	0	349,661	0	207	207	0	08/15/2019	1FE
084670-BS-6	BERKSHIRE HATHAWAY INC DEL 3.125% 03/15/26		09/26/2016	CITIGROUP GLOBAL MKTS		4,215,400	4,000,000	3,996,240	0	0	139	0	139	0	3,996,379	0	219,021	219,021	67,361	03/15/2026	1FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		09/15/2016	Paydown		26,010	26,010	25,894	25,900	0	111	0	111	0	26,010	0	0	0	497	12/15/2022	1FE
10513K-AA-2	BBT 5.625% 09/15/16		09/15/2016	Maturity		4,300,000	4,300,000	4,455,101	4,438,284	0	(138,284)	0	(138,284)	0	4,300,000	0	0	0	241,875	09/15/2016	1FE
120569-AA-6	BUNGE NA FINANCE LP 5.900% 04/01/17		07/12/2016	BROWNSTONE INV GROUP,LLC		206,222	200,000	208,094	0	0	(2,377)	0	(2,377)	0	205,717	0	505	505	9,309	04/01/2017	2FE
124857-AN-3	CBS 4.600% 01/15/45		09/20/2016	CITIGROUP GLOBAL MKTS		9,357,374	9,230,000	8,000,749	0	0	11,146	0	11,146	0	8,011,895	0	1,345,479	1,345,479	292,488	01/15/2045	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		09/01/2016	Paydown		208,561	208,561	208,555	205,219	0	3,342	0	3,342	0	208,561	0	0	0	5,836	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		09/01/2016	Paydown		110,150	110,150	90,323	98,712	0	11,439	0	11,439	0	110,150	0	0	0	3,123	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		09/01/2016	Paydown		1,593	1,593	991	813	0	780	0	780	0	1,593	0	0	0	25	01/25/2037	1FM
12498S-AA-0	CBASS 2006-SC1 A 0.464% 05/25/36		09/25/2016	Paydown		28,023	28,023	27,112	27,240	0	783	0	783	0	28,023	0	0	0	136	05/25/2036	1FE
12508F-AG-3	CDGJ 2014-BXCH DPA 3.531% 12/15/16		09/15/2016	Paydown		161,071	161,071	161,071	161,071	0	0	0	0	0	161,071	0	0	0	3,834	12/15/2016	1FM
12532L-AU-9	CGGS 2016-RNDB AFL 2.174% 02/15/33		09/15/2016	Paydown		2,188,875	2,188,875	2,188,875	0	0	0	0	0	0	2,188,875	0	0	0	21,664	02/15/2033	1FE
12532L-AW-5	CGGS 2016-RNDB BFL 2.824% 02/15/33		09/15/2016	Paydown		345,612	345,612	345,612	0	0	0	0	0	0	345,612	0	0	0	4,475	02/15/2033	1FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2016	Paydown		13,632	14,265	6,896	4,810	0	8,822	0	8,822	0	13,632	0	0	0	167	02/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2016	Paydown		197,084	197,084	196,973	196,957	0	127	0	127	0	197,084	0	0	0	8,115	11/15/2019	4AM
12592A-AA-4	COMM 2014-SAVA A 1.681% 06/15/34		09/15/2016	Paydown		159,164	159,164	159,164	159,164	0	0	0	0	0	159,164	0	0	0	1,928	06/15/2034	1FM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		09/01/2016	Paydown		161,234	161,234	161,814	161,309	0	(75)	0	(75)	0	161,234	0	0	0	4,100	07/10/2046	1FM
12626P-AG-8	CRH AMERICA INC 6.000% 09/30/16		09/30/2016	Maturity		13,850,000	13,850,000	13,449,699	13,453,648	0	37,266	0	37,266	0	13,850,000	0	0	0	831,000	09/30/2016	2FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2016	Paydown		227,792	227,792	126,778	126,582	0	101,211	0	101,211	0	227,792	0	0	0	5,091	11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2016	Paydown		146,310	146,310	100,724	97,106	0	49,204	0	49,204	0	146,310	0	0	0	4,426	12/25/2036	1FM
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		09/01/2016	Paydown		15,617	15,617	15,739	15,717	0	(101)	0	(101)	0	15,617	0	0	0	351	02/25/2042	1FM
12646W-AS-3	CSMC 2013-IVR2 B2 3.443% 04/25/43		09/01/2016	Paydown		38,757	38,757	37,363	0	0	1,394	0	1,394	0	38,757	0	0	0	527	04/25/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2016	Paydown		244,486	244,486	243,932	243,911	0	575	0	575	0	244,486	0	0	0	4,823	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 4.003% 10/25/44		09/01/2016	Paydown		14,479	14,479	14,963	0	0	(484)	0	(484)	0	14,479	0	0	0	145	10/25/2044	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2016	Paydown		640,998	640,998	641,649	641,778	0	(780)	0	(780)	0	640,998	0	0	0	13,439	12/25/2044	1FM
126673-NV-0	CWL 2004-12 MV3 1.536% 03/25/35		09/25/2016	Paydown		13,656	13,656	13,615	13,625	0	31	0	31	0	13,656	0	0	0	131	03/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2016	Paydown		94,668	94,668	89,780	92,366	0	2,303	0	2,303	0	94,668	0	0	0	3,559	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2016	Paydown		56,729	56,729	50,064	50,619	0	6,110	0	6,110	0	56,729	0	0	0	1,974	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2016	Paydown		89,443	89,443	87,794	88,576	0	868	0	868	0	89,443	0	0	0	3,274	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2016	Paydown		331,917	331,917	334,406	332,531	0	(614)	0	(614)	0	331,917	0	0	0	11,092	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2016	Paydown		179,802	190,332	177,665	177,923	0	1,879	0	1,879	0	179,802	0	0	0	6,675	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2016	Paydown		198,978	198,978	191,082	189,717	0	9,261	0	9,261	0	198,978	0	0	0	7,181	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2016	Paydown		222,468	222,468	215,603	219,112	0	3,357	0	3,357	0	222,468	0	0	0	8,190	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2016	Paydown		100,614	104,666	94,677	94,488	0	6,127	0	6,127	0	100,614	0	0	0	3,551	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2016	Paydown		74,638	74,638	69,952	68,600	0	6,038	0	6,038	0	74,638	0	0	0	2,861	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2016	Paydown		122,601	144,006	131,205	132,111	0	(9,510)	0	(9,510)	0	122,601	0	0	0	4,833	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2016	Paydown		249,792	249,792	231,058	238,890	0	10,902	0	10,902	0	249,792	0	0	0	9,386	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2016	Paydown		167,478	205,708	192,645	194,925	0	(27,447)	0	(27,447)	0	167,478	0	0	0	7,641	10/25/2035	1FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2016	Paydown		115,086	150,737	122,413	120,903	0	(5,817)	0	(5,817)	0	115,086	0	0	0	5,364	05/25/2036	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2016	Paydown		25,400	25,400	17,582	17,485	0	7,915	0	7,915	0	25,400	0	0	0	969	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2016	Paydown		327,176	327,176	310,367	313,097	0	14,079	0	14,079	0	327,176	0	0	0	12,212	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2016	Paydown		79,577	82,383	77,404	76,539	0	3,037	0	3,037	0	79,577	0	0	0	2,880	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2016	Paydown		48,418	50,126	47,152	46,623	0	1,796	0	1,796	0	48,418	0	0	0	1,753	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2016	Paydown		7,444	7,444	7,410	7,413	0	31	0	31	0	7,444	0	0	0	260	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2016	Paydown		99,900	99,900	93,788	97,024	0	2,876	0	2,876	0	99,900	0	0	0	3,380	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2016	Paydown		178,673	178,673	165,417	165,417	0	13,256	0	13,256	0	178,673	0	0	0	6,439	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2016	Paydown		172,260	172,260	106,544	53,322	0	118,938	0	118,938	0	172,260	0	0	0	6,405	11/25/2036	1FM
127055-AK-7	CABOT CORP 3.400% 09/15/26		09/08/2016	J P MORGAN SEC FIXED INC		3,011,970	3,000,000	2,995,470	0	0	0	0	0	0	2,995,470	0	16,500	16,500	0	09/15/2026	2FE
13056L-AC-3	CRART 2014-3 A3 1.090% 11/15/18		09/15/2016	Paydown		49,865	49,865	49,701	49,707	0	158	0	158	0	49,865	0	0	0	362	11/15/2018	1FE
14040H-AN-5	CAPITAL ONE FINANCIAL CORP 6.150% 09/01/16		09/01/2016	Maturity		200,000	200,000	204,040	0	0	(4,040)	0	(4,040)	0	200,000	0	0	0	6,150	09/01/2016	2FE
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.460% 12/17/18		09/15/2016	Paydown		15,487	15,487	15,485	15,486	0	1	0	1	0	15,487	0	0	0	151	12/17/2018	1FE
14366X-AA-4	CNART 2015-1A A 1.690% 01/15/20		09/15/2016	Paydown		46,916	46,916	46,916	46,916	0	0	0	0	0	46,916	0	0	0	527	01/15/2020	1FE
144531-CK-4	CARR 2005-OPT2 M2 1.121% 05/25/35		09/25/2016	Paydown		35,469	35,469	35,381	35,402	0	67	0	67	0	35,469	0	0	0	266	05/25/2035	1FM
147446-AR-9	CASE NEW HOLLAND INC 7.875% 12/01/17		08/22/2016	TENDER OFFER		5,168,577	4,782,000	5,224,335	4,934,697	0	(50,271)	0	(50,271)	0	4,884,426	0	284,151	284,151	273,022	12/01/2017	3FE
149123-BM-2	CATERPILLAR INC 5.700% 08/15/16		08/15/2016	Maturity		1,000,000	1,000,000	1,007,280	1,000,651	0	(651)	0	(651)	0	1,000,000	0	0	0	57,000	08/15/2016	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		09/10/2016	Paydown		42,386	42,386	42,366	42,446	0	(60)	0	(60)	0	42,386	0	0	0	574	12/10/2023	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		09/01/2016	Paydown		506,610	506,610	506,297	500,851	0	5,759	0	5,759	0	506,610	0	0	0	18,816	02/18/2035	1FM
152314-MV-9	CXHE 2005-B AF5 5.310% 03/25/35		09/01/2016	Paydown		1,259,609	1,259,609	1,079,327	1,243,945	0	15,664	0	15,664	0	1,259,609	0	0	0	49,522	03/25/2035	1FM
172967-KS-9	CITIGROUP 2.050% 06/07/19		07/11/2016	MORGAN STANLEY FIXED INC		176,332	175,000	174,909	0	0	1	0	1	0	174,910	0	1,421	1,421	349	06/07/2019	2FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2016	Paydown		6	11,597	5,259	5,261	0	(5,255)	0	(5,255)	0	6	0	0	0	177	11/25/2036	5FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		09/01/2016	Paydown		199,521	199,521	199,513	195,576	0	3,945	0	3,945	0	199,521	0	0	0	7,227	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2016	Paydown		611,617	611,617	601,155	538,140	0	9,272	0	9,272	0	611,617	0	0	0	13,785	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2016	Paydown		587,761	587,761	594,190	594,254	0	(6,493)	0	(6,493)	0	587,761	0	0	0	13,789	06/25/2044	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		09/01/2016	Paydown		665,225	665,225	674,175	674,010	0	(8,785)	0	(8,785)	0	665,225	0	0	0	15,925	02/01/2030	1FM
18911M-AD-3	CLOUD PEAK ENRGY 8.500% 12/15/19		08/31/2016	JEFFERIES & CO		1,015,151	1,621,000	1,612,874	1,616,805	0	367	0	367	0	1,617,173	0	(602,021)	(602,021)	99,894	12/15/2019	5FE
195889-AA-8	COLONIAL REALTY 6.050% 09/01/16		09/01/2016	Maturity		2,815,000	2,815,000	2,818,040	2,815,008	0	(8)	0	(8)	0	2,815,000	0	0	0	170,308	09/01/2016	2FE
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		09/19/2016	WELLS FARGO		5,003,179	4,652,000	4,553,751	0	0	2,958	0	2,958	0	4,556,709	0	446,470	446,470	169,217	06/01/2025	2FE
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		09/01/2016	Paydown		11,121,915	11,121,915	10,905,703	11,086,146	0	35,769	0	35,769	0	11,121,915	0	0	0	433,783	12/10/2046	1FM
20173Q-AE-1	GCCFC 2007-GG9 A4 5.444% 03/10/39		09/01/2016	Paydown		3,386,912	3,386,912	3,396,835	3,384,125	0	2,787	0	2,787	0	3,386,912	0	0	0	132,997	03/10/2039	1FM
202795-HN-3	COMMONWEALTH EDISON 5.950% 08/15/16		08/15/2016	Maturity		4,000,000	4,000,000	3,994,480	3,999,219	0	781	0	781	0	4,000,000	0	0	0	238,000	08/15/2016	1FE
20451P-KN-5	COMPASS BANK 2.750% 09/29/19		08/16/2016	BROWNSTONE INV GROUP,LLC		199,984	200,000	200,982	0	0	(39)	0	(39)	0	200,943	0	(959)	(959)	2,139	09/29/2019	2FE
22533N-AA-7	CAALT 2013-2A A 1.500% 04/15/21		08/15/2016	Paydown		482,244	482,244	482,357	482,369	0	(125)	0	(125)	0	482,244	0	0	0	4,379	04/15/2021	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2016	Paydown		10,852	10,852	10,443	10,586	0	266	0	266	0	10,852	0	0	0	398	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2016	Paydown		284,711	284,711	283,510	283,422	0	1,288	0	1,288	0	284,711	0	0	0	9,616	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2016	Paydown		203,864	203,864	203,386	202,605	0	1,259	0	1,259	0	203,864	0	0	0	6,767	05/25/2035	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 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)
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2016	Paydown		286,577	286,577	277,442	280,921	0	5,656	0	5,656	0	286,577	0	0	0	9,798	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2016	Paydown		437,086	437,086	444,222	438,165	0	(1,079)	0	(1,079)	0	437,086	0	0	0	15,924	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2016	Paydown		217,510	223,463	209,933	208,438	0	9,072	0	9,072	0	217,510	0	0	0	8,238	06/25/2035	1FM
22545Y-AB-7	CSMC 2007-C2 A2 5.448% 01/15/49		07/01/2016	Paydown		1,091	1,091	1,095	1,101	0	(9)	0	(9)	0	1,091	0	0	0	35	01/15/2049	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		09/01/2016	Paydown		106,148	106,148	98,117	99,093	0	7,055	0	7,055	0	106,148	0	0	0	3,576	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/01/2016	Paydown		225,535	225,535	173,367	154,204	0	71,331	0	71,331	0	225,535	0	0	0	2,726	06/25/2036	1FM
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		08/20/2016	Paydown		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	642	02/20/2045	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		08/20/2016	Paydown		33,438	33,438	34,256	6,500	0	(818)	0	(818)	0	33,438	0	0	0	462	02/20/2045	3AM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 11/10/46		09/01/2016	Paydown		82,728	82,728	83,552	82,696	0	32	0	32	0	82,728	0	0	0	2,055	11/10/2046	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.881% 07/12/44		09/12/2016	Paydown		3,522	3,522	3,624	3,594	0	(72)	0	(72)	0	3,522	0	0	0	42	07/12/2044	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		09/01/2016	Paydown		4,918,803	4,918,803	4,967,885	4,927,140	0	(8,337)	0	(8,337)	0	4,918,803	0	0	0	152,514	04/10/2021	1FM
23305Y-BB-4	DBUBS 2011-LC3A A2 3.642% 09/10/16		08/01/2016	Paydown		3,656,198	3,656,198	3,692,692	3,657,012	0	(814)	0	(814)	0	3,656,198	0	0	0	80,161	09/10/2016	1FM
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		09/18/2016	Paydown		42,510	42,510	42,590	42,580	0	(70)	0	(70)	0	42,510	0	0	0	459	12/18/2049	1FE
23314#-AF-6	DCT INDUSTRIAL PP 4.020% 08/01/16		08/01/2016	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	274,365	08/01/2016	2
23317H-AB-8	DDR CORP 3.375% 05/15/23		09/14/2016	FTN FINANCIAL SECURITIES		3,283,810	3,275,000	3,214,850	0	0	3,316	0	3,316	0	3,218,166	0	65,644	65,644	93,338	05/15/2023	2FE
23340F-AA-5	DTAOT 2015-2A A 1.240% 09/17/18		09/15/2016	Paydown		47,108	47,108	47,106	47,106	0	2	0	2	0	47,108	0	0	0	388	09/17/2018	1FE
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		08/26/2016	Call 100.0000		610,000	610,000	611,512	305,903	0	(1,082)	0	(1,082)	0	610,161	0	(161)	(161)	8,432	09/15/2016	2FE
24702K-AD-8	DEFT 2014-1 B 1.360% 06/22/20		08/22/2016	Paydown		192,139	192,139	192,119	192,133	0	6	0	6	0	192,139	0	0	0	1,648	06/22/2020	1FE
24702K-AE-6	DEFT 2014-1 C 1.800% 06/22/20		09/22/2016	Paydown		2,262,700	2,262,700	2,262,475	2,175,582	0	67	0	67	0	2,262,700	0	0	0	29,651	06/22/2020	1FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		09/22/2016	Paydown		1,576,777	1,576,777	1,576,777	0	0	0	0	0	0	1,576,777	0	0	0	1,757	07/24/2017	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		07/01/2016	Paydown		54,635	54,635	51,775	54,308	0	326	0	326	0	54,635	0	0	0	1,673	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2016	Paydown		155,591	188,232	171,509	174,117	0	(18,527)	0	(18,527)	0	155,591	0	0	0	6,814	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2016	Paydown		34,663	34,663	31,700	31,520	0	3,143	0	3,143	0	34,663	0	0	0	1,311	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2016	Paydown		926	1,414	1,196	1,361	0	(435)	0	(435)	0	926	0	0	0	49	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2016	Paydown		170,745	170,745	147,270	133,985	0	36,760	0	36,760	0	170,745	0	0	0	7,237	07/25/2036	1FM
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		09/20/2016	Paydown		30,535	30,535	30,564	30,556	0	(20)	0	(20)	0	30,535	0	0	0	340	08/20/2018	1FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		08/10/2016	BROWNSTONE INV GROUP,LLC		226,857	221,000	232,782	229,031	0	(3,224)	0	(3,224)	0	225,807	0	1,049	1,049	9,876	07/15/2017	2FE
25746U-BN-8	DOMINION RESOURCES 1.950% 08/15/16		08/15/2016	Maturity		350,000	350,000	350,448	0	0	(448)	0	(448)	0	350,000	0	0	0	3,413	08/15/2016	2FE
25746U-CH-0	DOMINION RESOURCES 1.600% 08/15/19		08/05/2016	Various		400,462	400,000	399,964	0	0	0	0	0	0	399,964	0	498	498	9	08/15/2019	2FE
25755T-AC-4	DPABS 2012-1A A2 5.216% 01/25/42		07/25/2016	Paydown		118,694	118,694	122,552	0	0	(3,858)	0	(3,858)	0	118,694	0	0	0	3,096	01/25/2042	3AM
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		09/16/2016	TENDER OFFER		445,410	404,000	404,000	404,000	0	0	0	0	0	404,000	0	41,410	41,410	24,490	05/15/2018	4FE
26441Y-AM-9	DUKE REALTY CORP 5.950% 02/15/17		07/23/2016	Call 100.0000		4,000,000	4,000,000	3,908,450	3,985,740	0	6,982	0	6,982	0	3,992,722	0	7,278	7,278	342,459	02/15/2017	2FE
26441Y-AQ-0	DUKE REALTY CORP 6.500% 01/15/18		08/24/2016	BROWNSTONE INV GROUP,LLC		213,410	200,000	214,730	0	0	(2,065)	0	(2,065)	0	212,665	0	745	745	8,089	01/15/2018	2FE
26442C-AG-9	DUKE ENERGY CAROLINAS 7.000% 11/15/18		07/14/2016	BROWNSTONE INV GROUP,LLC		226,047	200,000	226,832	0	0	(1,429)	0	(1,429)	0	225,403	0	644	644	2,479	11/15/2018	1FE
278642-AK-9	EBAY INC 2.875% 08/01/21		08/23/2016	Various		15,471,370	15,000,000	14,966,850	14,972,862	0	2,930	0	2,930	0	14,975,792	0	495,578	495,578	455,368	08/01/2021	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		09/25/2016	Paydown		448,544	448,544	448,534	449,483	0	(939)	0	(939)	0	448,544	0	0	0	7,533	02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.810% 04/25/28		09/25/2016	Paydown		1,652,313	1,652,313	1,652,286	0	0	27	0	27	0	1,652,313	0	0	0	8,343	04/25/2028	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2016	Redemption 100.0000		19,951	19,951	19,951	19,951	0	0	0	0	0	19,951	0	0	0	932	01/19/2031	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2016	Paydown		196,819	196,819	196,819	198,237	0	(1,418)	0	(1,418)	0	196,819	0	0	0	6,895	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2016	Paydown		400,150	400,150	395,259	392,777	0	7,373	0	7,373	0	400,150	0	0	0	8,319	06/25/2043	1FM
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		09/15/2016	Paydown		11,320	11,320	11,320	11,320	0	0	0	0	0	11,320	0	0	0	78	08/15/2018	1FE
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		09/15/2016	Paydown		32,937	32,937	32,935	32,974	0	(37)	0	(37)	0	32,937	0	0	0	351	06/17/2019	1FE
30219G-AD-0	EXPRESS SCRIPTS INC 2.650% 02/15/17		07/07/2016	TENDER OFFER		404,520	400,000	403,984	0	0	(1,432)	0	(1,432)	0	402,552	0	1,968	1,968	4,181	02/15/2017	2FE
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		07/01/2016	Redemption 100.0000		3,188	3,188	3,188	3,188	0	0	0	0	0	3,188	0	0	0	23,355	06/20/2023	2AM
30256B-AA-1	FNH 2014-1A A 1.296% 12/10/22		09/10/2016	Paydown		37,924	37,924	37,450	0	0	474	0	474	0	37,924	0	0	0	282	12/10/2022	1FE
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		09/10/2016	Paydown		23,829	23,829	23,828	23,828	0	1	0	1	0	23,829	0	0	0	550	12/10/2023	1FE
31677Q-BH-1	FIFTH THIRD BANK 1.625% 09/27/19		09/22/2016	SUSQUEHANNA		199,784	200,000	199,668	0	0	0	0	0	0	199,668	0	116	116	0	09/27/2019	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2016	Paydown		52,173	52,231	45,493	45,368	0	6,806	0	6,806	0	52,173	0	0	0	1,911	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2016	Paydown		58,023	58,066	50,796	49,950	0	8,073	0	8,073	0	58,023	0	0	0	2,078	08/25/2035	2FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		09/01/2016	Paydown		8,808	8,808	8,015	8,168	0	640	0	640	0	8,808	0	0	0	320	08/25/2036	1FM
32058E-AE-3	FIAOT 2013-1A B 1.810% 10/15/18		09/15/2016	Paydown		104,029	104,029	104,354	104,175	0	(145)	0	(145)	0	104,029	0	0	0	1,252	10/15/2018	1FE
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		07/01/2016	Paydown		8,527	8,527	8,799	8,552	0	(26)	0	(26)	0	8,527	0	0	0	266	10/15/2035	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 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)
33843C-AC-9	FCAT 2013-1 B 2.760% 09/17/18		09/15/2016	Paydown		94,903	94,903	95,541	95,333	0	(430)	0	(430)	0	94,903	0	0	0	1,751	09/17/2018	1FE
33843D-AA-1	FCAT 2013-2 A 1.940% 01/15/19		09/15/2016	Paydown		81,916	81,916	82,024	0	0	(109)	0	(109)	0	81,916	0	0	0	398	01/15/2019	1FE
340711-AQ-3	FLORIDA GAS TRANSMISSION 7.900% 05/15/19		08/10/2016	BROWNSTONE INV GROUP,LLC		284,338	250,000	281,466	0	0	(2,377)	0	(2,377)	0	279,089	0	5,249	5,249	4,938	05/15/2019	2FE
34529W-AG-5	FORDO 2012-B D 2.930% 10/15/18		08/15/2016	Paydown		200,000	200,000	201,711	201,681	0	(1,681)	0	(1,681)	0	200,000	0	0	0	3,907	10/15/2018	1FE
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		09/15/2016	Paydown		2,280,938	2,280,938	2,280,938	0	0	0	0	0	0	2,280,938	0	0	0	4,340	06/15/2017	1FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		08/01/2016	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	06/25/2028	2FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2016	Paydown		226,099	226,099	251,460	234,568	0	(8,468)	0	(8,468)	0	226,099	0	0	0	12,638	05/12/2035	1FM
36163L-AC-4	GEEST 2014-1A A3 0.950% 09/25/17		09/24/2016	Paydown		82,692	82,692	82,488	82,508	0	183	0	183	0	82,692	0	0	0	524	09/25/2017	1FE
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20	E	07/08/2016	Tax Free Exchange		6,413,280	6,396,000	6,415,956	6,415,181	0	(1,902)	0	(1,902)	0	6,413,280	0	0	0	104,856	11/15/2020	1FE
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35 4.418% 11/15/35	E	07/08/2016	Tax Free Exchange		2,061,948	2,010,000	2,063,293	2,062,878	0	(930)	0	(930)	0	2,061,948	0	0	0	62,161	11/15/2035	1FE
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		09/01/2016	Paydown		390,548	390,548	393,782	390,581	0	(33)	0	(33)	0	390,548	0	0	0	14,790	02/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2016	Paydown		311,695	317,719	304,508	305,756	0	5,938	0	5,938	0	311,695	0	0	0	13,311	07/25/2037	3FM
36197X-AM-6	GSMS 2013-GC12 XA 1.836% 06/10/46		09/01/2016	Paydown		0	0	22,188	19,955	0	(19,955)	0	(19,955)	0	0	0	0	0	2,980	06/10/2046	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2016	Paydown		43,513	167,988	60,648	45,422	0	(1,908)	0	(1,908)	0	43,513	0	0	0	5,748	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2016	Paydown		100,306	100,306	95,557	96,701	0	3,604	0	3,604	0	100,306	0	0	0	4,088	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2016	Paydown		84,399	84,399	68,996	78,013	0	6,386	0	6,386	0	84,399	0	0	0	3,098	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2016	Paydown		90,858	90,858	90,901	89,990	0	868	0	868	0	90,858	0	0	0	3,411	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2016	Paydown		14,169	14,169	13,487	13,744	0	425	0	425	0	14,169	0	0	0	573	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2016	Paydown		211,766	211,766	218,115	214,575	0	(2,808)	0	(2,808)	0	211,766	0	0	0	5,186	08/10/2043	1FM
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		09/15/2016	Paydown		41,751	41,751	41,747	0	0	4	0	4	0	41,751	0	0	0	277	10/15/2020	1FE
373334-KD-2	GEORGIA POWER CO 1.950% 12/01/18		08/26/2016	MORGAN STANLEY FIXED INC		152,291	150,000	149,870	149,872	0	27	0	27	0	149,899	0	2,391	2,391	2,169	12/01/2018	1FE
39153V-BV-5	GALC 2015-1 A2 1.120% 06/20/17		09/20/2016	Paydown		80,160	80,160	80,138	80,144	0	15	0	15	0	80,160	0	0	0	598	06/20/2017	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		09/20/2016	Paydown		1,367,471	1,367,471	1,367,471	0	0	0	0	0	0	1,367,471	0	0	0	5,453	02/21/2017	1FE
423074-AV-5	KRAFT HEINZ 5.200% 07/15/45		08/19/2016	Tax Free Exchange		1,050,598	1,000,000	1,051,370	1,051,140	0	(542)	0	(542)	0	1,050,598	0	0	0	58,789	07/15/2045	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2016	Paydown		210,136	210,136	34,084	8,012	0	202,124	0	202,124	0	210,136	0	0	0	2,391	05/25/2036	1FM
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		08/02/2016	Maturity		400,000	400,000	400,012	0	0	(12)	0	(12)	0	400,000	0	0	0	2,700	08/02/2016	1FE
44923Q-AF-1	HYUNDAI CAPITAL AMERICA 1.875% 08/09/16		08/09/2016	Maturity		200,000	200,000	200,222	0	0	(222)	0	(222)	0	200,000	0	0	0	1,875	08/09/2016	2FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2016	Paydown		47,098	48,555	41,306	41,303	0	5,795	0	5,795	0	47,098	0	0	0	2,465	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2016	Paydown		219,671	226,260	214,628	212,042	0	7,629	0	7,629	0	219,671	0	0	0	9,080	02/25/2036	1FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2016	Paydown		158,366	213,692	171,352	171,335	0	(12,969)	0	(12,969)	0	158,366	0	0	0	9,483	02/25/2036	2FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2016	Paydown		19,361	32,880	29,660	28,277	0	(8,916)	0	(8,916)	0	19,361	0	0	0	1,221	12/25/2035	1FM
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		09/22/2016	GOLDMAN SACHS		14,807,275	13,370,000	13,558,228	13,511,958	0	(13,774)	0	(13,774)	0	13,498,183	0	1,309,092	1,309,092	877,128	08/15/2022	3FE
460146-CA-9	INTERNATIONAL PAPER CO 7.950% 06/15/18		09/09/2016	Call 100.0000		1,162,000	1,162,000	1,161,861	1,161,901	0	(144)	0	(144)	0	1,161,756	0	244	244	202,310	06/15/2018	2FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2016	Paydown		169,294	169,294	169,284	169,242	0	52	0	52	0	169,294	0	0	0	6,194	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2016	Paydown		480,318	480,318	469,101	451,470	0	28,848	0	28,848	0	480,318	0	0	0	19,816	02/25/2036	2FM
46590M-AT-7	JPMCC 2016-JP2 XA 2.020% 08/15/49		09/01/2016	Paydown		0	0	1,649	0	0	(1,649)	0	(1,649)	0	0	0	0	0	29	08/15/2049	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2016	Paydown		20,555	20,555	20,544	20,544	0	12	0	12	0	20,555	0	0	0	552	03/15/2063	1FE
46625H-JA-9	JP MORGAN CHASE & CO 3.150% 07/05/16		07/05/2016	Maturity		5,000,000	5,000,000	5,121,850	5,015,812	0	(15,812)	0	(15,812)	0	5,000,000	0	0	0	157,500	07/05/2016	1FE
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.584% 08/12/37		09/01/2016	Paydown		18,454	18,454	19,172	18,454	0	0	0	0	0	18,454	0	0	0	702	08/12/2037	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2016	Paydown		111,772	111,772	62,357	64,837	0	47,797	863	46,934	0	111,772	0	0	0	2,635	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2016	Paydown		125,532	125,532	72,204	74,937	0	51,464	868	50,596	0	125,532	0	0	0	2,959	07/25/2036	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		09/01/2016	Paydown		8,574,595	8,574,595	8,538,756	8,554,055	0	20,540	0	20,540	0	8,574,595	0	0	0	333,683	01/15/2049	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2016	Paydown		3,222,386	3,222,386	3,254,571	3,224,549	0	(2,163)	0	(2,163)	0	3,222,386	0	0	0	199,929	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		09/01/2016	Paydown		2,708,600	2,708,600	2,735,675	2,714,038	0	(5,438)	0	(5,438)	0	2,708,600	0	0	0	76,636	11/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		09/01/2016	Paydown		1,057,026	1,057,026	1,067,592	1,059,663	0	(2,637)	0	(2,637)	0	1,057,026	0	0	0	26,689	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2016	Paydown		278,393	278,393	281,176	279,388	0	(995)	0	(995)	0	278,393	0	0	0	7,010	08/15/2046	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2016	Paydown		711,232	711,232	721,900	720,408	0	(9,176)	0	(9,176)	0	711,232	0	0	0	17,447	08/26/2036	1FE
46849L-SL-6	JACKSON NATL LIFE GLOBAL 1.875% 10/15/18		08/24/2016	JEFFERIES & CO		303,279	300,000	299,844	299,851	0	34	0	34	0	299,886	0	3,393	3,393	4,906	10/15/2018	1FE
48247U-AA-3	KSBA 2013-1 A 2.106% 08/25/36		09/25/2016	Paydown		0	0	46,454	0	0	(46,454)	0	(46,454)	0	0	0	0	0	1,937	08/25/2036	1
48249Y-AA-3	KSBA 2016-1 A 2.362% 03/25/42		09/25/2016	Paydown		0	0	9,257	0	0	(9,257)	0	(9,257)	0	0	0	0	0	345	03/25/2042	1Z
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		09/30/2016	Redemption 100.0000		178,750	178,750	178,777	178,756	0	(5)	0	(5)	0	178,750	0	0	0	5,831	04/30/2018	1FE

STATEMENT AS OF SEPTEMBER 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	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)
49327M-2P-8	KEY BANK NA 1.600% 08/22/19		08/18/2016	KEY BANC-MCDONALD		200,320	200,000	199,936	0	0	0	0	0	0	199,936	0	384	384	9	08/22/2019	1FE
501044-DC-2	KROGER CO 3.500% 02/01/26		09/19/2016	CREDIT SUISSE FIRST BOSTON		2,130,760	2,000,000	1,995,260	0	0	239	0	239	0	1,995,499	0	135,261	135,261	48,028	02/01/2026	2FE
50187V-AD-3	LRF 2013-1 A4 1.980% 09/15/21		09/15/2016	Paydown		2,307,104	2,307,104	2,307,053	2,307,091	0	13	0	13	0	2,307,104	0	0	0	30,405	09/15/2021	1FE
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		09/15/2016	Paydown		1,797,668	1,797,668	1,797,668	0	0	0	0	0	0	1,797,668	0	0	0	4,138	06/19/2017	1FE
525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2016	Paydown		281,690	324,642	276,558	279,188	0	2,502	0	2,502	0	281,690	0	0	0	12,418	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2016	Paydown		197,268	197,268	197,268	197,268	0	0	0	0	0	197,268	0	0	0	6,282	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2016	Paydown		367,318	367,318	366,777	360,536	0	6,783	0	6,783	0	367,318	0	0	0	13,478	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		09/01/2016	Paydown		480,181	573,525	517,401	547,881	0	(67,700)	0	(67,700)	0	480,181	0	0	0	21,425	12/25/2035	2FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		09/01/2016	Paydown		279,776	305,911	288,131	288,129	0	(8,353)	0	(8,353)	0	279,776	0	0	0	9,969	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2016	Paydown		3	135,192	106,221	115,051	0	(115,048)	0	(115,048)	0	3	0	0	0	5,592	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.363% 05/25/37		09/01/2016	Paydown		2	114,042	82,384	87,647	0	(79,596)	8,049	(87,645)	0	2	0	0	0	4,088	05/25/2037	2FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		09/01/2016	Paydown		198,107	229,825	182,425	195,242	0	2,865	0	2,865	0	198,107	0	0	0	8,004	05/25/2037	1FM
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		08/15/2016	Maturity		2,350,000	2,350,000	2,381,303	0	0	(31,303)	0	(31,303)	0	2,350,000	0	0	0	85,425	08/15/2016	2FE
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		09/01/2016	Paydown		73,412	73,412	61,850	62,461	0	10,951	0	10,951	0	73,412	0	0	0	2,622	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		09/01/2016	Paydown		3,705	3,705	3,856	3,879	0	(174)	0	(174)	0	3,705	0	0	0	142	04/25/2033	1FM
55314Q-AD-9	MMAF 2012-AA A4 1.350% 10/10/18		09/10/2016	Paydown		22,144	22,144	22,123	22,124	0	20	0	20	0	22,144	0	0	0	202	10/10/2018	1FE
55342U-AC-8	MPT OPER PARTNERS 6.875% 05/01/21		08/12/2016	Call 103.4380		4,006,154	3,873,000	3,891,401	3,882,184	0	(1,599)	0	(1,599)	0	3,880,586	0	125,568	125,568	207,838	05/01/2021	3FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2016	Paydown		181,108	181,108	181,094	179,310	0	1,798	0	1,798	0	181,108	0	0	0	5,415	11/25/2035	1FM
580645-AN-9	MCGRAW-HILL COMPANIES INC 3.300% 08/14/20		07/29/2016	Tax Free Exchange		17,982,298	18,000,000	17,979,532	17,979,747	0	2,551	0	2,551	0	17,982,298	0	0	0	562,650	08/14/2020	2FE
580645-AP-4	MCGRAW-HILL COMPANIES INC 4.400% 02/15/26		07/29/2016	Tax Free Exchange		1,999,182	2,000,000	1,999,078	1,999,098	0	83	0	83	0	1,999,182	0	0	0	83,356	02/15/2026	2FE
589929-PV-4	MLMI 1998-C1 B 6.750% 11/15/26		09/01/2016	Paydown		363,022	363,022	417,475	376,086	0	(13,065)	0	(13,065)	0	363,022	0	0	0	17,954	11/15/2026	1FE
59022K-AF-2	MLMT 2006-C2 AM 5.782% 08/12/43		07/01/2016	Paydown		261,132	261,132	262,805	0	0	(1,673)	0	(1,673)	0	261,132	0	0	0	5,012	08/12/2043	1FM
59217G-BM-0	MET LIFE GLOB 0.880% 07/14/16		07/14/2016	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	8,265	07/14/2016	1FE
59217G-BQ-1	MET LIFE GLOB 1.950% 12/03/18		08/31/2016	GOLDMAN SACHS		151,829	150,000	149,892	149,894	0	23	0	23	0	149,917	0	1,912	1,912	2,218	12/03/2018	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.870% 05/01/27		08/01/2016	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	277	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2016	Redemption 100.0000		174,000	174,000	174,000	174,000	0	0	0	0	0	174,000	0	0	0	9,868	08/01/2025	1FE
599809-AA-8	MCMLT 2015-1 A1 2.230% 06/25/56		09/25/2016	Paydown		30,805	30,805	30,731	30,712	0	93	0	93	0	30,805	0	0	0	620	06/25/2056	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2016	Paydown		586,405	586,405	570,462	582,775	0	3,630	0	3,630	0	586,405	0	0	0	21,173	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	07/01/2016	Paydown		8,480	8,480	8,480	0	0	3,181	0	3,181	0	8,480	0	0	0	0	10/25/2036	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2016	Paydown		232,335	232,335	157,353	127,037	0	105,298	0	105,298	0	232,335	0	0	0	4,463	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/01/2016	Paydown		47,998	47,998	26,394	26,024	0	21,974	0	21,974	0	47,998	0	0	0	813	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2016	Paydown		28,214	28,214	17,926	15,662	0	12,552	0	12,552	0	28,214	0	0	0	1,012	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2016	Paydown		90,019	90,019	58,152	57,183	0	32,835	0	32,835	0	90,019	0	0	0	1,899	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		09/01/2016	Paydown		378,924	378,924	382,700	380,523	0	(1,599)	0	(1,599)	0	378,924	0	0	0	11,521	08/15/2049	1FM
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		09/01/2016	Call 103.9380		2,188,934	2,106,000	2,179,710	2,133,534	0	(8,869)	0	(8,869)	0	2,124,664	0	64,270	64,270	131,757	05/15/2021	4FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2016	Paydown		99,296	99,296	96,814	96,867	0	2,429	0	2,429	0	99,296	0	0	0	2,202	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		09/01/2016	Paydown		283,703	283,703	287,604	286,939	0	(3,236)	0	(3,236)	0	283,703	0	0	0	6,291	07/25/2043	1FM
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		07/15/2016	Paydown		6,023	6,023	6,023	6,021	0	2	0	2	0	6,023	0	0	0	64	11/15/2016	1FE
64352V-MA-6	NCHET 2005-A A6 4.652% 08/25/35		09/01/2016	Paydown		68,940	68,940	64,373	63,783	0	5,157	0	5,157	0	68,940	0	0	0	2,404	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2016	Paydown		69,857	69,857	58,092	54,338	0	15,519	0	15,519	0	69,857	0	0	0	2,844	03/25/2047	1FM
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		09/15/2016	Paydown		33,917	33,917	33,915	0	0	2	0	2	0	33,917	0	0	0	81	01/15/2021	1FE
68389X-AS-4	ORACLE CORP 3.625% 07/15/23		09/23/2016	WELLS FARGO		1,083,890	1,000,000	990,980	992,886	0	586	0	586	0	993,472	0	90,418	90,418	43,601	07/15/2023	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		09/10/2016	Paydown		14,436	14,436	14,856	14,780	0	(343)	0	(343)	0	14,436	0	0	0	336	03/10/2027	1FE
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		09/09/2016	Paydown		10,364	10,364	10,338	0	0	26	0	26	0	10,364	0	0	0	60	07/09/2029	1FE
693476-BM-4	PNC FUNDING CORP 2.700% 09/19/16		08/22/2016	Call 100.0000		2,680,000	2,680,000	2,706,371	0	0	(26,371)	0	(26,371)	0	2,680,000	0	0	0	66,933	09/19/2016	1FE
69352J-AL-1	PPL ENERGY SUPPLY LLC 6.500% 05/01/18		07/07/2016	MARKET AXESS		128,750	125,000	134,335	128,067	0	(668)	0	(668)	0	127,399	0	1,351	1,351	5,665	05/01/2018	4FE
69353R-EX-2	PNC BANK NA 1.450% 07/29/19		07/26/2016	Various		249,807	250,000	249,650	0	0	0	0	0	0	249,650	0	157	157	0	07/29/2019	1FE
69362B-AX-0	PSEG POWER 2.750% 09/15/16		09/15/2016	Maturity		269,000	269,000	269,764	0	0	(764)	0	(764)	0	269,000	0	0	0	3,699	09/15/2016	2FE
69403W-AB-3	PACIFIC BEACON LLC 0.898% 07/15/26		07/15/2016	Redemption 100.0000		377,658	377,658	321,009	334,588	0	43,070	0	43,070	0	377,658	0	0	0	2,588	07/15/2026	1FE
71085P-BM-4	PCHLT 2005-1 M3 1.416% 01/25/35		09/25/2016	Paydown		24,260	24,260	24,285	22,667	0	1,593	0	1,593	0	24,260	0	0	0	245	01/25/2035	1FM
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2016	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	3,015	09/13/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		08/03/2016	TENDER OFFER		13,645,587	12,743,000	13,497,163	13,175,465	0	(72,870)	0	(72,870)	0	13,102,596	0	542,991	542,991	908,470	02/15/2022	4FE
74113A-AE-6	PART 2014-1A A3 1.520% 04/15/20		09/15/2016	Paydown		49,529	49,529	49,545	0	0	(15)	0	(15)	0	49,529	0	0	0	254	04/15/2020	1FE
74153W-CK-3	PRU 1.450% 09/13/19		09/06/2016	JEFFERIES & CO		200,134	200,000	199,982	0	0	0	0	0	0	199,982	0	152	152	0	09/13/2019	1FE
74340X-BE-0	PROLOGIS TRUST 3.750% 11/01/25		09/19/2016	UBS WARBURG		1,068,570	1,000,000	993,810	993,857	0	387	0	387	0	994,244	0	74,326	74,326	33,542	11/01/2025	2FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		09/01/2016	Paydown		507	507	466	135	0	371	0	371	0	507	0	0	0	78	04/28/2022	1FM
74836J-AD-5	QUESTAR MARKET RESOURCES 6.050% 09/01/16		09/01/2016	Maturity		13,500,000	13,500,000	11,511,130	13,262,785	0	237,215	0	237,215	0	13,500,000	0	0	0	816,750	09/01/2016	4FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2016	Paydown		112,387	143,815	120,317	124,339	0	(11,952)	0	(11,952)	0	112,387	0	0	0	6,227	06/25/2036	3FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		09/26/2016	Paydown		495,920	495,920	502,119	498,271	0	(2,351)	0	(2,351)	0	495,920	0	0	0	17,065	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2016	Paydown		103,298	112,970	92,342	95,408	0	7,890	0	7,890	0	103,298	0	0	0	5,126	06/25/2036	1FM
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		09/01/2016	Paydown		199,984	199,984	199,733	199,730	0	254	0	254	0	199,984	0	0	0	5,706	06/25/2055	1FM
756109-AJ-3	REALTY INCOME CORP 5.950% 09/15/16		09/15/2016	Maturity		4,300,000	4,300,000	4,191,425	4,288,588	0	11,412	0	11,412	0	4,300,000	0	0	0	255,850	09/15/2016	2FE
75884R-AQ-6	REGENCY CENTERS LP 5.875% 06/15/17		08/12/2016	Call 100.0000		3,004,000	3,004,000	2,989,791	3,001,296	0	895	0	895	0	3,002,191	0	1,809	1,809	248,500	06/15/2017	2FE
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		09/01/2016	Paydown		11,261	11,261	11,129	11,207	0	54	0	54	0	11,261	0	0	0	371	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/01/2016	Paydown		24,530	24,530	17,892	17,472	0	7,058	0	7,058	0	24,530	0	0	0	1,082	05/25/2036	1FM
760985-7E-5	RAMP 2004-RS7 AI5 0.000% 07/25/34		09/01/2016	Paydown		89,516	97,869	91,141	91,581	0	(2,065)	0	(2,065)	0	89,516	0	0	0	3,619	07/25/2034	2FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		09/01/2016	Paydown		149,703	149,703	148,709	149,759	0	(56)	0	(56)	0	149,703	0	0	0	5,408	09/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		09/01/2016	Paydown		37,200	37,200	26,970	29,665	0	7,536	0	7,536	0	37,200	0	0	0	1,363	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		09/01/2016	Paydown		193,725	193,725	193,612	196,342	0	(2,617)	0	(2,617)	0	193,725	0	0	0	7,038	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.990% 10/25/33		09/01/2016	Paydown		598,370	598,370	598,302	588,196	0	10,174	0	10,174	0	598,370	0	0	0	26,549	10/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2016	Paydown		148,526	177,380	160,575	161,639	0	(13,113)	0	(13,113)	0	148,526	0	0	0	6,492	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2016	Paydown		169,752	201,938	166,407	172,736	0	(2,984)	0	(2,984)	0	169,752	0	0	0	7,919	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2016	Paydown		5,666	6,219	6,080	5,973	0	(306)	0	(306)	0	5,666	0	0	0	341	11/25/2035	3FM
76112B-TS-9	RAMP 2005-RS6 M1 1.046% 06/25/35		08/25/2016	Paydown		141,510	141,510	110,908	121,395	0	20,114	0	20,114	0	141,510	0	0	0	1,062	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		08/01/2016	Paydown		3	9,144	7,232	7,225	0	(7,223)	0	(7,223)	0	3	0	0	0	364	04/25/2036	1FM
761713-BQ-8	REYNOLDS AMERICAN INC 3.500% 08/04/16		08/04/2016	Maturity		600,000	600,000	602,292	0	0	(2,292)	0	(2,292)	0	600,000	0	0	0	10,500	08/04/2016	2FE
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/25/2016	Call 100.0000		3,432,000	3,432,000	3,378,049	3,410,931	0	4,231	0	4,231	0	3,415,162	0	16,838	16,838	599,708	03/01/2019	1FE
78403D-AB-6	SBA TOWER TRUST 5.101% 04/17/17		07/15/2016	Call 100.0000		32,450,000	32,450,000	33,607,050	32,501,941	0	(103,585)	0	(103,585)	0	32,599,528	0	(149,528)	(149,528)	824,236	04/17/2017	1FE
78413M-AG-3	SFAVE 2015-5AVE XA 0.599% 01/05/43		07/01/2016	MORGAN STANLEY FIXED INC		2,418,546	0	2,418,546	0	0	0	0	0	0	2,418,546	0	0	0	13,986	01/05/2043	1FE
80282U-AE-4	SDART 2012-5 C 2.700% 08/15/18		09/15/2016	Paydown		48,439	48,439	48,795	48,685	0	(246)	0	(246)	0	48,439	0	0	0	868	08/15/2018	1FE
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		08/15/2016	Paydown		1,357,330	1,357,330	1,406,214	1,343,330	0	(4,581)	0	(4,581)	0	1,357,330	0	0	0	24,285	12/15/2017	1FE
80283B-AE-5	SDART 2012-AA C 1.780% 11/15/18		09/15/2016	Paydown		38,646	38,646	38,749	38,684	0	(38)	0	(38)	0	38,646	0	0	0	460	11/15/2018	1FE
80283D-AE-1	SDART 2013-2 C 1.950% 03/15/19		09/15/2016	Paydown		80,713	80,713	81,028	80,989	0	(276)	0	(276)	0	80,713	0	0	0	1,048	03/15/2019	1FE
80283F-AE-6	SDART 2013-1 C 1.760% 01/15/19		09/15/2016	Paydown		74,510	74,510	74,638	74,619	0	(108)	0	(108)	0	74,510	0	0	0	872	01/15/2019	1FE
80283W-AE-9	SDART 2014-2 B 1.620% 02/15/19		09/15/2016	Paydown		4,352,279	4,352,279	4,351,599	4,352,092	0	188	0	188	0	4,352,279	0	0	0	46,904	02/15/2019	1FE
80283X-AE-7	SDART 2014-3 B 1.450% 05/15/19		09/15/2016	Paydown		3,970,127	3,970,127	3,969,353	3,970,023	0	103	0	103	0	3,970,127	0	0	0	38,307	05/15/2019	1FE
80283Y-AE-5	SDART 2014-4 B 1.820% 05/15/19		09/15/2016	Paydown		174,740	174,740	174,711	174,616	0	124	0	124	0	174,740	0	0	0	2,385	05/15/2019	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2016	Paydown		180,816	180,816	180,812	180,708	0	109	0	109	0	180,816	0	0	0	3,249	01/25/2042	1FM
81744Y-AG-1	SEMT 2013-4 B2 3.496% 04/25/43		09/01/2016	Paydown		34,424	34,424	33,094	0	0	1,330	0	1,330	0	34,424	0	0	0	502	04/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2016	Paydown		494,368	494,368	485,794	486,780	0	7,588	0	7,588	0	494,368	0	0	0	11,475	07/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2016	Paydown		1,208,523	1,208,523	1,225,046	1,224,161	0	(15,638)	0	(15,638)	0	1,208,523	0	0	0	28,434	07/25/2045	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2016	Paydown		667,528	667,528	652,902	652,825	0	14,703	0	14,703	0	667,528	0	0	0	17,341	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		09/20/2016	Paydown		26,759	26,759	26,860	26,851	0	(91)	0	(91)	0	26,759	0	0	0	335	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		09/20/2016	Paydown		430,238	430,238	430,117	430,024	0	214	0	214	0	430,238	0	0	0	6,316	10/20/2030	1FE
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		09/20/2016	Paydown		20,620	20,620	20,881	20,867	0	(247)	0	(247)	0	20,620	0	0	0	463	07/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		09/20/2016	Paydown		9,097	9,097	9,116	6,955	0	(20)	0	(20)	0	9,097	0	0	0	79	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		09/20/2016	Paydown		6,963	6,963	7,141	7,109	0	(146)	0	(146)	0	6,963	0	0	0	132	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		09/20/2016	Paydown		354,853	354,853	354,841	354,835	0	18	0	18	0	354,853	0	0	0	5,386	11/20/2025	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		09/20/2016	Paydown		1,016,297	1,016,297	1,016,110	1,015,941	0	356	0	356	0	1,016,297	0	0	0	15,484	10/20/2031	1FE
828807-BW-6	SIMON PROPERTY GROUP INC 5.250% 12/01/16		09/02/2016	Call 100.0000		1,000,000	1,000,000	937,040	991,971	0	5,619	0	5,619	0	997,590	0	2,410	2,410	39,521	12/01/2016	1FE
828807-CM-7	SIMON PROPERTY GROUP INC 1.500% 02/01/18		09/30/2016	J P MORGAN SEC FIXED INC		200,676	200,000	200,638	0	0	0	0	0	0	200,638	0	38	38	533	02/01/2018	1FE
829259-AQ-3	SINCLAIR TELEVISION 6.375% 11/01/21		08/30/2016	Call 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	87,670	11/01/2021	4FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		09/20/2016	Paydown		30,000	30,000	30,000	12,500	0	0	0	0	0	30,000	0	0	0	347	05/20/2046	2AM
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		09/25/2016	Paydown		1,305,456	1,305,456	1,305,342	1,289,104	0	469	0	469	0	1,305,456	0	0	0	23,466	05/25/2023	1FE
85172C-AT-3	SLFMT 2013-1A M5 2.343% 06/25/58		09/01/2016	Paydown		23,315	23,315	23,304	23,390	0	(75)	0	(75)	0	23,315	0	0	0	351	06/25/2058	1FM
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		09/01/2016	Paydown		508,897	508,897	508,830	508,424	0	473	0	473	0	508,897	0	0	0	6,377	09/25/2057	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
853254-BB-5	STANDARD CHARTERED 2.100% 08/19/19	E	08/16/2016	JEFFERIES & CO		199,762	200,000	199,648	0	0	0	0	0	0	199,648	0	114	114	0	08/19/2019	1FE
86359A-K3-6	SASC 2003-25XS A5 5.765% 08/25/33		09/01/2016	Paydown		95,099	95,099	95,040	96,357	0	(1,258)	0	(1,258)	0	95,099	0	0	0	3,840	08/25/2033	1FM
86359A-Q5-5	SASC 2003-28XS A5 5.673% 09/25/33		09/01/2016	Paydown		57,383	57,383	57,365	56,763	0	620	0	620	0	57,383	0	0	0	2,820	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2016	Paydown		106,618	106,618	103,086	105,008	0	1,609	0	1,609	0	106,618	0	0	0	3,615	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2016	Paydown		249,258	249,258	245,354	247,379	0	1,879	0	1,879	0	249,258	0	0	0	9,322	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2016	Paydown		74,726	74,975	66,168	67,368	0	7,400	42	7,358	0	74,726	0	0	0	2,550	10/25/2035	3FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2016	Paydown		509,703	509,703	507,709	511,099	0	(1,396)	0	(1,396)	0	509,703	0	0	0	14,464	11/25/2036	1FM
87612E-AN-6	TARGET CORP 5.875% 07/15/16		07/15/2016	Maturity		4,530,000	4,530,000	4,615,983	4,536,878	0	(6,878)	0	(6,878)	0	4,530,000	0	0	0	266,138	07/15/2016	1FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2016	Redemption 100.0000		113,756	113,756	113,756	113,756	0	0	0	0	0	113,756	0	0	0	10,807	02/01/2030	2AM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2016	Paydown		402,577	402,577	402,710	402,668	0	(91)	0	(91)	0	402,577	0	0	0	8,069	03/25/2054	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.290% 01/10/45		09/01/2016	Paydown		0	0	59,478	55,310	0	(55,310)	0	(55,310)	0	0	0	0	0	11,105	01/10/2045	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2016	Redemption 100.0000		85,742	85,742	85,742	85,742	0	0	0	0	0	85,742	0	0	0	3,215	09/03/2026	1FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/19/2016	Call 103.6880		1,024,437	988,000	1,014,045	1,000,658	0	(3,251)	0	(3,251)	0	997,407	0	27,031	27,031	55,458	05/15/2020	4FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		09/01/2016	Paydown		666,905	666,905	666,658	666,355	0	550	0	550	0	666,905	0	0	0	30,010	05/07/2027	1FE
92343V-DF-8	VERIZON COMMUNICATIONS 1.375% 08/15/19		07/27/2016	SUSQUEHANNA		200,100	200,000	199,982	0	0	0	0	0	0	199,982	0	118	118	0	08/15/2019	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2016	Paydown		(756,100)	(756,100)	(756,100)	(756,172)	0	72	0	72	0	(756,100)	0	0	0	3,815	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2016	Paydown		88,873	88,873	74,209	75,727	0	13,146	0	13,146	0	88,873	0	0	0	3,027	06/25/2033	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2016	Paydown		262,428	262,428	265,462	262,409	0	19	0	19	0	262,428	0	0	0	8,654	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 1.016% 05/25/18		09/25/2016	Paydown		1,226	1,226	1,230	1,223	0	3	0	3	0	1,226	0	0	0	7	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2016	Paydown		68,224	124,125	93,552	102,505	0	(34,281)	0	(34,281)	0	68,224	0	0	0	3,596	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2016	Paydown		105,733	117,574	108,569	109,113	0	(3,380)	0	(3,380)	0	105,733	0	0	0	4,229	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		09/01/2016	Paydown		8,847	9,059	7,767	7,650	0	1,197	0	1,197	0	8,847	0	0	0	113	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2016	Paydown		33,120	33,120	17,279	17,093	0	16,027	0	16,027	0	33,120	0	0	0	627	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.994% 10/25/36		09/01/2016	Paydown		185,569	185,569	110,914	109,185	0	76,384	0	76,384	0	185,569	0	0	0	3,753	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2016	Paydown		889,984	889,984	889,994	870,539	0	(268)	0	(268)	0	889,984	0	0	0	18,041	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		09/01/2016	Paydown		3	15,300	5,080	6,491	0	(6,488)	0	(6,488)	0	3	0	0	0	537	01/25/2036	5FM
94980D-AA-6	WFMBS 2003-M A1 2.780% 12/25/33		09/01/2016	Paydown		5,079	5,079	5,219	5,068	0	11	0	11	0	5,079	0	0	0	96	12/25/2033	1FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		09/20/2016	Paydown		493,405	493,405	491,729	493,052	0	353	0	353	0	493,405	0	0	0	5,493	08/20/2021	1FE
94988Q-BC-4	WFCM 2013-LC12 XA 0.593% 07/15/46		09/01/2016	Paydown		0	0	18,795	16,045	0	(16,045)	0	(16,045)	0	0	0	0	0	3,165	07/15/2046	1FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		09/15/2016	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,896	06/15/2045	2AM
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		09/01/2016	Paydown		930,886	930,886	932,315	931,909	0	(1,022)	0	(1,022)	0	930,886	0	0	0	13,912	08/20/2025	1FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		09/01/2016	Paydown		15,273	15,273	15,268	15,263	0	10	0	10	0	15,273	0	0	0	279	05/20/2027	1FE
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		09/01/2016	Paydown		278,123	278,123	277,123	0	0	1,000	0	1,000	0	278,123	0	0	0	2,600	12/20/2028	1FE
96042A-AB-1	WLAKE 2015-1A A2 1.170% 03/15/18		09/15/2016	Paydown		59,359	59,359	59,306	59,314	0	45	0	45	0	59,359	0	0	0	462	03/15/2018	1FE
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		09/15/2016	Paydown		58,302	58,302	58,302	58,302	0	0	0	0	0	58,302	0	0	0	497	07/16/2018	1FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.563% 03/15/47		09/01/2016	Paydown		0	0	11,283	0	0	(11,283)	0	(11,283)	0	0	0	0	0	410	03/15/2047	1FE
976843-BK-7	WISCONSIN PUB SERV 1.650% 12/04/18		09/30/2016	Various		151,425	150,000	149,861	149,863	0	31	0	31	0	149,894	0	1,530	1,530	1,893	12/04/2018	1FE
06367T-HQ-6	BANK OF MONTREAL 1.500% 07/18/19	A	07/13/2016	Various		299,959	300,000	299,712	0	0	0	0	0	0	299,712	0	247	247	0	07/18/2019	1FE
06367T-JW-1	BANK OF MONTREAL 1.350% 08/28/18	A	08/24/2016	Various		500,164	500,000	499,980	0	0	0	0	0	0	499,980	0	184	184	0	08/28/2018	1FE
064159-HT-6	BANK OF NOVA SCOTIA 1.650% 06/14/19	A	07/19/2016	JEFFERIES & CO		401,352	400,000	401,160	0	0	0	0	0	0	401,160	0	192	192	697	06/14/2019	1FE
06415C-AA-7	BANK OF NOVA SCOTIA 2.150% 08/03/16	A	08/03/2016	Maturity		9,750,000	9,750,000	9,745,418	9,749,352	0	648	0	648	0	9,750,000	0	0	0	209,625	08/03/2016	1FE
878742-AE-5	TECK RESOURCES LIMITED 6.125% 10/01/35	A	08/26/2016	DEUTSCHE BANK		1,261,875	1,500,000	1,486,650	1,488,795	0	274	0	274	0	1,489,069	0	(227,194)	(227,194)	84,219	10/01/2035	4FE
878742-AY-1	TECK RESOURCES LIMITED 3.750% 02/01/23	A	08/26/2016	BANK of AMERICA SEC		2,583,750	3,000,000	2,878,470	2,897,594	0	8,367	0	8,367	0	2,905,961	0	(322,211)	(322,211)	121,875	02/01/2023	4FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	07/27/2016	Various		596,195	596,195	386,031	371,049	0	18,130	0	18,130	0	401,486	0	194,709	194,709	35,750	04/28/2021	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	07/27/2016	Various		521,670	521,670	401,780	388,180	0	30,359	0	30,359	0	430,612	0	91,058	91,058	29,099	04/28/2018	5
000744-AD-4	ABCLO 2007-1A B 1.438% 04/15/21	F	07/15/2016	Paydown		750,793	750,793	746,513	747,742	0	3,051	0	3,051	0	750,793	0	0	0	7,274	04/15/2021	1FE
02364W-BC-8	AMERICA MOVIL SA de CV 2.375% 09/08/16	F	09/08/2016	Maturity		500,000	500,000	512,475	504,435	0	(4,435)	0	(4,435)	0	500,000	0	0	0	11,875	09/08/2016	1FE
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	09/26/2016	WELLS FARGO		1,090,890	1,000,000	992,100	994,998	0	607	0	607	0	995,604	0	95,286	95,286	38,222	10/15/2021	1FE
17178X-AG-2	CIFC 2007-2A A1J 1.028% 04/15/21	F	07/17/2016	Paydown		142,816	142,816	140,852	0	0	1,964	0	1,964	0	142,816	0	0	0	351	04/15/2021	1FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	09/06/2016	NOMURA SECURITIES INTERNATIONA		1,003,180	1,000,000	986,630	990,775	0	869	0	869	0	991,644	0	11,536	11,536	34,333	07/17/2022	1FE
233048-AC-1	DBS BANK LTD/SINGAPORE 2.298% 07/15/21	F	07/15/2016	Call 100.0000		19,411,000	19,411,000	19,264,012	19,419,563	0	133,278	0	133,278	0	19,552,841	0	(141,841)	(141,841)	167,370	07/15/2021	1FE
25243Y-AJ-8	DIAGEO PLC 5.500% 09/30/16	F	09/30/2016	Maturity		1,500,000	1,500,000	1,474,875	1,497,030	0	2,970	0	2,970	0	1,500,000	0	0	0	82,500	09/30/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	09/16/2016	JEFFERIES & CO		1,732,348	5,426,000	5,451,558	5,429,709	0	(5,430)	0	(5,430)	0	5,424,279	0	(3,691,932)	(3,691,932)	334,149	10/01/2017	5FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	07/01/2016	Redemption 100.0000		581	581	581	581	0	0	0	0	0	581	0	0	0	4,051	06/30/2027	2AM
29358Q-AA-7	ENSCO INTL LTD 4.700% 03/15/21	F	08/15/2016	BROWNSTONE INV GROUP,LLC		4,068,750	4,750,000	4,812,246	4,804,604	0	(5,789)	0	(5,789)	0	4,798,815	0	(730,065)	(730,065)	202,622	03/15/2021	3FE
471318-AC-9	JASPR 2005-1A C 1.659% 08/01/17	F	08/01/2016	Paydown		93,783	93,783	92,845	0	0	938	0	938	0	93,783	0	0	0	1,015	08/01/2017	1FE
505861-AB-0	LAFARGE SA 6.500% 07/15/16	F	07/15/2016	Maturity		120,000	120,000	120,257	0	0	(257)	0	(257)	0	120,000	0	0	0	3,900	07/15/2016	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	F	08/16/2016	BROWNSTONE INV GROUP,LLC		115,838	114,000	116,631	0	0	(1,243)	0	(1,243)	0	115,388	0	449	449	2,807	02/02/2017	1FE
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	F	08/17/2016	HONG KONG SHANGHAI BK		1,157,000	1,300,000	1,437,311	1,370,235	0	(9,148)	0	(9,148)	0	1,361,087	0	(204,087)	(204,087)	67,416	08/01/2020	2FE
65504L-AF-4	NOBLE HOLDING INTL LTD 4.625% 03/01/21	F	07/20/2016	HONG KONG SHANGHAI BK		6,098,750	7,000,000	6,970,860	6,983,121	0	1,734	0	1,734	0	6,984,855	0	(886,105)	(886,105)	291,375	03/01/2021	2FE
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	F	09/07/2016	GOLDMAN SACHS		4,774,234	12,441,000	12,494,183	12,446,456	0	(15,589)	0	(15,589)	0	12,430,866	0	(7,656,633)	(7,656,633)	704,040	12/01/2017	5FE
761655-A@-8	REXAM PLC PP 4.150% 12/18/22	F	07/07/2016	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	176,580	12/18/2022	2
774262-AB-5	ROCKW 2006-1A A1LB 1.278% 08/01/21	F	08/01/2016	Paydown		84,339	84,339	83,074	83,611	0	728	0	728	0	84,339	0	0	0	659	08/01/2021	1FE
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	F	07/19/2016	IMPERIAL CAPITAL LLC		2,602,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(397,500)	(397,500)	150,813	01/01/2025	2FE
865622-BA-1	SUMITOMO MITSUI BANKING 1.450% 07/19/16	F	07/19/2016	Maturity		5,500,000	5,500,000	5,510,505	0	0	(10,505)	0	(10,505)	0	5,500,000	0	0	0	39,875	07/19/2016	1FE
88167A-AA-9	TEVA PHARMACEUTICALS NE 1.400% 07/20/18	F	07/19/2016	MIZUHO SECURITIES USA INC		200,266	200,000	199,942	0	0	0	0	0	0	199,942	0	324	324	8	07/20/2018	2FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	08/24/2016	Call 100.0000		149,400	149,400	163,722	156,779	0	1,431	0	1,431	0	158,210	0	(8,810)	(8,810)	15,540	11/15/2021	4AM
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	08/24/2016	Call 100.0000		572,400	572,400	633,217	603,518	0	6,696	0	6,696	0	610,214	0	(37,814)	(37,814)	39,353	01/15/2022	4AM
91911T-AG-8	VALE OVERSEAS LIMITED 6.250% 01/23/17	F	09/23/2016	Call 100.0000		4,000,000	4,000,000	3,970,680	3,995,910	0	1,974	0	1,974	0	3,997,884	0	2,116	2,116	366,561	01/23/2017	2FE
961214-CY-7	WESTPAC BANKING CORP-SP ADR 1.600% 08/19/19	F	08/11/2016	JEFFERIES & CO		250,125	250,000	249,955	0	0	0	0	0	0	249,955	0	170	170	0	08/19/2019	1FE
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	08/19/2016	TENDER OFFER		925,301	925,301	925,301	925,301	0	0	0	0	0	925,301	0	0	0	48,245	07/13/2018	3
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	07/07/2016	TENDER OFFER		602,887	602,887	602,887	0	0	0	0	0	0	602,887	0	0	0	32,588	08/17/2018	3
T3489#-AB-5	CAMPARI PP 4.630% 07/16/18	F	09/27/2016	Call 100.0000		7,000,000	7,000,000	6,912,500	6,962,828	0	9,987	0	9,987	0	6,972,815	0	27,185	27,185	807,047	07/16/2018	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						467,411,060	477,770,961	476,579,654	402,866,180	0	691,377	9,822	681,555	0	477,640,674	0	(10,229,618)	(10,229,618)	18,789,377	XXX	XXX
8399997. Total - Bonds - Part 4						576,681,117	584,983,804	587,029,823	464,421,178	0	(510,402)	9,822	(520,224)	0	586,256,307	0	(9,575,194)	(9,575,194)	20,370,408	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						576,681,117	584,983,804	587,029,823	464,421,178	0	(510,402)	9,822	(520,224)	0	586,256,307	0	(9,575,194)	(9,575,194)	20,370,408	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
44951#-10-3	IFS FINANCIAL SERVICES		08/16/2016	Capital Distribution	0.000	5,000,000		5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0		K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						5,000,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						5,000,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,000,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						5,000,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	XXX	XXX
9999999 - Totals						581,681,117	XXX	592,029,823	469,421,178	0	(510,402)	9,822	(520,224)	0	591,256,307	0	(9,575,194)	(9,575,194)	20,370,408	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		57,334,000	3 Month LIBOR / (2.85)			(954,686)			(2,291,101)					422,778		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(954,686)	0	XXX	(2,291,101)	0	0	0	0	422,778	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(954,686)	0	XXX	(2,291,101)	0	0	0	0	422,778	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	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			14,613	(2,400)		(2,400)	(5,406)				8,000,000	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		114,583	327,746		327,746	21,621		(47,194)		15,000,000	2	
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		114,167	(87,630)		(87,630)	1,153,152		(5,500)		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		76,111	(58,420)		(58,420)	768,768		(3,667)		10,000,000	3	
0989999. Subtotal - Swaps - Replication - Credit Default										389,169	0	319,474	179,296	XXX	179,296	1,938,135	0	(56,361)	0	48,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										389,169	0	319,474	179,296	XXX	179,296	1,938,135	0	(56,361)	0	48,000,000	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	(954,686)	0	XXX	(2,291,101)	0	0	0	0	422,778	XXX	XXX
1169999. Total Swaps - Credit Default										389,169	0	319,474	179,296	XXX	179,296	1,938,135	0	(56,361)	0	48,000,000	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										389,169	0	(635,212)	179,296	XXX	(2,111,805)	1,938,135	0	(56,361)	0	48,422,778	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(954,686)	0	XXX	(2,291,101)	0	0	0	0	422,778	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										389,169	0	319,474	179,296	XXX	179,296	1,938,135	0	(56,361)	0	48,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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)
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										389,169	0	(635,212)	179,296	XXX	(2,111,805)	1,938,135	0	(56,361)	0	48,422,778	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		
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	0	327,746	(2,400)	325,346	327,746	(2,400)	325,346	23,000,000	23,000,000
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	200,000	0	(146,050)	0	0	(146,050)	0	25,000,000	24,653,950
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(2,291,101)	0	422,778	422,778
0299999. Total NAIC 1 Designation				200,000	327,746	(148,450)	325,346	327,746	(2,439,551)	325,346	48,422,778	48,076,728
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				200,000	327,746	(148,450)	325,346	327,746	(2,439,551)	325,346	48,422,778	48,076,728
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					327,746	(148,450)						

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)
NONE									
0199999 - Total								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	200,000	200,000	XXX		V
0299999 - Total					200,000	200,000	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			4,328,820	4,328,820	10/03/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				4,328,820	4,328,820	XXX
9999999 - Totals				4,328,820	4,328,820	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (50,999,232) Book/Adjusted Carrying Value $ (50,999,232)
2. Average balance for the year to date Fair Value $ 7,703,060 Book/Adjusted Carrying Value $ 7,703,060
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ 4,328,820 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 Adj % 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	1,125,000	1,125,000	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				55,303,932	55,303,932	XXX
0599999. Total - U.S. Government Bonds				55,303,932	55,303,932	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
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				14,605,000	14,605,000	XXX
3199999. Total - U.S. Special Revenues Bonds				20,205,000	20,205,000	XXX
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		1FE	1,810,478	1,812,337	06/07/2017
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	3,701,869	3,699,732	02/14/2017
064159-AM-8	BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12		1FE	2,811,530	2,811,678	01/12/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	9,900,000	9,900,000	12/08/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	7,500,390	7,500,000	05/10/2017
140420-NG-1	CAPITAL ONE BANK USA NA 1.2% Due 2/13/2017 FA13		2FE	5,296,301	5,300,133	02/13/2017
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	4,000,772	4,000,116	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	3,620,437	3,623,226	11/21/2016
210518-CG-9	CONSUMERS ENERGY CO 5.15% Due 2/15/2017 FA15		1FE	1,552,751	1,552,797	02/15/2017
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	7,600,631	7,600,494	11/01/2016
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	1,905,632	1,907,595	08/15/2017
38141E-LA-5	GOLDMAN SACHS GROUP Flt % Due 3/29/2017 MJSD29		1FE	7,184,758	7,187,834	03/29/2017
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	3,927,957	3,931,284	06/27/2017
501044-CP-4	KROGER CO 2.2% Due 1/15/2017 JJ15		2FE	1,504,493	1,505,010	01/15/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,300,000	9,300,000	01/01/2033
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	982,033	979,766	02/02/2017
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	2,900,000	2,900,000	05/01/2027
69349L-AP-3	PNC BANK NA 1.15% Due 11/1/2016 MN1		1FE	1,000,000	1,000,093	11/01/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	7,796,131	7,800,000	03/28/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJ028		1FE	7,802,402	7,800,000	07/28/2017
867914-AZ-6	SUNTRUST BANKS INC 6% Due 9/11/2017 MS11		2FE	2,072,857	2,074,409	09/11/2017
89113W-GD-2	TORONTO DOMINION BANK NY Flt % Due 2/10/2017 FMAN10		1FE	7,200,000	7,200,000	02/10/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				101,971,421	101,986,505	XXX
03066D-AA-4	AMCAR 2016-2 A1 0 3/4% Due 4/10/2017 Mo-8		1FE	755,171	755,255	04/10/2017
04364T-AA-6	ACER 2016-1A A1 0.95% Due 4/10/2017 Mo-27		1FE	2,309,961	2,309,954	04/10/2017
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	3,907,200	3,907,180	07/24/2017
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1 1/4% Due 6/15/2017 Mo-15		1FE	1,502,556	1,502,558	06/15/2017
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	830,505	830,845	02/21/2017
52177F-AA-2	LRF SER 20161 CL A1 1% Due 6/19/2017 Mo-15		1FE	3,441,469	3,441,452	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				12,746,862	12,747,244	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				114,718,283	114,733,749	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				162,875,353	162,890,437	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				27,351,862	27,352,244	XXX
6599999. Total Bonds				190,227,215	190,242,681	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			21,440	21,440	
	VW CREDIT INC CP 0.95% Due 11/10/2016 At Mat			4,688,713	4,688,713	11/10/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				4,710,154	4,710,154	XXX
000000-00-0	Huntington National Bank Money Market Account			9,132,089	9,132,089	
000000-00-0	Key Bank Money Market Account			9,045,281	9,045,281	
000000-00-0	BB&T Money Market Account			9,124,786	9,124,786	
9099999. Total - Cash (Schedule E Part 1 type)				27,302,156	27,302,156	XXX
000000-00-0	CRH AMERICA FINANCE INC CP 0.93% Due 12/12/2016 At Mat			3,392,271	3,392,271	12/12/2016
000000-00-0	CATHOLIC HEALTH INITIATV CP 0.82% Due 11/4/2016 At Mat			5,993,167	5,993,167	11/04/2016
000000-00-0	KCPLMO CP 0.58% Due 10/3/2016 At Mat			7,099,657	7,099,657	10/03/2016
000000-00-0	SSM HEALTH CARE CORP CP 0.85% Due 12/12/2016 At Mat			5,989,517	5,989,517	12/12/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				22,474,611	22,474,611	XXX
9999999 - Totals				244,714,136	244,729,602	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (39,524,309) Book/Adjusted Carrying Value $ (39,533,018)
2. Average balance for the year to date Fair Value $ 298,092,317 Book/Adjusted Carrying Value $ 291,573,358

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					(7,961,406)	464,798	(17,171,660)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					20,121,271	12,126,132	12,132,069	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					4	4	4	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					1,000,586	1,000,586	1,001,213	XXX
FIFTH THIRD BANK	CINCINNATI, OH					1,878,323	391,027	(21,516)	XXX
HUNTINGTON BANK	COLUMBUS, OH					20,129,540	12,133,699	12,137,971	XXX
KEYCORP	CLEVELAND, OH					14,037,052	9,041,214	9,045,281	XXX
PNC BANK	CINCINNATI, OH					(500,603)	(307,574)	(115,447)	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	48,990,781	35,135,900	17,293,929	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	48,990,781	35,135,900	17,293,929	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	48,990,781	35,135,900	17,293,929	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
CRH AMERICA FINANCE INC CP		09/15/2016	0.930	12/12/2016	3,392,271	1,405	0
CATHOLIC HEALTH INITIATV CP		09/15/2016	0.820	11/04/2016	5,993,167	2,187	0
CINTAS CP		09/30/2016	0.600	10/03/2016	1,749,913	29	0
DOMINION RESOURCES CP		09/26/2016	0.690	10/07/2016	3,999,157	383	0
DUKE ENERGY CP		09/26/2016	0.690	10/05/2016	5,498,810	765	0
HPINC CP		09/26/2016	0.820	10/11/2016	3,998,633	456	0
HYUHCA CP		09/23/2016	0.670	10/05/2016	5,998,660	893	0
KCPLMO CP		09/30/2016	0.580	10/03/2016	7,099,657	114	0
MDU RESOURCES		09/30/2016	0.600	10/03/2016	2,499,917	7,542	42
PGEPP CP		09/22/2016	0.620	10/03/2016	4,999,053	775	0
REED CP		09/30/2016	0.550	10/03/2016	2,099,904	32	0
SSM HEALTH CARE CORP CP		09/29/2016	0.850	12/12/2016	5,989,517	283	0
SPECTRA CP		09/22/2016	0.800	10/04/2016	4,998,667	1,000	0
SYYPP CP		09/30/2016	0.580	10/03/2016	2,099,899	34	0
VW CREDIT INC CP		09/22/2016	0.770	10/03/2016	4,498,941	866	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					64,916,166	16,764	42
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					64,916,166	16,764	42
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					64,916,166	16,764	42
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					64,916,166	16,764	42
8699999 - Total Cash Equivalents					64,916,166	16,764	42