



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code	0836 (Current)	0836 (Prior)	NAIC Company Code	92622	Employer's ID Number	31-1000236
Organized under the Laws of	Ohio			State of Domicile or Port of Entry	OH	
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
Todd Anthony Lee #, VP	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
Travis Daniel Schraffenberger #, 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	SS:
County of	Hamilton	

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller
Subscribed and sworn to before me this	a. Is this an original filing?	Yes [X] No []
22nd day of	b. If no,	
February, 2017	1. State the amendment number.....	
	2. Date filed	
	3. Number of pages attached.....	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,418,855	0.021	2,418,855		2,418,855	0.021
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	54,528,651	0.470	54,528,651		54,528,651	0.472
1.22 Issued by U.S. government sponsored agencies	0	0.000	0		0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	93,403,035	0.804	93,403,035		93,403,035	0.809
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	39,025,047	0.336	39,025,047		39,025,047	0.338
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	5,475,635	0.047	5,475,635		5,475,635	0.047
1.43 Revenue and assessment obligations	335,738,247	2.891	335,738,247		335,738,247	2.908
1.44 Industrial development and similar obligations	215,799,000	1.858	215,799,000		215,799,000	1.869
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	136,414,557	1.175	136,414,557		136,414,557	1.181
1.512 Issued or guaranteed by FNMA and FHLMC	405,492,397	3.491	405,492,397		405,492,397	3.512
1.513 All other	0	0.000	0		0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	463,615,741	3.992	463,615,741		463,615,741	4.015
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0		0	0.000
1.523 All other	1,404,717,118	12.095	1,404,717,118		1,404,717,118	12.166
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,936,789,169	42.507	4,936,789,169		4,936,789,169	42.756
2.2 Unaffiliated non-U.S. securities (including Canada)	1,994,377,562	17.172	1,994,377,562		1,994,377,562	17.273
2.3 Affiliated securities	0	0.000	0		0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0		0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0		0	0.000
3.22 Unaffiliated	12,121,638	0.104	12,121,638		12,121,638	0.105
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0		0	0.000
3.32 Unaffiliated	200,865,170	1.729	200,865,170		200,865,170	1.740
3.4 Other equity securities:						
3.41 Affiliated	68,787,296	0.592	1,217,313		1,217,313	0.011
3.42 Unaffiliated	53,140,100	0.458	53,140,100		53,140,100	0.460
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0		0	0.000
3.52 Unaffiliated	0	0.000	0		0	0.000
4. Mortgage loans:						
4.1 Construction and land development	29,960,338	0.258	29,960,338		29,960,338	0.259
4.2 Agricultural	0	0.000	0		0	0.000
4.3 Single family residential properties	0	0.000	0		0	0.000
4.4 Multifamily residential properties	335,223,288	2.886	335,223,288		335,223,288	2.903
4.5 Commercial loans	456,093,985	3.927	456,093,985		456,093,985	3.950
4.6 Mezzanine real estate loans	0	0.000	0		0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0		0	0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)	0	0.000	0		0	0.000
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)	0	0.000	0		0	0.000
6. Contract loans	35,469,587	0.305	35,469,587		35,469,587	0.307
7. Derivatives	471,760	0.004	471,760		471,760	0.004
8. Receivables for securities	3,581,164	0.031	3,581,164		3,581,164	0.031
9. Securities Lending (Line 10, Asset Page reinvested collateral)	115,122	0.001	115,122	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	94,175,672	0.811	94,175,672	115,122	94,290,794	0.817
11. Other invested assets	236,263,420	2.034	236,263,420		236,263,420	2.046
12. Total invested assets	11,614,063,554	100.000	11,546,493,571	115,122	11,546,493,571	100.000

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
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)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		788,310,062
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		70,100,000
	2.2 Additional investment made after acquisition (Part 2, Column 8)		58,052,262
			128,152,262
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		0
	3.2 Totals, Part 3, Column 11		0
			0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		0
	5.2 Totals, Part 3, Column 8		0
			0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		95,171,609
8.	Deduct amortization of premium and mortgage interest points and commitment fees		13,106
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		0
	9.2 Totals, Part 3, Column 13		0
			0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		0
	10.2 Totals, Part 3, Column 10		0
			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)		821,277,609
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		821,277,609
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		821,277,609

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	223,079,310
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	111,663
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,553,595
		1,665,258
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.2 Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	13,406,802
	5.2 Totals, Part 3, Column 9	0
		13,406,802
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	1,850,650
8.	Deduct amortization of premium and depreciation	37,299
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	0
		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	236,263,420
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	236,263,420

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	10,558,256,143
2.	Cost of bonds and stocks acquired, Part 3, Column 7	2,203,727,283
3.	Accrual of discount	7,742,952
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	(563,594)
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	15,338,930
	4.4. Part 4, Column 11	(3,175,622)
		11,599,714
5.	Total gain (loss) on disposals, Part 4, Column 19	(19,148)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,309,293,328
7.	Deduct amortization of premium	41,628,192
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	6,344,032
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	380,449
	9.4. Part 4, Column 13	951,727
		7,676,208
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,422,709,217
11.	Deduct total nonadmitted amounts	67,569,983
12.	Statement value at end of current period (Line 10 minus Line 11)	10,355,139,234

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	225,555,603	231,375,122	238,258,402	209,515,481
	2. Canada	17,580,639	18,162,943	18,028,330	17,000,000
	3. Other Countries	75,822,396	75,267,180	75,727,070	76,000,000
	4. Totals	318,958,638	324,805,245	332,013,802	302,515,481
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	39,025,047	40,284,601	39,168,992	38,680,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	5,475,635	6,094,204	5,486,501	5,450,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	1,388,451,857	1,416,023,171	1,416,859,799	1,362,224,867
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	6,359,917,739	6,533,438,455	6,416,875,750	6,400,531,393
	9. Canada	412,046,312	428,001,465	417,793,776	411,731,710
	10. Other Countries	1,563,919,798	1,588,136,538	1,577,215,901	1,557,911,826
	11. Totals	8,335,883,849	8,549,576,458	8,411,885,427	8,370,174,929
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	10,087,795,026	10,336,783,679	10,205,414,521	10,079,045,277
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	12,121,638	13,009,333	12,121,638	
	15. Canada				
	16. Other Countries				
	17. Totals	12,121,638	13,009,333	12,121,638	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	12,121,638	13,009,333	12,121,638	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	243,672,373	243,672,373	162,531,864	
	21. Canada				
	22. Other Countries	10,332,897	10,332,897	8,112,231	
	23. Totals	254,005,270	254,005,270	170,644,095	
Parent, Subsidiaries and Affiliates	24. Totals	68,787,296	68,787,296	82,503,143	
	25. Total Common Stocks	322,792,566	322,792,566	253,147,238	
	26. Total Stocks	334,914,204	335,801,899	265,268,876	
	27. Total Bonds and Stocks	10,422,709,230	10,672,585,578	10,470,683,397	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	92,009,083	126,147,630	33,530,299	9,754,179	1,695,486	XXX	263,136,677	2.6	257,828,615	2.5	263,136,677	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	92,009,083	126,147,630	33,530,299	9,754,179	1,695,486	XXX	263,136,677	2.6	257,828,615	2.5	263,136,677	0
2. All Other Governments												
2.1 NAIC 1	29,999,997	6,995,281	15,142,732	1,299,403	0	XXX	53,437,413	0.5	88,583,499	0.9	43,648,482	9,788,931
2.2 NAIC 2	0	0	24,824,857	0	15,140,765	XXX	39,965,622	0.4	33,161,318	0.3	29,988,851	9,976,771
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	29,999,997	6,995,281	39,967,589	1,299,403	15,140,765	XXX	93,403,035	0.9	121,744,817	1.2	73,637,333	19,765,702
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	26,500,000	7,525,047	5,000,000	0	XXX	39,025,047	0.4	41,070,917	0.4	39,025,047	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	26,500,000	7,525,047	5,000,000	0	XXX	39,025,047	0.4	41,070,917	0.4	39,025,047	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	2,000,000	3,475,635	0	0	XXX	5,475,635	0.1	11,978,423	0.1	5,475,635	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	2,000,000	3,475,635	0	0	XXX	5,475,635	0.1	11,978,423	0.1	5,475,635	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	139,587,923	539,202,074	218,537,481	123,055,633	139,555,764	XXX	1,159,938,875	11.4	1,152,170,088	11.2	1,151,493,875	8,445,000
5.2 NAIC 2	0	0	0	0	215,799,000	XXX	215,799,000	2.1	226,859,000	2.2	0	215,799,000
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	13,264,784	XXX	13,264,784	0.1	13,309,491	0.1	13,264,784	0
5.7 Totals	139,587,923	539,202,074	218,537,481	123,055,633	368,619,548	XXX	1,389,002,659	13.7	1,392,338,579	13.5	1,164,758,659	224,244,000

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	838,249,839	2,306,793,597	1,190,265,226	210,367,440	199,412,473	XXX	4,745,088,575	46.7	4,925,894,490	47.9	2,979,395,776	1,765,692,799
6.2 NAIC 2	415,189,918	1,115,023,578	742,820,642	205,001,598	239,634,322	XXX	2,717,670,058	26.7	2,573,059,194	25.0	1,919,441,605	798,228,453
6.3 NAIC 3	13,899,701	216,005,220	156,350,152	50,195,194	9,970,054	XXX	446,420,321	4.4	441,917,600	4.3	275,946,189	170,474,132
6.4 NAIC 4	19,171,399	101,274,722	102,822,368	6,695,247	50,552	XXX	230,014,288	2.3	308,635,122	3.0	113,124,441	116,889,847
6.5 NAIC 5	1,086,683	61,165,433	14,664,577	1,980,290	11,238	XXX	78,908,221	0.8	46,295,159	0.5	47,252,786	31,655,435
6.6 NAIC 6	0	0	6,736,614	0	39,331	XXX	6,775,945	0.1	2,112,535	0.0	6,736,614	39,331
6.7 Totals	1,287,597,540	3,800,262,550	2,213,659,579	474,239,769	449,117,970	XXX	8,224,877,408	80.9	8,297,914,100	80.7	5,341,897,411	2,882,979,997
7. Hybrid Securities												
7.1 NAIC 1	0	0	2,023,002	0	6,030,008	XXX	8,053,010	0.1	3,000,000	0.0	8,053,010	0
7.2 NAIC 2	0	33,462,086	5,291,610	10,006,858	81,937,287	XXX	130,697,841	1.3	120,725,185	1.2	113,212,841	17,485,000
7.3 NAIC 3	0	0	0	4,000,000	5,696,250	XXX	9,696,250	0.1	34,358,722	0.3	9,696,250	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	2,061,520	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	33,462,086	7,314,612	14,006,858	93,663,545	XXX	148,447,101	1.5	160,145,427	1.6	130,962,101	17,485,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,099,846,842	3,007,638,582	1,470,499,422	349,476,655	346,693,731	0	6,274,155,232	61.7	XXX	XXX	4,490,228,502	1,783,926,730
10.2 NAIC 2	(d) 415,189,918	1,148,485,664	772,937,109	215,008,456	552,511,374	0	3,104,132,521	30.5	XXX	XXX	2,062,643,297	1,041,489,224
10.3 NAIC 3	(d) 13,899,701	216,005,220	156,350,152	54,195,194	15,666,304	0	456,116,571	4.5	XXX	XXX	285,642,439	170,474,132
10.4 NAIC 4	(d) 19,171,399	101,274,722	102,822,368	6,695,247	50,552	0	230,014,288	2.3	XXX	XXX	113,124,441	116,889,847
10.5 NAIC 5	(d) 1,086,683	61,165,433	14,664,577	1,980,290	11,238	(c)	78,908,221	0.8	XXX	XXX	47,252,786	31,655,435
10.6 NAIC 6	(d) 0	0	6,736,614	0	13,304,115	0	20,040,729	0.2	XXX	XXX	20,001,398	39,331
10.7 Totals	1,549,194,543	4,534,569,621	2,524,010,242	627,355,842	928,237,314	0	(b) 10,163,367,562	100.0	XXX	XXX	7,018,892,863	3,144,474,699
10.8 Line 10.7 as a % of Col. 7	15.2	44.6	24.8	6.2	9.1	0.0	100.0	XXX	XXX	XXX	69.1	30.9
11. Total Bonds Prior Year												
11.1 NAIC 1	947,396,624	3,247,816,844	1,654,828,430	338,966,825	291,517,309	XXX	XXX	XXX	6,480,526,032	63.0	4,553,638,497	1,926,887,535
11.2 NAIC 2	202,912,601	1,209,318,382	816,817,608	208,829,780	515,926,326	XXX	XXX	XXX	2,953,804,697	28.7	1,952,952,479	1,000,852,218
11.3 NAIC 3	33,359,713	198,736,560	196,196,151	34,789,202	13,194,696	XXX	XXX	XXX	476,276,322	4.6	306,269,421	170,006,901
11.4 NAIC 4	13,801,988	143,010,661	134,828,959	16,870,969	2,184,065	XXX	XXX	XXX	310,696,642	3.0	179,175,150	131,521,492
11.5 NAIC 5	6,202,296	36,842,106	741,445	2,509,312	0	XXX	XXX	XXX	(c) 46,295,159	0.5	4,589,621	41,705,538
11.6 NAIC 6	0	0	2,033,872	0	13,388,154	XXX	XXX	XXX	(c) 15,422,026	0.1	15,343,363	78,663
11.7 Totals	1,203,673,222	4,835,724,553	2,805,446,465	601,966,088	836,210,550	XXX	XXX	XXX	(b) 10,283,020,878	100.0	7,011,968,531	3,271,052,347
11.8 Line 11.7 as a % of Col. 9	11.7	47.0	27.3	5.9	8.1	XXX	XXX	XXX	100.0	XXX	68.2	31.8
12. Total Publicly Traded Bonds												
12.1 NAIC 1	865,999,738	2,040,559,119	946,148,671	312,536,459	324,984,515		4,490,228,502	44.2	4,553,638,497	44.3	4,490,228,502	XXX
12.2 NAIC 2	302,862,678	706,944,094	579,276,969	181,645,208	291,914,348		2,062,643,297	20.3	1,952,952,479	19.0	2,062,643,297	XXX
12.3 NAIC 3	10,722,249	118,205,116	97,829,913	44,195,194	14,689,967		285,642,439	2.8	306,269,421	3.0	285,642,439	XXX
12.4 NAIC 4	16,203,209	50,912,693	40,062,740	5,895,247	50,552		113,124,441	1.1	179,175,150	1.7	113,124,441	XXX
12.5 NAIC 5	1,086,683	35,275,403	8,910,411	1,980,290	0		47,252,787	0.5	4,589,621	0.0	47,252,787	XXX
12.6 NAIC 6	0	0	6,736,614	0	13,264,784		20,001,398	0.2	15,343,363	0.1	20,001,398	XXX
12.7 Totals	1,196,874,557	2,951,896,425	1,678,965,318	546,252,398	644,904,166	0	7,018,892,864	69.1	7,011,968,531	68.2	7,018,892,864	XXX
12.8 Line 12.7 as a % of Col. 7	17.1	42.1	23.9	7.8	9.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	11.8	29.0	16.5	5.4	6.3	0.0	69.1	XXX	XXX	XXX	69.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	233,847,104	967,079,463	524,350,751	36,940,196	21,709,216	0	1,783,926,730	17.6	1,926,887,535	18.7	XXX	1,783,926,730
13.2 NAIC 2	112,327,240	441,541,570	193,660,140	33,363,248	260,597,026	0	1,041,489,224	10.2	1,000,852,218	9.7	XXX	1,041,489,224
13.3 NAIC 3	3,177,452	97,800,104	58,520,239	10,000,000	976,337	0	170,474,132	1.7	170,006,901	1.7	XXX	170,474,132
13.4 NAIC 4	2,968,190	50,362,029	62,759,628	800,000	0	0	116,889,847	1.2	131,521,492	1.3	XXX	116,889,847
13.5 NAIC 5	0	25,890,030	5,754,166	0	11,238	0	31,655,434	0.3	41,705,538	0.4	XXX	31,655,434
13.6 NAIC 6	0	0	0	0	39,331	0	39,331	0.0	78,663	0.0	XXX	39,331
13.7 Totals	352,319,986	1,582,673,196	845,044,924	81,103,444	283,333,148	0	3,144,474,698	30.9	3,271,052,347	31.8	XXX	3,144,474,698
13.8 Line 13.7 as a % of Col. 7	11.2	50.3	26.9	2.6	9.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	3.5	15.6	8.3	0.8	2.8	0.0	30.9	XXX	XXX	XXX	XXX	30.9

(a) Includes \$ 2,533,356,384 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 12,925,001 current year, \$ 6,881,234 prior year of bonds with Z designations and \$ 0 , current year \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 39,331 , current year \$ 78,663 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 75,572,549 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	38,331,078	33,227,306	18,076,572	3,670,093	1,223,535	XXX	94,528,584	0.9	71,822,095	0.7	94,528,584	0
1.2 Residential Mortgage-Backed Securities	50,680,542	84,388,923	10,215,672	3,535,255	11,353	XXX	148,831,745	1.5	173,560,737	1.7	148,831,745	0
1.3 Commercial Mortgage-Backed Securities	2,997,463	8,531,401	5,238,055	2,548,831	460,598	XXX	19,776,348	0.2	12,445,785	0.1	19,776,348	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	92,009,083	126,147,630	33,530,299	9,754,179	1,695,486	XXX	263,136,677	2.6	257,828,617	2.5	263,136,677	0
2. All Other Governments												
2.1 Issuer Obligations	29,999,997	6,995,281	39,967,589	1,299,403	15,140,765	XXX	93,403,035	0.9	121,744,817	1.2	73,637,333	19,765,702
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	29,999,997	6,995,281	39,967,589	1,299,403	15,140,765	XXX	93,403,035	0.9	121,744,817	1.2	73,637,333	19,765,702
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	26,500,000	7,525,047	5,000,000	0	XXX	39,025,047	0.4	41,070,917	0.4	39,025,047	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	26,500,000	7,525,047	5,000,000	0	XXX	39,025,047	0.4	41,070,917	0.4	39,025,047	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	2,000,000	3,475,635	0	0	XXX	5,475,635	0.1	11,978,423	0.1	5,475,635	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	2,000,000	3,475,635	0	0	XXX	5,475,635	0.1	11,978,423	0.1	5,475,635	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	550,809	24,116,191	1,366,345	5,302,257	220,506,245	XXX	251,841,847	2.5	254,313,560	2.5	36,042,847	215,799,000
5.2 Residential Mortgage-Backed Securities	117,609,414	356,274,853	186,658,116	78,522,426	7,486,805	XXX	746,551,614	7.3	803,204,822	7.8	746,551,614	0
5.3 Commercial Mortgage-Backed Securities	4,241,727	85,664,877	456,383	0	0	XXX	90,362,987	0.9	91,269,268	0.9	90,362,987	0
5.4 Other Loan-Backed and Structured Securities	17,185,973	73,146,153	30,056,637	39,230,949	140,626,497	XXX	300,246,209	3.0	243,550,930	2.4	291,801,209	8,445,000
5.5 Totals	139,587,923	539,202,074	218,537,481	123,055,632	368,619,547	XXX	1,389,002,657	13.7	1,392,338,580	13.5	1,164,758,657	224,244,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	943,635,960	2,636,648,251	1,592,960,950	335,497,682	430,147,608	XXX	5,938,890,451	58.4	5,861,856,459	57.0	4,170,018,864	1,768,871,587
6.2 Residential Mortgage-Backed Securities	102,522,621	228,635,842	115,053,285	85,798,282	6,785,443	XXX	538,795,473	5.3	613,995,839	6.0	378,430,921	160,364,552
6.3 Commercial Mortgage-Backed Securities	109,454,630	461,468,638	280,590,318	2,368,703	12,039,353	XXX	865,921,642	8.5	995,209,978	9.7	518,053,473	347,868,169
6.4 Other Loan-Backed and Structured Securities	131,984,329	473,509,818	225,055,025	50,575,101	145,567	XXX	881,269,840	8.7	826,851,825	8.0	275,394,150	605,875,690
6.5 Totals	1,287,597,540	3,800,262,549	2,213,659,578	474,239,768	449,117,971	XXX	8,224,877,406	80.9	8,297,914,101	80.7	5,341,897,408	2,882,979,998
7. Hybrid Securities												
7.1 Issuer Obligations	0	33,462,086	5,291,610	4,000,000	87,633,537	XXX	130,387,233	1.3	134,714,529	1.3	112,902,233	17,485,000
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	2,023,002	10,006,858	6,030,008	XXX	18,059,868	0.2	25,430,898	0.2	18,059,868	0
7.5 Totals	0	33,462,086	7,314,612	14,006,858	93,663,545	XXX	148,447,101	1.5	160,145,427	1.6	130,962,101	17,485,000
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,012,517,844	2,762,949,115	1,668,663,748	354,769,435	754,651,690	XXX	6,553,551,832	64.5	XXX	XXX	4,531,630,543	2,021,921,289
10.2 Residential Mortgage-Backed Securities	270,812,577	669,299,618	311,927,073	167,855,963	14,283,601	XXX	1,434,178,832	14.1	XXX	XXX	1,273,814,280	160,364,552
10.3 Commercial Mortgage-Backed Securities	116,693,820	555,664,916	286,284,756	4,917,534	12,499,951	XXX	976,060,977	9.6	XXX	XXX	628,192,808	347,868,169
10.4 Other Loan-Backed and Structured Securities	149,170,302	546,655,971	257,134,664	99,812,908	146,802,072	XXX	1,199,575,917	11.8	XXX	XXX	585,255,227	614,320,690
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	1,549,194,543	4,534,569,620	2,524,010,241	627,355,840	928,237,314	0	10,163,367,558	100.0	XXX	XXX	7,018,892,858	3,144,474,700
10.7 Line 10.6 as a % of Col. 7	15.2	44.6	24.8	6.2	9.1	0.0	100.0	XXX	XXX	XXX	69.1	30.9
11. Total Bonds Prior Year												
11.1 Issuer Obligations	579,640,882	2,994,639,036	1,870,693,106	366,725,154	685,802,622	XXX	XXX	XXX	6,497,500,800	63.2	4,375,010,509	2,122,490,291
11.2 Residential Mortgage-Backed Securities	248,174,131	791,137,961	337,902,056	164,762,399	48,784,851	XXX	XXX	XXX	1,590,761,398	15.5	1,453,369,471	137,391,927
11.3 Commercial Mortgage-Backed Securities	237,942,377	482,293,450	376,918,356	1,435,333	335,515	XXX	XXX	XXX	1,098,925,031	10.7	685,177,874	413,747,157
11.4 Other Loan-Backed and Structured Securities	137,915,832	567,654,108	219,932,946	69,043,204	101,287,563	XXX	XXX	XXX	1,095,833,653	10.7	498,410,680	597,422,973
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	1,203,673,222	4,835,724,555	2,805,446,464	601,966,090	836,210,551	XXX	XXX	XXX	10,283,020,882	100.0	7,011,968,534	3,271,052,348
11.7 Line 11.6 as a % of Col. 9	11.7	47.0	27.3	5.9	8.1	XXX	XXX	XXX	100.0	XXX	68.2	31.8
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	807,318,369	1,807,148,247	1,154,190,870	291,130,047	471,843,010	XXX	4,531,630,543	44.6	4,375,010,509	42.5	4,531,630,543	XXX
12.2 Residential Mortgage-Backed Securities	237,087,648	598,442,696	268,134,816	156,244,420	13,904,699	XXX	1,273,814,279	12.5	1,453,369,471	14.1	1,273,814,279	XXX
12.3 Commercial Mortgage-Backed Securities	51,553,861	346,188,882	215,401,283	2,548,831	12,499,951	XXX	628,192,808	6.2	685,177,874	6.7	628,192,808	XXX
12.4 Other Loan-Backed and Structured Securities	100,914,679	200,116,599	41,238,347	96,329,098	146,656,505	XXX	585,255,228	5.8	498,410,680	4.8	585,255,228	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	1,196,874,557	2,951,896,424	1,678,965,316	546,252,396	644,904,165	0	7,018,892,858	69.1	7,011,968,534	68.2	7,018,892,858	XXX
12.7 Line 12.6 as a % of Col. 7	17.1	42.1	23.9	7.8	9.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	11.8	29.0	16.5	5.4	6.3	0.0	69.1	XXX	XXX	XXX	69.1	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	205,199,475	955,800,868	514,472,878	63,639,388	282,808,680	XXX	2,021,921,289	19.9	2,122,490,291	20.6	XXX	2,021,921,289
13.2 Residential Mortgage-Backed Securities	33,724,929	70,856,922	43,792,257	11,611,543	378,902	XXX	160,364,553	1.6	137,391,927	1.3	XXX	160,364,553
13.3 Commercial Mortgage-Backed Securities	65,139,959	209,476,034	70,883,473	2,368,703	0	XXX	347,868,169	3.4	413,747,157	4.0	XXX	347,868,169
13.4 Other Loan-Backed and Structured Securities	48,255,623	346,539,372	215,896,317	3,483,810	145,567	XXX	614,320,689	6.0	597,422,973	5.8	XXX	614,320,689
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	352,319,986	1,582,673,196	845,044,925	81,103,444	283,333,149	0	3,144,474,700	30.9	3,271,052,348	31.8	XXX	3,144,474,700
13.7 Line 13.6 as a % of Col. 7	11.2	50.3	26.9	2.6	9.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	3.5	15.6	8.3	0.8	2.8	0.0	30.9	XXX	XXX	XXX	XXX	30.9

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments					
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	5,850,248	5,850,248	0	0	0
2. Cost of short-term investments acquired	1,483,190,116	1,483,190,116			
3. Accrual of discount	463	463			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	4,190	4,190			
6. Deduct consideration received on disposals	1,450,904,941	1,450,904,941			
7. Deduct amortization of premium	8,189	8,189			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,131,887	38,131,887	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	38,131,887	38,131,887	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	2,249,586
3.2	Section 2, Column 19	4,397,760
		6,647,346
4.	Total gain (loss) on termination recognized, Section 2, Column 22	(21,488,326)
5.	Considerations received/(paid) on terminations, Section 2, Column 15	(21,488,326)
6.	Amortization:	
6.1	Section 1, Column 19	(75,348)
6.2	Section 2, Column 21	(547,911)
		(623,259)
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	0
7.2	Section 2, Column 23	0
		0
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	0
8.2	Section 2, Column 20	0
		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	471,764
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	471,764

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 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 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 (Section 2, Column 15)	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	
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

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	3	50,756,602	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	255,072	XXX	2,814,870
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	3	51,011,674	3	51,011,674

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.....	471,760
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)	471,760
4.	Part D, Section 1, Column 5	471,760
5.	Part D, Section 1, Column 6	0
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	(1,122,418)
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	(1,122,418)
10.	Part D, Section 1, Column 8	471,760
11.	Part D, Section 1, Column 9	(1,594,178)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	48,393,708
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	48,393,708
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	59,804,721	59,804,721	0
2. Cost of cash equivalents acquired	8,643,682,487	8,643,682,487	
3. Accrual of discount	125	125	
4. Unrealized valuation increase (decrease)	0	0	
5. Total gain (loss) on disposals	7,326	7,326	
6. Deduct consideration received on disposals	8,666,053,997	8,666,053,997	
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)	37,440,662	37,440,662	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	37,440,662	37,440,662	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Showing All Mortgage Loans OWNED December 31 of Current Year

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001102	Kennesaw	GA		05/28/2002	06/28/2016	7,156,151	0	0	0	0	0	0	7,070,966	7,070,966	0	0	0
0001110	Cincinnati	OH		12/19/2002	08/02/2016	127,204	0	0	0	0	0	0	5,395	5,395	0	0	0
0001115	Las Vegas	NV		04/04/2003	04/04/2016	7,404,976	0	0	0	0	0	0	7,314,366	7,314,366	0	0	0
0001149	Raleigh	NC		08/06/2009	06/08/2016	25,290,302	0	0	0	0	0	0	25,125,903	25,125,903	0	0	0
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
0001159	Chatsworth	CA		04/01/2011	04/28/2016	8,290,000	0	0	0	0	0	0	8,290,000	8,290,000	0	0	0
0001167	Chatsworth	CA		02/28/2012	04/10/2016	168,507	0	0	0	0	0	0	40,553	40,553	0	0	0
0001168	Chatsworth	CA		02/28/2012	04/28/2016	900,000	0	0	0	0	0	0	900,000	900,000	0	0	0
0001169	Kennesaw	GA		03/29/2012	06/28/2016	4,292,027	0	0	0	0	0	0	4,252,950	4,252,950	0	0	0
0001172	Humble	TX		09/24/2012	11/10/2016	15,155,373	0	0	0	0	0	0	14,897,091	14,897,091	0	0	0
0199999. Mortgages closed by repayment						79,946,463	0	0	0	0	0	0	78,902,481	78,902,481	0	0	0
0001094	Fremont	CA		08/17/2001		4,919,552	0	0	0	0	0	0	750,837	750,837	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,156,151	0	0	0	0	0	0	85,186	85,186	0	0	0
0001106	Germantown	TN		09/06/2002		8,253,501	0	0	0	0	0	0	286,024	286,024	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,791,391	0	0	0	0	0	0	124,178	124,178	0	0	0
0001110	Cincinnati	OH		12/19/2002		127,204	0	0	0	0	0	0	121,809	121,809	0	0	0
0001112	Indianapolis	IN		12/19/2002		840,231	0	0	0	0	0	0	170,510	170,510	0	0	0
0001115	Las Vegas	NV		04/04/2003		7,404,976	0	0	0	0	0	0	90,611	90,611	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,098,538	0	0	0	0	0	0	134,238	134,238	0	0	0
0001126	Austin	TX		09/24/2004		8,957,227	0	0	0	0	0	0	201,564	201,564	0	0	0
0001131	Austin	TX		10/25/2005		1,944,182	0	0	0	0	0	0	116,509	116,509	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,260,514	0	0	0	0	0	0	134,224	134,224	0	0	0
0001135	Bloomington	IN		03/22/2007		37,704,706	0	0	0	0	0	0	811,960	811,960	0	0	0
0001141	San Antonio	TX		04/09/2008		32,113,827	0	0	0	0	0	0	582,646	582,646	0	0	0
0001144	Owasso	OK		09/23/2008		7,647,114	0	0	0	0	0	0	204,109	204,109	0	0	0
0001149	Raleigh	NC		08/06/2009		25,290,302	0	0	0	0	0	0	164,400	164,400	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,121,440	0	0	0	0	0	0	295,262	295,262	0	0	0
0001151	Lorton	VA		09/28/2009		20,685,689	0	0	0	0	0	0	1,342,237	1,342,237	0	0	0
0001152	Aurora	CO		09/29/2009		11,161,923	0	0	0	0	0	0	156,666	156,666	0	0	0
0001155	Melbourne	FL		07/08/2010		15,205,357	0	0	0	0	0	0	1,668,162	1,668,162	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,596,071	0	0	0	0	0	0	136,719	136,719	0	0	0
0001157	Auburn	AL		10/27/2010		8,138,201	0	0	0	0	0	0	149,078	149,078	0	0	0
0001158	Orlando	FL		01/31/2011		7,380,221	0	0	0	0	0	0	301,596	301,596	0	0	0
0001160	West Valley	UT		04/28/2011		32,706,708	0	0	0	0	0	0	585,645	585,645	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,910,700	0	0	0	0	0	0	288,292	288,292	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,625,315	0	0	0	0	0	0	182,616	182,616	0	0	0
0001166	Puyallup	WA		02/24/2012		17,654,711	0	0	0	0	0	0	707,212	707,212	0	0	0
0001167	Chatsworth	CA		02/28/2012		168,507	0	0	0	0	0	0	127,954	127,954	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,292,027	0	0	0	0	0	0	39,077	39,077	0	0	0
0001170	Austin	TX		03/29/2012		13,196,046	0	0	0	0	0	0	185,917	185,917	0	0	0
0001171	McCalla	AL		05/01/2012		27,132,957	0	0	0	0	0	0	519,195	519,195	0	0	0
0001172	Humble	TX		09/24/2012		15,155,373	0	0	0	0	0	0	258,282	258,282	0	0	0
0001173	American Canyon	CA		11/14/2012		37,121,304	0	0	0	0	0	0	998,918	998,918	0	0	0
0001174	Norcross	GA		12/20/2012		35,201,502	0	0	0	0	0	0	771,294	771,294	0	0	0
0001175	Destin	FL		01/03/2013		37,634,836	0	0	0	0	0	0	645,872	645,872	0	0	0
0001176	National City	CA		02/27/2013		10,137,854	0	0	0	0	0	0	263,001	263,001	0	0	0
0001177	South Attleboro	MA		07/22/2013		47,383,441	0	0	0	0	0	0	926,489	926,489	0	0	0
0001178	Lorton	VA		09/18/2013		7,194,903	0	0	0	0	0	0	177,626	177,626	0	0	0
0001179	Houston	TX		10/10/2013		18,563,618	0	0	0	0	0	0	102,870	102,870	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,949,961	0	0	0	0	0	0	42,458	42,458	0	0	0
0001181	Melbourne	FL		09/02/2014		1,936,815	0	0	0	0	0	0	85,953	85,953	0	0	0
0001182	Raleigh	NC		11/14/2014		21,130,404	0	0	0	0	0	0	57,276	57,276	0	0	0
0001183	Roseville	CA		11/20/2014		2,909,383	0	0	0	0	0	0	95,158	95,158	0	0	0
0001184	Greenville	SC		12/11/2014		14,386,133	0	0	0	0	0	0	274,262	274,262	0	0	0
0001186	Rocky River	OH		02/10/2015		29,581,508	0	0	0	0	0	0	522,212	522,212	0	0	0
0001193	Santa Monica	CA		06/30/2016		0	0	0	0	0	0	0	243,635	243,635	0	0	0
0001194	San Jose	CA		10/07/2016		0	0	0	0	0	0	0	139,389	139,389	0	0	0
0299999. Mortgages with partial repayments						639,772,324	0	0	0	0	0	0	0	16,269,128	0	0	0
0599999 - Totals						719,718,787	0	0	0	0	0	0	78,902,481	95,171,609	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BOSTON CAPITAL AFFORD.HOUSING MORG FUND, LLC		BOSTON	MA	BCAHMF LLC		06/29/2006		9,326,636	9,326,636	9,326,636						572,947		14.360
000000-00-0	14.36% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY																		
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND		BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011		1,731,262	1,731,262	1,731,262	12,092					85,868	3,423,269	31.870
000000-00-0	31.87% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY																		
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									11,057,898	11,057,898	11,057,898	12,092	0	0	0	0	658,815	3,423,269	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4	01/15/2013	2	40,357,464	48,974,588	48,974,588	5,351,246							22,980
34920*-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/30/2000		48,164,435	116,554,536	116,554,536	13,070,787							34.470
1499999. Joint Venture Interests - Fixed Income - Affiliated									88,521,899	165,529,125	165,529,125	18,422,033	0	0	0	0	0	0	XXX
	ASIA PACIFIC GROWTH FUND II LP		SAN FRANCISCO	CA	ASIA PACIFIC GROWTH FUND II LP		07/03/1996	1				5,804					5,703	0	2.160
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		111,663	77,205	77,205	(34,458)						4,873,084	0.416
	LEXINGTON CAPITAL II LP		NEW YORK	NY	LEXINGTON CAPITAL II LP		04/08/1998		13,290	5,973	5,973	(6,165)						23,100	0.180
1599999. Joint Venture Interests - Common Stock - Unaffiliated									124,953	83,178	83,178	(34,819)	0	0	0	0	5,703	4,896,184	XXX
000000-00-0	PCE, LP		Atlanta	GA	PCE, LP		04/07/2010												22.340
000000-00-0	22.34% PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	NORTH BRAESWOOD MERITAGE HOLDINGS, LLC		CINCINNATI	OH	NSLAC MORTGAGE		09/28/2009												100.000
000000-00-0	100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY																		
1899999. Joint Venture Interests - Real Estate - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	LS			GUARDIAN LIFE INSURANCE 7 3/8% 9/30/2039	1	01/01/2015		4,810,891	5,730,618	4,773,479		(9,503)				317,494		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1	11/19/2015		1,909,680	1,960,172	1,910,200		441				97,500		
638671-AJ-6	NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MJSD15				NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MJSD15	1	01/01/2009		5,000,000	4,921,195	5,000,000						112,069		
649526-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% 11/15/2039	1	01/01/2015		4,517,960	5,252,700	4,469,439		(9,657)				270,000		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% 3/30/2040	1	01/01/2015		7,662,386	8,976,524	7,628,196		(6,793)				442,720		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		8,658,710	10,365,168	8,595,929		(11,801)				548,000		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15	LS			TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		999,070	1,079,667	999,027		15				49,000		
2399999. Surplus Debentures, etc - Unaffiliated									33,558,697	38,286,044	33,376,271	0	(37,299)	0	0	0	1,836,783	0	XXX
000000-00-0	CENTERLINE CORPORATE PARTNERS XXVIII LP		VARIOUS	NY	RCC ASSET MANAGERS XXVIII, LLC		12/20/2004		897,973	1,100,585	897,973	(609,651)							5.320
000000-00-0	5.32% PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	BOSTON CAPITAL CORP. TAX CREDIT FUND XXXIV LP		BOSTON	MA	BCCTCF XXXIV, LP		03/31/2011		10,953,829	14,613,162	10,953,829	(1,784,274)							10.000
000000-00-0	10.00 PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	CENTERLINE CORPORATE PARTNERS XXI LP		VARIOUS	NY	RCC ASSET MANAGERS XXI, LLC		09/25/2002		1,286,667	341,865	1,286,667	(27,915)							17.320
000000-00-0	17.32% PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	CENTERLINE CORPORATE PARTNERS XXV LP		VARIOUS	NY	RCC ASSET MANAGERS XXV, LLC		01/02/2004		2,097,963	892,016	2,097,963	(1,004,381)							11.380
000000-00-0	11.38 PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	R4 HOUSING PARTNERS II, LP		VARIOUS	NY	RHP GP, LLC		09/25/2013		10,254,179	13,444,674	10,980,517	(1,566,283)					116,093	726,338	17.310
000000-00-0	17.31 PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									25,490,611	30,392,302	26,216,949	(4,992,504)	0	0	0	0	116,093	726,338	XXX
4499999. Total - Unaffiliated									70,232,159	79,819,422	70,734,296	(5,015,231)	(37,299)	0	0	0	2,617,394	9,045,791	XXX
4599999. Total - Affiliated									88,521,899	165,529,125	165,529,125	18,422,033	0	0	0	0	0	0	XXX
4699999 - Totals									158,754,057	245,348,546	236,263,420	13,406,802	(37,299)	0	0	0	2,617,394	9,045,791	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
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	.10/27/2016	9,475,082					.0		148,445	148,445			.0	
	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	.10/27/2016	1,846,129					.0		1,665,301	1,665,301			.0	
	31.87% 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	1,813,746	1,813,746	0	0	0	0
	ASIA PACIFIC GROWTH FUND II LP	SAN FRANCISCO	CA	ASIA PACIFIC GROWTH FUND II LP	.07/03/1996	.02/22/2016	7,106					.0		7,106	7,106			.0	5,703
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	.09/30/2016	.12/01/2016	15,253					.0		15,253	15,253			.0	
	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							36,904	0	0	0	0	0	0	36,904	36,904	0	0	0	5,703
4499999. Total - Unaffiliated							11,358,115	0	0	0	0	0	0	1,850,650	1,850,650	0	0	0	5,703
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							11,358,115	0	0	0	0	0	0	1,850,650	1,850,650	0	0	0	5,703

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-D9-5	OPIC				1	4,989,762	100.0000	4,989,762	4,989,762	4,989,762	0	0	0	0	0.700	0.700	JAJO	7,731	18,961	03/11/2015	10/10/2025
690353-H7-5	OPIC			4	1	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	0.428	0.111	JAJO	3,819	17,994	11/18/2015	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate				1	4,100,000	100.0000	4,100,000	4,100,000	4,100,000	0	0	0	0	0.043	0.043	MJSD	281	20,695	08/25/2015	09/15/2022
690353-M8-7	OPIC			4	1	7,600,000	100.0000	7,600,000	7,600,000	7,600,000	0	0	0	0	0.183	0.300	FMAN	1,791	22,985	04/11/2016	02/15/2028
690353-RW-9	OPIC US Agency Floating MTN				1	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	0.700	0.110	MJSD	41,027	66,842	06/09/2015	12/16/2019
690353-WA-1	OPIC VRDN				1	750,000	100.0000	750,000	750,000	750,000	0	0	0	0	0.640	0.640	MJSD	0	2,716	12/30/2015	06/15/2017
690353-XQ-5	OPIC VRDN				1	3,888,889	100.0000	3,888,889	3,888,889	3,888,889	0	0	0	0	0.720	0.120	JAJO	5,920	15,645	08/04/2015	07/15/2025
690353-ZZ-3	OPIC				1	15,200,000	100.0000	15,200,000	15,200,000	15,200,000	0	0	0	0	0.720	0.110	MJSD	4,876	73,456	06/10/2015	09/15/2020
912828-C2-4	U S TREASURY	.SD			1	1,550,424	100.5200	1,558,062	1,550,000	1,550,179	0	(85)	0	0	1.500	1.494	FA	7,900	23,250	03/04/2014	02/28/2019
912828-L6-5	U S TREASURY	.SD			1	104,910	98.7930	103,733	105,000	104,931	0	1.393	0	0	1.375	1.393	MS	369	1,444	10/08/2015	09/30/2020
912828-L9-9	U S TREASURY	.0			1	108,125	98.6970	108,567	110,000	108,543	0	367	0	0	1.375	1.732	AO	262	1,487	11/17/2015	10/31/2020
912828-L9-9	U S TREASURY	.SD			1	652,680	98.6970	655,349	664,000	655,203	0	2,214	0	0	1.375	1.732	AO	1,580	8,974	11/17/2015	10/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						56,944,790	XXX	56,954,362	56,957,651	56,947,507	0	2,514	0	0	XXX	XXX	XXX	75,556	274,449	XXX	XXX
36176F-2C-1	G2 #765171	.CF		4	1	4,951,388	104.1520	4,752,036	4,562,618	4,646,429	0	(93,173)	0	0	4.654	2.975	MON	17,695	212,471	11/01/2016	12/20/2061
36176F-3G-1	G2 POOL # 765199	.CF		4	1	25,482,414	104.7030	24,140,155	23,055,773	23,725,128	0	(170,841)	0	0	4.530	2.355	MON	87,036	1,040,316	10/01/2016	08/01/2042
36176F-Z5-0	G2 #765164	.CF		4	1	7,436,814	103.7080	7,163,748	6,907,632	7,008,637	0	(64,202)	0	0	4.607	3.068	MON	26,520	317,707	09/01/2016	10/20/2061
36176F-Z9-2	G2 #765168			4	1	3,478,934	103.9860	3,378,150	3,248,664	3,297,001	0	(28,516)	0	0	4.615	3.163	MON	12,494	150,095	12/01/2016	11/22/2061
36176F-Z9-2	G2 #765168	.CF		4	1	8,697,334	103.9860	8,445,374	8,121,661	8,242,501	0	(71,289)	0	0	4.615	3.163	MON	31,235	375,966	12/01/2016	11/22/2061
36179D-B6-6	GN # AC3661			4	1	849,078	98.7100	837,079	848,018	848,854	0	47	0	0	2.640	2.614	MON	1,866	22,388	11/28/2012	01/15/2033
36179D-B6-6	GN # AC3661	.CF		4	1	4,245,388	98.7100	4,185,395	4,240,088	4,244,272	0	234	0	0	2.640	2.614	MON	9,328	111,938	11/28/2012	01/15/2033
36179N-RP-5	G2 MA1394			4	1	148,832	103.2810	150,851	146,059	148,783	0	(14)	0	0	1.753	1.141	MON	213	2,921	11/13/2014	10/20/2043
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466			4	1	172,497	103.2920	175,408	169,817	172,450	0	(13)	0	0	1.753	1.178	MON	248	3,396	11/12/2014	12/20/2044
36180W-SW-6	GN AE4133	.CF		4	1	11,990,901	99.9860	12,553,170	12,554,890	12,058,873	0	(2,733)	0	0	2.750	3.629	MON	28,772	345,259	07/25/2013	09/15/2030
36201L-R5-5	GNMA # 586508			4	1	56,140	114.2230	60,531	52,994	55,663	0	(68)	0	0	6.500	4.989	MON	287	3,445	04/24/2003	09/15/2032
36202K-2S-3	G2 # 8885			4	1	3,285	102.1770	3,274	3,204	3,068	0	16	0	0	2.000	4.464	MON	5	62	04/24/2003	12/20/2021
36202K-SJ-0	G2 # 8949			4	1	6,529	103.5510	6,598	6,372	6,041	0	59	0	0	2.125	4.062	MON	11	121	04/24/2003	08/20/2026
36202K-DB-8	G2 # 8198			4	1	40,530	102.4980	40,703	39,711	37,216	0	214	0	0	2.125	5.191	MON	70	757	04/24/2003	05/20/2023
36202K-DW-2	G2 # 8217			4	1	57,766	102.5120	57,741	56,326	52,979	0	286	0	0	2.125	4.976	MON	100	1,074	01/21/2004	06/20/2023
36202K-FC-4	G2 # 8263			4	1	344	100.0790	336	336	331	0	4	0	0	2.125	5.661	MON	1	7	04/24/2003	09/20/2017
36202K-FD-2	G2 # 8264			4	1	2,041	100.2530	2,004	1,999	1,970	0	26	0	0	2.500	6.291	MON	4	50	12/02/2003	09/20/2017
36202K-NU-5	G2 # 8503			4	1	46,191	103.0850	46,281	44,896	42,873	0	424	0	0	2.125	3.954	MON	80	860	12/30/2003	09/20/2024
36202K-QP-3	G2 # 8562			4	1	32,812	102.9830	32,927	31,973	30,431	0	108	0	0	2.000	3.876	MON	53	629	03/29/2004	12/20/2024
36202K-SA-4	G2 # 8613			4	1	8,671	103.5660	8,796	8,494	7,962	0	33	0	0	3.000	5.630	MON	21	255	04/24/2003	03/20/2025
36202K-V6-9	G2 # 8737			4	1	26,823	101.2350	26,986	26,656	25,227	0	218	0	0	2.500	6.221	MON	56	667	09/14/2004	01/20/2021
36202K-XR-1	G2 # 8788			4	1	4,873	103.2410	4,928	4,774	4,466	0	16	0	0	2.000	4.552	MON	8	91	04/24/2003	01/20/2026
36202K-ZO-1	G2 # 8851			4	1	30,978	102.9480	30,812	29,930	28,811	0	142	0	0	2.000	4.225	MON	50	589	04/02/2003	10/20/2021
36203G-JD-6	GNMA # 348660			4	1	15,744	100.3500	16,472	16,415	15,990	0	24	0	0	7.500	8.822	MON	103	1,231	02/09/1995	05/15/2023
36203G-JY-0	GNMA # 348679			4	1	55,862	107.4120	62,451	58,142	56,697	0	82	0	0	7.500	8.768	MON	363	4,361	09/14/1994	05/15/2023
36203N-ZU-1	GNMA # 354587			4	1	7,152	107.4140	8,378	7,800	7,391	0	24	0	0	7.500	10.288	MON	49	585	12/13/1994	05/15/2023
36204K-UB-4	GNMA # 372407			4	1	10,925	102.1530	11,174	10,938	10,920	0	0	0	0	7.500	7.567	MON	68	820	02/28/1997	03/15/2027
36204L-WF-4	GNMA # 373346			4	1	1,847	100.3500	2,022	2,015	1,917	0	.7	0	0	7.500	10.298	MON	13	151	12/13/1994	06/15/2022
36204M-D9-7	GNMA 30 YR # 373728			4	1	13,327	100.3540	13,048	13,002	13,226	0	(9)	0	0	7.500	6.790	MON	81	975	03/30/1998	05/15/2026
36204R-HZ-4	GNMA 30 YR # 377448			4	1	11,759	104.6090	12,244	11,705	11,736	0	(2									

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36207D-3R-5	GNMA # 429308			4	1	35,380	109.4670	38,483	35,155	35,298	0	(7)	0	0	7.500	7.338	MON	220	2,636	02/21/1997	03/15/2027
36207D-Y3-4	GNMA # 429230			4	1	18,332	109.3240	19,985	18,280	18,303	0	(2)	0	0	7.500	7.445	MON	114	1,371	10/31/1996	06/15/2026
36207H-LR-6	GNMA # 432436			4	1	42,426	101.9140	43,924	43,100	42,560	0	11	0	0	7.500	8.008	MON	269	3,232	03/26/1997	04/15/2027
36207H-S3-2	GNMA # 432638			4	1	25,819	108.8510	28,478	26,163	25,892	0	6	0	0	7.500	7.931	MON	164	1,962	04/09/1996	05/15/2026
36207J-DZ-3	GNMA 30 YR # 433120			4	1	48,810	110.3470	53,684	48,650	48,729	0	(7)	0	0	7.500	7.431	MON	304	3,649	10/29/1996	09/15/2026
36207K-B4-1	GNMA # 433959			4	1	30,295	114.2230	34,123	29,874	30,179	0	(15)	0	0	6.500	6.140	MON	162	1,942	10/15/1998	09/15/2028
36207R-FW-0	GNMA 30 YR # 439481			4	1	7,031	102.6510	7,109	6,925	6,999	0	(3)	0	0	7.500	7.075	MON	43	519	07/24/1997	01/15/2027
36207R-HK-4	GNMA 30 YR # 439534			4	1	1,040	110.5500	1,172	1,060	1,044	0	0	0	0	7.500	8.135	MON	7	79	04/25/1997	04/15/2027
36207S-K4-4	GNMA # 440515			4	1	35,273	102.4080	35,759	34,918	35,154	0	(10)	0	0	7.500	7.228	MON	218	2,619	11/14/1996	12/15/2026
36207T-EU-1	GNMA # 441247			4	1	25,397	102.6260	25,991	25,326	25,359	0	(3)	0	0	7.500	7.446	MON	158	1,899	10/31/1996	10/15/2026
36207U-D8-8	GNMA 30 YR # 442127			4	1	13,622	110.1690	14,958	13,577	13,600	0	(2)	0	0	7.500	7.431	MON	85	1,019	10/29/1996	11/15/2026
36207U-EE-4	GNMA 30 YR # 442133			4	1	1,846	100.3510	1,831	1,824	1,839	0	(1)	0	0	7.500	7.172	MON	11	137	12/05/1996	11/15/2026
36207X-PS-5	GNMA 30 YR # 445133			4	1	13,709	100.3560	13,774	13,726	13,703	0	(1)	0	0	7.500	7.567	MON	86	1,029	02/28/1997	02/15/2027
36208D-VP-7	GNMA 30 YR # 448022			4	1	10,864	106.9160	11,640	10,887	10,862	0	0	0	0	7.500	7.596	MON	68	816	03/11/1997	04/15/2027
36208E-HD-8	GNMA 30 YR # 448528			4	1	18,631	101.4600	19,282	19,005	18,708	0	6	0	0	7.500	8.135	MON	119	1,425	04/25/1997	04/15/2027
36208H-SN-2	GNMA 30 YR # 451853			4	1	60,413	111.0470	66,722	60,084	60,293	0	(10)	0	0	7.500	7.366	MON	376	4,506	07/02/1997	08/15/2027
36208H-SK-3	GNMA 30 YR # 451522			4	1	22,902	111.9630	25,020	22,346	22,754	0	(12)	0	0	7.500	6.801	MON	140	1,676	10/03/1997	10/15/2027
36208Y-LM-9	GNMA 30 YR # 464832			4	1	56,912	114.2230	64,065	56,088	56,687	0	(30)	0	0	6.500	6.123	MON	304	3,646	09/10/1998	09/15/2028
36209B-DX-3	GNMA 30 YR # 466418			4	1	140,550	114.2230	158,314	138,601	140,028	0	(69)	0	0	6.500	6.141	MON	751	9,009	10/15/1998	12/15/2028
36209C-6Z-4	GNMA 30 YR # 468088			4	1	53,100	104.2060	54,549	52,347	52,866	0	(35)	0	0	7.000	6.685	MON	305	3,665	06/26/1998	07/15/2028
36209Q-6M-2	GNMA # 478876			4	1	34,816	107.4600	37,625	35,013	34,832	0	1	0	0	7.500	7.700	MON	219	2,626	10/15/1999	11/15/2029
36209T-Y9-4	GNMA 30 YR # 481436			4	1	56,651	114.2230	63,811	55,865	56,440	0	(28)	0	0	6.500	6.141	MON	303	3,631	10/15/1998	12/15/2028
36209V-2X-1	GNMA # 483290			4	1	31,504	101.5140	32,555	32,070	31,618	0	18	0	0	7.000	7.481	MON	187	2,245	06/11/1999	12/15/2028
36209V-CE-2	GNMA # 482569			4	1	19,367	114.2230	22,125	19,370	19,358	0	(1)	0	0	6.500	6.523	MON	105	1,259	04/14/1999	05/15/2029
36210A-D9-5	GNMA 30 YR # 486228			4	1	13,172	101.3600	13,426	13,246	13,178	0	1	0	0	7.500	7.700	MON	83	993	10/15/1999	11/15/2029
36210D-GY-1	GNMA # 489015			4	1	34,241	102.2250	34,997	34,236	34,218	0	(3)	0	0	7.000	7.031	MON	200	2,397	05/28/1999	05/15/2029
36210F-TB-2	GNMA 30 YR # 491146			4	1	75,355	114.2230	84,879	74,310	75,075	0	(37)	0	0	6.500	6.141	MON	403	4,830	10/15/1998	12/15/2028
36210J-V9-6	GNMA 30 YR # 493940			4	1	34,866	114.2230	39,832	34,872	34,849	0	(2)	0	0	6.500	6.523	MON	189	2,267	04/14/1999	05/15/2029
36210T-3Y-0	GNMA 30 YR # 502215			4	1	22,650	114.2230	25,876	22,654	22,639	0	(2)	0	0	6.500	6.523	MON	123	1,472	04/14/1999	05/15/2029
36210V-SE-2	GNMA 30 YR # 503717			4	1	156,852	114.2230	179,188	156,877	156,774	0	(11)	0	0	6.500	6.523	MON	850	10,197	04/14/1999	05/15/2029
36210V-SV-4	GNMA 30 YR # 503732			4	1	33,702	114.2230	38,502	33,708	33,686	0	(2)	0	0	6.500	6.524	MON	183	2,191	04/14/1999	05/15/2029
36210X-V4-6	GNMA # 505635			4	1	46,603	114.2230	53,240	46,611	46,580	0	(3)	0	0	6.500	6.523	MON	252	3,030	04/14/1999	05/15/2029
36211U-7J-5	GNMA 30 YR # 523897			4	1	68,501	107.0190	73,724	68,888	68,533	0	3	0	0	7.500	7.700	MON	431	5,167	10/15/1999	11/15/2029
36225A-TB-6	GNMA 30 YR # 780546			4	1	24,018	117.3680	28,089	23,932	23,980	0	(3)	0	0	7.500	7.422	MON	150	1,795	06/10/1997	04/15/2027
36225A-WB-2	GNMA 30 YR # 780642			4	1	30,681	114.7350	34,671	30,219	30,526	0	(23)	0	0	7.000	6.661	MON	176	2,115	06/30/1998	09/15/2027
36225B-F6-0	GNMA 30 YR # 781089			4	1	55,690	120.3090	66,969	55,664	55,656	0	(3)	0	0	7.500	7.516	MON	348	4,175	11/24/1999	09/15/2029
36225C-A8-9	GNMA ARM # 80030			4	1	23,506	103.2740	23,915	23,157	21,541	0	80	0	0	2.000	4.518	MON	39	444	09/02/2004	01/20/2027
36225C-AY-2	GNMA ARM # 80022			4	1	38,035	103.2710	38,860	37,629	35,301	0	115	0	0	2.000	4.259	MON	63	741	09/07/2004	12/20/2026
36225C-CN-4	GNMA ARM # 80076			4	1	13,282	103.2930	13,438	13,010	12,080	0	45	0	0	2.125	4.714	MON	23	244	04/24/2003	05/20/2027
36225C-DJ-2	GNMA ARM # 80104			4	1	12,916	103.6640	13,039	12,578	11,939	0	116	0	0	2.125	3.927	MON	22	239	08/08/2003	08/20/2027
36225C-E2-8	GNMA ARM # 80152			4	1	35,800	103.4860	36,443	35,215	32,714	0	105	0	0	2.000	4.496	MON	59	675	04/21/2004	01/20/2028
36225C-EJ-1	GNMA ARM # 80136			4	1	7,679	103.3760	7,721	7,469	7,068	0	18	0	0	2.000	3.848	MON	12	145	08/08/2003	11/20/2027
36225C-FM-3	GNMA ARM # 80171			4	1	3,822	101.4240	3,796	3,743	3											

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377T-VE-8	GNR 2011-21 PV			4	1	730,560		736,965	700,462	716,201	0	(2,376)	0	0	4.500	3.839	MON	2,627	31,521	01/24/2011	08/20/2026
38377T-VE-8	GNR 2011-21 PV	CF		4	1	4,748,638		4,790,272	4,553,001	4,655,307	0	(15,442)	0	0	4.500	3.839	MON	17,074	204,885	01/24/2011	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						155,455,980	XXX	152,609,281	146,901,693	148,831,749	0	(889,085)	0	0	XXX	XXX	XXX	538,374	6,441,048	XXX	XXX
38376G-FV-7	GNR 2010-28 10			4,6	1	43,193		6,2910	44,183	33,296	0	(6,714)	0	0	1.590	16.437	MON	930	11,491	05/28/2013	01/16/2052
38376G-P3-8	GNR 2011-53 B			4	1	1,551,743		1,04,0430	1,447,705	1,510,189	0	(10,767)	0	0	4.397	1.862	MON	5,099	61,182	02/06/2013	05/16/2051
38376G-WD-8	GNR 2010 122 10			4,6	1	99,612		2,8220	114,501	85,811	0	(13,166)	0	0	0.256	0.256	MON	866	73,755	03/22/2013	02/16/2044
38378B-DB-2	GNR 2012-23 10			4,6	1	2,953,987		3,7100	2,633,991	2,591,894	0	(362,093)	0	0	1.022	5.131	MON	60,491	650,496	05/11/2016	06/16/2053
38378B-DY-2	GNR 2012-22 10			4,6	1	946,365		3,8460	783,499	715,379	0	(190,337)	0	0	0.930	9.734	MON	15,783	436,754	02/16/2012	02/01/2027
38378B-RJ-0	GNR 2012-35 B			4	1	1,302,596		104,0310	1,190,560	1,259,990	0	(12,798)	0	0	3.195	0.355	MON	3,047	46,328	09/10/2012	11/16/2043
38378B-TK-5	GNR 2012-53 10			4,6	1	6,682,844		4,9260	4,167,704	2,779,859	0	(662,240)	0	0	0.969	26.360	MON	68,341	937,345	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013 46 10			4,6	1	1,635,769		5,7520	1,075,345	775,865	0	(184,672)	0	0	1.123	23.211	MON	17,490	345,901	03/22/2013	09/16/2043
38378N-XX-6	GNR 2014-24 KC			4	1	1,995,625		103,0500	2,061,006	2,000,000	0	108	0	0	3.750	3.788	MON	6,250	75,000	04/15/2014	09/16/2042
38378N-YB-3	GNR 2014-24 KZ			4	1	1,033,376		99,3000	1,112,404	1,034,642	0	482	0	0	4.073	4.527	MON	3,802	43,454	12/01/2016	01/16/2054
38379U-TJ-5	GNR 2016-72 10			4,6	1	3,202,320		7,3740	3,104,648	2,904,871	0	(297,449)	0	0	0.941	7.295	MON	33,028	165,171	07/20/2016	12/16/2055
38379U-WM-4	GNR 2016-86 10			4,6	1	4,410,202		8,3040	4,075,933	4,088,562	0	(321,640)	0	0	1.068	4.578	MON	43,692	544,848	06/23/2016	03/16/2058
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						25,857,632	XXX	21,811,479	5,656,137	19,776,347	0	(2,061,286)	0	0	XXX	XXX	XXX	258,819	3,391,715	XXX	XXX
0599999. Total - U.S. Government Bonds						238,258,402	XXX	231,375,122	209,515,481	225,565,603	0	(2,947,857)	0	0	XXX	XXX	XXX	872,749	10,107,212	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1FE	2,472,600		131,3310	2,626,618	2,000,000	0	(29,522)	0	0	8.050	5.701	JJ	77,817	161,000	04/30/2009	07/07/2024
642869-AC-5	NEW BRUNSWICK		A		1FE	6,979,210		101,7250	7,120,764	6,995,281	0	3,097	0	0	2.750	2.797	JD	8,556	192,500	06/09/2011	06/15/2018
669827-FT-9	NOVA SCOTIA		A		1FE	7,226,520		100,2380	7,016,653	7,002,007	0	(35,020)	0	0	5.125	4.609	JJ	154,462	358,750	07/27/2009	01/26/2017
748148-OR-7	PROV OF QUEBEC		A		1FE	1,350,000		139,8910	1,398,908	1,000,000	0	(17,276)	0	0	7.500	4.398	MS	22,083	75,000	12/04/2013	09/15/2029
698299-BD-5	REPUBLIC OF PANAMA SOVEREIGN		D	2	2FE	4,980,000		101,7500	5,087,500	5,000,000	0	1,746	0	0	4.000	4.049	MS	55,000	200,000	09/16/2014	09/22/2024
219868-BL-9	CORP ANDINA DE FOMENTO		D		1FE	22,800,660		100,0810	23,018,630	23,000,000	0	27,476	0	0	5.750	5.878	JJ	820,840	1,322,500	01/24/2008	01/12/2017
219868-BS-4	CORP ANDINA DE FOMENTO		D		1FE	3,113,610		106,0860	3,182,580	3,000,000	0	(11,585)	0	0	4.375	3.889	JD	5,833	131,250	01/25/2013	06/15/2022
455780-BZ-8	REPUBLIC OF INDONESIA SOVEREIGN		D		2FE	9,976,700		100,2250	10,022,470	10,000,000	0	71	0	0	3.700	3.750	JJ	23,639	0	12/01/2016	01/08/2022
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN		D	4	2FE	3,820,000		90,0000	3,600,000	4,000,000	0	2,034	0	0	5.100	5.390	JD	7,367	204,000	07/29/2015	06/18/2050
831594-AG-1	REPUBLIC OF SLOVENIA		D		1FE	9,880,000		109,5500	9,859,500	9,000,000	0	(59,923)	0	0	5.250	3.824	FA	174,563	341,250	06/21/2016	02/18/2024
910860-BB-3	UNITED MEXICAN STATES		D		2FE	10,308,750		90,9000	9,999,000	11,000,000	0	11,217	0	0	4.750	5.175	MS	164,007	522,500	12/17/2015	03/08/2044
91087B-AA-8	UNITED MEXICAN STATES SOVEREIGN		D		2FE	9,850,000		96,4000	9,640,000	10,000,000	0	14,064	0	0	3.600	3.796	JJ	151,000	360,000	12/17/2015	01/30/2025
91087B-AB-6	UNITED MEXICAN STATES		D		2FE	997,350		85,7500	857,500	1,000,000	0	(24)	0	0	4.350	4.366	JJ	16,917	0	08/08/2016	01/15/2047
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						93,755,400	XXX	93,430,123	93,000,000	93,403,035	0	(93,645)	0	0	XXX	XXX	XXX	1,482,084	3,868,750	XXX	XXX
1099999. Total - All Other Government Bonds						93,755,400	XXX	93,430,123	93,000,000	93,403,035	0	(93,645)	0	0	XXX	XXX	XXX	1,482,084	3,868,750	XXX	XXX
13063C-XP-0	CALIFORNIA ST			2	1FE	5,000,000		101,9090	5,095,450	5,000,000	0	0	0	0	3.875	3.875	JD	16,146	193,750	10/09/2015	12/01/2030
283590-FM-4	EL PASO CNTY TX HOSP DIST GENERAL OBLIGATION			2	1FE	5,668,992		112,3560	5,820,041	5,180,000	0	(44,969)	0	0	5.000	3.850	FA	97,844	259,000	08/23/2013	08/15/2024
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON			2	1FE	1,000,000		100,1530	1,001,530	1,000,000	0	0	0	0	2.617	2.617	JJ	13,085	26,170	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1FE	1,000,000		100,6950	1,006,950	1,000,000	0	0	0	0	2.767	2.767	JJ	13,835	27,670	08/02/2012	07/01/2024
677521-FT-8	OHIO STATE GO		CF		1FE	11,000,000		102,3730	11,261,030	11,000,000	0	0	0	0	3.110	3.110	MN	57,017	342,100	10/05/2010	05/01/2018
677521-FU-5	OHIO STATE GO				1FE	3,500,000		104,1940	3,646,790	3,500,000	0	0	0	0	3.420	3.420	MN	19,950	119,700	10/05/2010	05/01/2019
882722-VG-3	TEXAS ST				1FE	5,000,000		104,2710	5,213,550	5,000,000	0	0	0	0	3.373	3.373	AO	42,163	168,650	09/23/2010	04/01/2020
917542-QI-5	UTAH ST		CF		1FE	7,000,000		103,4180	7,239,260	7,000,000	0	0	0	0	3.189	3.189	JJ	111,615	223,230	09/24/2010	07/01/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						39,168,992	XXX	40,284,601	38,680,000	39,025,047	0	(44,969)	0	0	XXX	XXX	XXX	371,655	1,360,270	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						39,168,992	XXX	40,284,601	38,680,000	39,025,047	0	(44,969)	0	0	XXX	XXX	XXX	371,655	1,360,270	XXX	XXX
605580-6F-1	MISSISSIPPI ST				1FE	2,000,000		103,1750	2,063,500	2,000,000	0	0	0	0	3.381	3.381	MN	11,270	67,620	10/21/2010	11/01/2018
668180-CW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT				1FE	3,486,501		116,8320	3,400,704	3,475,635	0	(1,890)	0	0	5.820	5.609	JD	16,733	200,790	05/13/2010	12/01/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,486,501	XXX	6,094,204	5,450,000	5,475,635	0	(1,890)	0	0	XXX	XXX	XXX	28,003	268,410	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						5,486,501	XXX	6,094,204	5,450,000	5,475,635	0	(1,890)	0	0	XXX	XXX	XXX	28,003	268,410	XXX	XXX
46263R-HE-8	INDIANAPOLIS IN PUB SCHOOL			2	1FE	6,000,000		107,6970	6,461,820	6,000,000	0	0	0	0	5.731	5.732	JJ	158,558	343,860	09/30/2009	07/15/2029
647110-FB-6	MI EDL				1FE	2,917		100,0100	2,917	2,917	0	0	0	0	1.647	0.939	MSD	4	38	09/15/2010	12/01/2028
64966J-AS-5	NEW YORK NY MUNICIPALS			2	1FE	9,387,980		114,3050	9,144,400	8,000,000	0	(242,622)	0	0	6.646	3.139	JD	44,307	531,680	06/25/2015	12/01/2031
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT				1FE	3,500,000		100,0000	3,500,000	3,500,000	0	0	0	0	1.100	1.100	MON	3,208	0	12/23/2016	11/01/2039

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A				2	89,859,000	100.0000	89,859,000	89,859,000	89,859,000	0	0	0	0	5.870	5.870	JD	439,560	5,274,723	08/18/2010	12/01/2039
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B				2	65,320,000	100.0000	65,320,000	65,320,000	65,320,000	0	0	0	0	2.374	5.870	JD	131,325	1,438,829	09/19/2011	12/01/2039
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A				2	45,580,000	100.0000	45,580,000	45,580,000	45,580,000	0	0	0	0	6.010	6.010	JD	228,280	2,739,358	08/14/2009	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B				2	15,040,000	100.0000	15,040,000	15,040,000	15,040,000	0	0	0	0	6.260	6.260	JD	78,459	941,504	11/18/2009	12/01/2039
914119-QZ-8	UNIV CINCINNATI OH HIGH ED				1FE	1,000,000	106.8530	1,068,530	1,000,000	1,000,000	0	0	0	0	4.867	4.867	JD	4,056	48,670	06/25/2010	06/01/2019
915137-SN-9	UNIVERSITY OF TEXAS HIGHER EDUCATION				1FE	4,000,000	104.3080	4,172,320	4,000,000	4,000,000	0	0	0	0	3.305	3.305	FA	49,942	132,200	09/15/2010	08/15/2019
915137-SR-0	UNIVERSITY OF TEXAS		4		1FE	1,856,440	114.6500	2,293,000	2,000,000	1,872,931	0	3,081	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
915137-SU-3	UNIVERSITY OF TEXAS HIGHER EDUCATION				1FE	4,490,000	103.0810	4,628,337	4,490,000	4,490,000	0	0	0	0	3.225	3.225	FA	54,703	144,803	09/15/2010	08/15/2018
969091-AA-5	Willacoochie GA Dev MUNI VRDN				1FE	5,600,000	100.0000	5,600,000	5,600,000	5,600,000	0	0	0	0	0.870	0.812	FMAN	19,540	24,221	09/30/2009	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						251,636,337	XXX	252,670,324	250,391,917	251,291,039	0	(239,541)	0	0	XXX	XXX	XXX	1,248,163	11,715,766	XXX	XXX
31283C-AH-9	FREDDIEMAC STRIP 290 290 200			4	1	5,387,620	.97.7740	5,234,967	5,354,156	5,378,938	0	(1,558)	0	0	2.000	1.899	MON	8,924	107,083	10/23/2012	11/15/2032
31283G-LL-9	FHLMC # G00331			4	1	9,828	108.8770	10,632	9,766	9,796	0	(7)	0	0	7.000	6.853	MON	57	684	01/09/1996	12/01/2024
31283K-6E-3	FGLMC POOL # G11769			4	1	51,581	103.7990	49,718	47,898	49,907	0	(479)	0	0	5.000	2.231	MON	200	2,395	06/12/2012	10/01/2020
31283K-6J-2	FGLMC POOL # G11773			4	1	42,758	104.3510	41,194	39,476	41,265	0	(426)	0	0	5.000	2.023	MON	164	1,974	06/13/2012	10/01/2020
31288J-AH-9	FGLMC # C79008	CF		4		161,895	112.7440	185,425	164,465	162,188	0	66	0	0	5.500	5.931	MON	754	9,046	08/13/2003	05/01/2033
3128EY-WT-9	FHLMC # D62458			4	1	3,016	100.3360	3,023	3,012	3,011	0	(1)	0	0	7.500	7.516	MON	19	226	09/07/1995	08/01/2025
3128F7-N6-7	FHLMC # D67613			4	1	9,720	108.1190	10,442	9,692	9,692	0	(6)	0	0	7.000	6.854	MON	56	676	01/09/1996	01/01/2026
3128F7-N9-1	FHLMC # D67616			4	1	7,093	103.9720	7,311	7,032	7,067	0	(6)	0	0	7.000	6.791	MON	41	492	02/15/1996	01/01/2026
3128F8-AY-8	FHLMC # D68123			4	1	23,729	102.4730	24,396	23,807	23,733	0	1	0	0	7.000	7.118	MON	139	1,667	02/23/1996	02/01/2026
3128F8-BH-4	FHLMC # D68140			4	1	33,966	102.4690	34,919	34,077	33,971	0	1	0	0	7.000	7.118	MON	199	2,385	02/23/1996	02/01/2026
3128F8-CA-8	FHLMC # D68165			4	1	32,096	104.4150	33,724	32,298	32,131	0	8	0	0	7.000	7.200	MON	188	2,261	03/06/1996	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300	CF		4	1	6,925,724	98.9810	6,596,427	6,664,357	6,887,616	0	(2,442)	0	0	3.000	2.466	MON	16,661	199,931	07/24/2012	08/15/2042
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300			4	1	3,462,862	98.9810	3,298,213	3,332,178	3,443,808	0	(1,221)	0	0	3.000	2.466	MON	8,330	99,965	07/24/2012	08/15/2042
3128MC-F2-6	FGLMC # G13585	CF		4	1	1,560,046	105.7140	1,621,323	1,533,685	1,550,641	0	(2,182)	0	0	4.500	4.025	MON	5,751	69,016	05/28/2009	05/01/2024
3128MC-FB-6	FGLMC # G13562	CF		4	1	628,535	105.6730	647,298	612,551	622,966	0	(1,289)	0	0	4.500	3.788	MON	2,297	27,565	05/08/2009	05/01/2024
3128MS-BK-5	FHLMC # H00042	CF		4	1	263,866	106.5160	280,315	263,167	263,754	0	(23)	0	0	5.500	5.410	MON	1,206	14,474	07/20/2005	07/01/2035
3128P7-4B-6	FG C91718	CF		4	1	20,947,258	101.9650	21,375,487	20,963,636	20,946,435	0	(276)	0	0	3.000	3.012	MON	52,409	628,909	10/04/2013	08/01/2033
3128P7-QA-4	FG C91349	CF		4	1	6,452,887	107.8650	6,688,666	6,200,972	6,411,914	0	(11,676)	0	0	4.500	3.626	MON	23,254	279,044	01/07/2011	12/01/2030
3128PP-MF-7	FGLMC # J10358			4	1	126,018	106.1230	131,192	123,623	125,199	0	(193)	0	0	4.500	3.965	MON	464	5,563	08/06/2009	07/01/2024
3128PP-MF-7	FGLMC # J10358	CF		4	1	882,125	106.1230	918,343	865,359	876,393	0	(1,353)	0	0	4.500	3.965	MON	3,245	38,941	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361			4	1	275,616	105.8340	285,299	269,571	273,568	0	(483)	0	0	4.500	3.884	MON	1,011	12,131	07/29/2009	07/01/2024
3128PQ-QX-2	FGLMC # J11370			4	1	1,263,940	105.3300	1,301,912	1,236,033	1,254,806	0	(1,827)	0	0	4.000	3.414	MON	4,120	49,441	12/10/2009	12/01/2024
3128PR-LS-6	FGLMC J12137			4	1	631,432	105.6180	642,411	608,242	624,834	0	(1,645)	0	0	4.500	3.473	MON	2,281	27,371	04/29/2010	05/01/2025
3128PR-LS-6	FGLMC J12137	CF		4	1	621,520	105.6180	632,327	598,695	615,027	0	(1,619)	0	0	4.500	3.473	MON	2,245	26,941	04/29/2010	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247			4	1	733,324	105.6870	731,160	691,815	723,016	0	(2,895)	0	0	4.500	2.844	MON	2,594	31,132	10/17/2011	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293			4	1	969,842	105.4220	964,270	914,676	956,140	0	(3,848)	0	0	4.500	2.836	MON	3,430	41,160	10/17/2011	05/01/2025
3128PR-V8-9	FGLMC # J12439			4	1	1,040,394	105.7170	1,034,570	978,619	1,025,202	0	(4,268)	0	0	4.500	2.768	MON	3,670	44,038	10/31/2011	06/01/2025
3128PR-YD-5	FGLMC # J12508			4	1	1,588,579	105.3900	1,574,801	1,494,255	1,565,637	0	(6,450)	0	0	4.500	2.772	MON	5,603	67,242	10/31/2011	07/01/2025
3128PT-6X-8	FGLMC #J14486	CF		4	1	5,960,221	102.7410	6,327,236	6,158,446	6,010,065	0	10,865	0	0	3.000	3.746	MON	15,396	184,756	03/03/2011	02/01/2026
3128Q2-CY-7	FHLMC # 1L0087			4	1	73,424	105.4390	73,425	69,637	73,051	0	(49)	0	0	2.818	1.512	MON	164	1,834	01/15/2010	06/01/2035
3128Q2-E9-0	FHLMC # 1L0160			4	1	117,706	105.9270	118,200	111,586	117,120	0	(78)	0	0	2.733	1.421	MON	254	2,878	01/20/2010	07/01/2

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132WD-EG-5	FGLMC 040134			4	1	13,638,165	102.4260	13,287,042	12,972,321	13,630,673	0	(7,492)	0	0	3.500	2.657	MON	37,836	189,180	06/15/2016	04/01/2046
31335G-LP-8	FHLMC # C80334			4	1	12,183	113.7250	13,810	12,143	12,157	0	(5)	0	0	7.500	7.459	MON	76	911	10/09/1995	08/01/2025
31335G-LQ-6	FHLMC # C80335			4	1	16,012	113.1150	18,333	16,207	16,062	0	11	0	0	7.000	7.361	MON	95	1,135	09/07/1995	08/01/2025
31335G-LZ-6	FHLMC # C80344			4	1	10,187	115.7330	11,640	10,058	10,131	0	(10)	0	0	7.500	7.218	MON	63	754	11/06/1995	09/01/2025
31335G-NM-3	FHLMC # C80396			4	1	19,547	113.8050	23,393	20,555	19,827	0	62	0	0	7.000	8.440	MON	120	1,439	08/30/1996	04/01/2026
31335P-GV-1	FHLMC # G80212	CF		4	1	306,629	105.8670	299,965	283,341	296,934	0	(4,639)	0	0	6.875	4.575	MON	1,623	19,480	04/03/2003	07/20/2023
313374-GF-7	FHG 27 FC			4	1	51,324	102.6850	53,234	51,843	52,018	0	254	0	0	1.875	2.154	MON	81	1,091	07/23/2010	03/25/2024
31337A-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5			4	1	31,460	106.1860	33,132	31,202	30,929	0	(852)	0	0	6.940	7.609	MON	180	2,254	07/29/2005	08/25/2028
313401-E2-3	FHLMC # 360021			4	1	755	101.0890	755	747	740	0	(1)	0	0	10.000	9.930	MON	6	75	12/06/1990	02/01/2018
313401-P8-8	FHLMC # 360064			4	1	1,036	105.4700	1,081	1,025	1,020	0	(2)	0	0	10.000	9.576	MON	9	103	12/06/1990	07/01/2019
313401-V9-9	FHLMC # 360104			4	1	95	101.9330	95	94	93	0	0	0	0	10.000	9.577	MON	1	9	12/06/1990	03/01/2020
31340Y-ER-6	FHLMC - CMO 17-I			4	1	15,243	104.7650	15,709	14,995	14,931	0	(30)	0	0	9.900	9.512	MON	66	1,484	08/01/2003	10/15/2019
31349U-B5-6	FHARM 782760			4	1	55,658	105.9890	55,133	52,017	55,395	0	(37)	0	0	2.828	1.180	MON	123	1,338	12/07/2011	11/01/2036
313614-3T-4	FNMA # 050310			4	1	339	107.7640	360	334	335	0	0	0	0	10.000	9.437	MON	3	33	05/09/1990	05/01/2020
313615-B2-1	FNMA # 050457			4	1	529	101.6550	546	537	532	0	0	0	0	9.500	9.940	MON	4	51	06/10/1991	06/01/2021
3136A5-3Z-7	FNMR 2012-51 TP			4	1	4,277,500	103.7910	4,151,632	4,000,000	4,187,392	0	(20,712)	0	0	3.500	2.747	MON	11,667	140,000	05/31/2012	03/25/2041
3136A5-3Z-7	FNMR 2012-51 TP	CF		4	1	10,850,000	103.7910	10,379,080	10,000,000	10,578,593	0	(63,807)	0	0	3.500	2.747	MON	29,167	350,000	07/13/2012	03/25/2041
3136A9-P8-5	FNMR 2012-120 AH	CF		4	1	3,905,037	100.7320	3,983,426	3,954,467	3,912,489	0	1,952	0	0	2.500	2.751	MON	8,238	98,862	10/22/2013	02/25/2032
3136A9-P8-5	FNMR 2012-120 AH			4	1	557,862	100.7320	569,061	564,924	558,927	0	279	0	0	2.500	2.751	MON	1,177	14,123	10/22/2013	02/25/2032
3136AB-ZN-6	FNMR 2013-1 BH			4	1	3,072,742	99.3210	3,185,255	3,207,037	3,107,576	0	11,202	0	0	2.250	3.121	MON	6,013	72,158	10/03/2013	02/25/2040
3136AG-HM-5	FNMR 2013-94 CZ			4	1	1,166,642	95.7160	1,344,272	1,404,442	1,187,009	0	9,165	0	0	3.500	4.834	MON	4,096	48,236	12/01/2016	09/25/2043
3136AH-SJ-0	FNMR 2013-137 AL			4	1	19,290,669	101.8580	19,213,740	18,863,298	19,199,812	0	(32,571)	0	0	3.500	3.035	MON	55,018	660,215	11/22/2013	03/25/2042
31371F-UR-1	FNMA # 250892			4	1	364	100.0870	363	362	361	0	0	0	0	7.500	7.353	MON	2	27	01/16/1997	03/01/2017
31371M-JC-2	FNMA # 255959	CF		4	1	89,868	106.3800	93,979	88,343	89,697	0	(41)	0	0	6.000	5.457	MON	442	5,301	09/13/2005	10/01/2035
31371N-VM-4	FNCL # 257220	CF		4	1	1,488,422	106.3520	1,517,528	1,426,887	1,464,527	0	(5,809)	0	0	5.000	3.747	MON	5,945	71,344	08/31/2009	05/01/2023
31373H-SC-6	FNMA # 294343			4	1	16,280	103.2360	16,596	16,076	16,169	0	(14)	0	0	8.500	8.178	MON	114	1,367	04/12/1995	11/01/2024
31373L-LB-1	FNMA # 296522			4	1	3,792	100.3680	3,759	3,745	3,766	0	(3)	0	0	8.500	8.178	MON	27	318	04/12/1995	11/01/2024
31373X-6S-5	FNMA # 306981			4	1	15,067	103.1130	15,397	14,932	14,995	0	(7)	0	0	8.000	7.740	MON	100	1,195	06/06/1995	06/01/2025
31374F-K7-3	FNMA # 312718			4	1	41,046	103.0640	41,929	40,683	40,847	0	(33)	0	0	7.500	7.259	MON	254	3,051	06/06/1995	06/01/2025
31374N-H7-0	FNMA # 318954			4	1	9,865	101.0940	10,011	9,902	9,861	0	(1)	0	0	7.500	7.586	MON	62	743	08/07/1995	08/01/2025
31374T-5N-5	FNMA # 324053			4	1	5,207	101.2440	5,294	5,229	5,205	0	0	0	0	7.500	7.602	MON	33	392	09/07/1995	09/01/2025
31379Q-YC-8	FNMA # 426507			4	1	9,429	113.1300	10,332	9,132	9,281	0	(21)	0	0	6.000	5.118	MON	46	548	04/30/2003	01/01/2023
3137A3-KF-5	FHR 3753 DB			4	1	437,289	102.1420	468,623	458,795	452,876	0	3,164	0	0	3.500	4.251	MON	1,338	16,058	02/01/2011	11/15/2037
3137A3-KF-5	FHR 3753 DB	CF		4	1	5,331,234	102.1420	5,713,248	5,593,426	5,521,258	0	38,577	0	0	3.500	4.251	MON	16,314	195,770	02/01/2011	11/15/2037
3137A6-B2-7	FHR K010 A2			4	1	2,019,878	107.7580	2,155,156	2,000,000	2,005,285	0	(2,734)	0	0	4.333	4.207	MON	7,222	86,660	01/20/2011	10/25/2020
3137A6-B2-7	FHR K010 A2	CF		4	1	10,099,390	107.7580	10,775,780	10,000,000	10,026,425	0	(13,668)	0	0	4.333	4.207	MON	36,108	433,300	01/20/2011	10/25/2020
3137A7-AA-2	FHLMC 3805 DB	CF		4	1	5,811,629	105.6190	5,756,807	5,450,531	5,591,498	0	(43,791)	0	0	4.500	3.609	MON	20,439	245,274	07/20/2011	10/15/2037
3137A7-JJ-5	FHLMC K701 A2			4	1	2,019,976	101.7150	2,034,294	2,000,000	1,998,039	0	(4,113)	0	0	3.882	3.694	MON	6,470	77,640	02/18/2011	11/25/2017
3137A7-JJ-5	FHLMC K701 A2	CF		4	1	25,249,700	101.7150	25,428,675	25,000,000	24,975,486	0	(51,415)	0	0	3.882	3.694	MON	80,875	970,500	02/18/2011	11/25/2017
3137A7-NU-0	FHLMC K011 A2	CF		4	1	10,613,998	106.9400	11,294,982	10,562,000	10,569,830	0	(8,675)	0	0	4.084	4.020	MON	35,946	431,352	03/18/2011	11/25/2020
3137A8-PP-7	FHMS K012 A2			4	1	5,962,524	107.5210	6,451,260	6,000,000	5,973,683	0	2,216	0	0	4.184	4.					

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384V-UL-4	FNMA # 535287			4	1	29,613	117.2010	34,550	29,480	29,561	0	(5)	0	0	8.000	7.861	MON	.197	2,358	07/06/2000	05/01/2030
31384X-ZL-5	FNMA # 537247			4	1	17,613	102.5410	18,246	17,794	17,631	0	3	0	0	7.500	7.753	MON	.111	1,335	04/05/2000	05/01/2030
31385B-Y9-0	FNMA # 539936			4	1	27,420	105.7990	29,308	27,701	27,448	0	5	0	0	7.500	7.753	MON	.173	2,078	04/05/2000	05/01/2030
31385J-JC-3	FNMA # 545759	OF		4	1	516,217	115.8350	597,555	515,870	515,824	0	(125)	0	0	6.500	6.459	MON	2,794	33,532	10/07/2002	07/01/2032
31385J-K4-9	FNMA # 545815			4	1	22,860	118.5530	27,094	22,854	22,844	0	(4)	0	0	7.000	6.971	MON	.133	1,600	06/28/2002	07/01/2032
31385J-K4-9	FNMA # 545815	OF		4	1	308,229	118.5530	365,322	308,151	308,008	0	(60)	0	0	7.000	6.971	MON	1,798	21,570	06/28/2002	07/01/2032
31385W-ZS-7	FNMA # 555285	OF		4	1	123,215	114.8890	141,271	122,964	123,110	0	(27)	0	0	6.000	5.919	MON	.615	7,378	04/30/2003	03/01/2033
31385X-AL-1	FNMA # 555411			4	1	68,503	108.2530	68,524	63,300	66,041	0	(335)	0	0	6.875	4.908	MON	.363	4,352	04/03/2003	06/01/2023
31386U-BV-3	FNMA # 573452	OF		4	1	1,094,300	117.8730	1,284,060	1,089,363	1,092,599	0	(457)	0	0	7.000	6.857	MON	6,355	76,255	04/18/2001	05/01/2031
31387N-3G-0	FNMA # 589499			4	1	45,709	113.1360	52,027	45,986	45,721	0	4	0	0	6.500	6.633	MON	.249	2,989	10/07/2002	08/01/2031
31387R-A0-1	FNMA # 591415	OF		4	1	63,251	113.1360	71,995	63,636	63,268	0	6	0	0	6.500	6.634	MON	.345	4,136	10/07/2002	09/01/2031
31387W-TW-7	FNMA # 596465	OF		4	1	346,613	110.7800	370,210	334,185	344,257	0	(641)	0	0	7.000	6.018	MON	1,949	23,393	10/03/2001	08/01/2031
3138EO-YE-3	FNMA # AJ7908			4	1	1,303,371	102.7940	1,384,541	1,346,915	1,312,267	0	2,150	0	0	3.000	3.717	MON	3,367	40,407	11/15/2011	01/01/2027
3138EG-QR-8	FN POOL # AL0463	OF		4	1	3,557,760	102.8060	3,654,878	3,555,122	3,555,367	0	(548)	0	0	3.000	2.957	MON	8,888	106,654	07/21/2011	07/01/2026
3138EJ-C7-1	FN POOL # AL1893	OF		4	1	5,521,279	104.1790	5,678,350	5,450,592	5,513,048	0	(2,669)	0	0	3.500	3.213	MON	15,898	190,771	09/04/2013	05/01/2032
3138EJ-C7-1	FN POOL # AL1893			4	1	2,761,681	104.1790	2,840,246	2,726,324	2,757,564	0	(1,335)	0	0	3.500	3.213	MON	7,952	95,421	09/04/2013	05/01/2032
3138EJ-YV-4	FN POOL # AL2523	OF		4	1	7,968,365	103.7900	8,052,691	7,758,639	7,946,584	0	(6,991)	0	0	3.500	2.985	MON	22,629	271,552	02/06/2014	09/01/2032
3138EJ-YV-4	FN POOL # AL2523			4	1	2,968,367	103.7900	2,999,780	2,890,240	2,960,253	0	(2,604)	0	0	3.500	2.985	MON	8,430	101,158	02/06/2014	09/01/2032
3138EM-LE-9	FNMA AL4824	OF		4	1	14,586,291	106.7840	14,834,049	13,891,705	14,561,162	0	(7,886)	0	0	4.000	3.076	MON	46,306	555,668	04/11/2014	09/01/2043
3138EM-LE-9	FNMA AL4824			4	1	911,643	106.7840	927,128	868,232	910,073	0	(493)	0	0	4.000	3.076	MON	2,894	34,729	04/11/2014	09/01/2043
3138EQ-GE-6	FN #AL7396			4	1	239,290	104.3700	238,138	228,167	239,124	0	(166)	0	0	2.802	1.185	MON	.533	4,920	01/05/2016	02/01/2037
3138L3-WP-6	FNMA AM3353	OF		4	1	24,424,990	99.4600	25,925,675	26,066,356	24,953,697	0	156,007	0	0	2.450	3.774	MON	54,993	649,161	07/05/2013	05/01/2023
3138L4-GJ-6	FNMA AM3800	OF		4	1	6,296,932	100.7060	6,603,752	6,557,437	6,375,776	0	23,881	0	0	2.760	3.570	MON	15,585	184,002	07/25/2013	08/01/2023
3138MC-YS-7	FN AP8820	OF		4	1	4,479,880	103.8290	4,349,674	4,189,251	4,445,571	0	(8,964)	0	0	3.500	2.276	MON	12,219	146,624	05/21/2013	11/01/2032
3138ML-MF-8	FN AQ4857	OF		4	1	9,816,173	101.9460	10,016,615	9,825,384	9,815,084	0	(340)	0	0	3.000	3.000	MON	24,563	294,762	10/10/2013	11/01/2032
3138MR-Y8-8	FN AQ9734	OF		4	1	3,642,427	103.8080	3,535,846	3,406,127	3,614,883	0	(7,187)	0	0	3.500	2.283	MON	9,935	119,214	05/21/2013	01/01/2033
3138W5-Z2-0	FN AR7991	OF		4	1	6,376,640	103.8090	6,190,077	5,962,960	6,328,992	0	(12,416)	0	0	3.500	2.292	MON	17,392	208,704	05/21/2013	03/01/2033
3138W9-JV-3	FN AS0275	OF		4	1	6,242,398	101.9720	6,372,480	6,249,233	6,241,823	0	(217)	0	0	3.000	3.003	MON	15,623	187,477	10/04/2013	08/01/2033
31390Q-Q3-2	FNMA # 653074			4	1	72,670	113.1300	82,190	72,651	72,618	0	(14)	0	0	7.000	6.971	MON	.424	5,086	06/28/2002	07/01/2032
31391X-EP-0	FNMA # 679742			4	1	32,542	103.2350	32,745	31,719	32,490	0	(6)	0	0	3.294	2.612	MON	.87	943	06/03/2009	01/01/2040
313920-YH-7	FNW 2001-W2 AS5			4	1	673	100.7650	670	665	671	0	5	0	0	6.473	5.716	MON	.4	43	07/27/2004	10/25/2031
31392V-N0-1	FGLMC 2496 ZH			4	1	450,914	112.2610	558,757	497,731	473,414	0	(1,479)	0	0	5.500	7.170	MON	2,281	27,375	05/11/2004	09/15/2032
31393A-S4-0	FNR 2003-W5 A			4	1FE	36,243	96.2430	34,881	36,243	36,243	0	0	0	0	0.981	0.983	MON	.7	257	11/16/2006	04/25/2033
31393C-EY-5	FNW 2003-34 A1			4	1FE	2,104,052	108.3620	2,013,231	1,857,883	2,029,783	0	(10,588)	0	0	6.000	3.517	MON	9,289	111,473	02/02/2012	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6	OF		4	1	666,093	106.9810	719,702	672,736	673,351	0	(911)	0	0	5.000	4.930	MON	2,803	33,691	11/19/2015	06/25/2043
31393E-LQ-0	FNW 2003-W12 2A6			4	1	178,108	106.9810	179,884	180,048	180,048	0	(244)	0	0	5.000	4.930	MON	.750	9,009	11/19/2015	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO 2531 Z			4	1	1,508,857	112.8040	1,832,284	1,624,309	1,567,024	0	(3,603)	0	0	5.500	6.669	MON	7,445	89,337	07/14/2004	12/15/2032
31393U-A6-0	FNW 2003-W19 1A7	OF		4	1	3,740,050	105.9720	3,684,465	3,476,842	3,595,584	0	(4,187)	0	0	5.620	4.614	MON	16,283	195,399	12/10/2009	11/25/2033
31393W-YF-0	FHR 2638 JH	OF		4	1	4,579,688	108.4860	5,424,320	5,000,000	4,763,287	0	15,702	0	0	5.000	5.901	MON	20,833	250,000	10/17/2008	07/15/2033
31394B-R7-1	FNMA 2004-97 B	OF		4	1	6,234,784	111.0530	6,221,133	5,601,939	6,389,553	0	20,541	0	0	5.500	1.981	MON	25,676	30		

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398L-W9-5	FHR 3627 QH			4	1	1,013,732	106.0690	1,021,927	963,451	981,832	0	(1,167)	0	0	4.000	3.238	MON	3,212	38,538	08/26/2010	01/15/2025
31398L-W9-5	FHR 3627 QH	CF		4	1	4,392,837	106.0690	4,428,351	4,174,956	4,254,605	0	(5,055)	0	0	4.000	3.238	MON	13,917	166,998	08/26/2010	01/15/2025
31398L-WY-0	FHR 3619 EJ			4	1	3,532,917	107.3360	3,798,603	3,539,000	3,532,848	0	(10)	0	0	4.500	4.542	MON	13,271	159,255	01/19/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1	2,672,420	104.2640	2,911,947	2,792,862	2,743,842	0	3,002	0	0	4.000	4.666	MON	9,310	111,715	01/28/2010	02/25/2025
31398M-KW-5	FNMA 2010-18 EL			4	1	1,559,999	104.6860	1,713,269	1,636,587	1,606,886	0	4,806	0	0	4.000	4.643	MON	5,455	65,464	03/22/2010	03/25/2025
31398N-GA-6	FNR 2010-97 PX			4	1	1,043,594	102.4110	1,024,111	1,000,000	1,008,153	0	(5,922)	0	0	4.500	3.857	MON	3,750	45,000	07/28/2010	11/25/2039
31398N-GA-6	FNR 2010-97 PX	CF		4	1	9,392,344	102.4110	9,216,999	9,000,000	9,073,374	0	(53,296)	0	0	4.500	3.857	MON	33,750	405,000	07/28/2010	11/25/2039
31398N-HK-3	FNR 2010-100 DB	CF		4	1	5,496,513	106.5930	5,390,590	5,057,171	5,207,230	0	(46,552)	0	0	4.500	3.409	MON	18,964	227,573	08/19/2010	08/01/2040
31398N-HK-3	FNR 2010-100 DB			4	1	1,086,875	106.5930	1,065,930	1,000,000	1,029,672	0	(9,205)	0	0	4.500	3.409	MON	3,750	45,000	08/19/2010	08/01/2040
31398P-B9-9	FNMA 2010-41 EB			4	1	1,164,252	104.1720	1,230,510	1,181,232	1,173,378	0	588	0	0	4.000	4.200	MON	3,937	47,249	05/17/2010	05/25/2025
31398R-CD-5	FNR 2010-43 BM			4	1	1,803,125	103.0160	2,060,328	2,000,000	1,922,410	0	18,408	0	0	3.500	4.763	MON	5,833	70,000	04/21/2010	05/25/2025
31398V-H6-6	FHR 3640 GM			4	1	899,859	105.8610	964,657	911,250	906,036	0	227	0	0	4.000	4.199	MON	3,038	36,450	05/17/2010	03/15/2025
31398V-H6-6	FHR 3640 GM	CF		4	1	9,264,163	105.8610	9,931,268	9,381,431	9,327,752	0	2,338	0	0	4.000	4.199	MON	31,271	375,257	05/17/2010	03/15/2025
31398V-J9-8	FHR K006 A2	CF		4	1	14,237,740	105.7980	14,774,649	13,965,000	14,040,749	0	(36,485)	0	0	4.251	3.984	MON	49,471	593,652	01/27/2011	01/25/2020
31398W-EN-0	FHR 3634 EU			4	1	2,822,407	103.4950	3,068,736	2,965,102	2,912,828	0	3,143	0	0	4.000	4.712	MON	9,884	118,604	02/11/2010	02/15/2025
31398W-MG-6	FHR 3637 AY	CF		4	1	2,813,336	104.4050	3,095,921	2,965,308	2,904,746	0	3,735	0	0	4.000	4.835	MON	9,884	118,612	03/26/2010	02/15/2025
31398W-MG-6	FHR 3637 AY			4	1	253,513	104.4050	278,977	267,208	261,750	0	337	0	0	4.000	4.835	MON	891	10,688	03/26/2010	02/15/2025
31398W-V7-3	FHR 3652 DC			4	1	2,366,083	106.0870	2,494,521	2,351,387	2,353,334	0	(1,922)	0	0	4.500	4.435	MON	8,818	105,812	04/21/2010	04/15/2025
31402G-SJ-3	FNMA # 728721	CF		4	1	969,483	111.8650	1,101,373	984,559	971,114	0	334	0	0	5.500	5.851	MON	4,513	54,151	07/31/2003	07/01/2033
31402H-3X-7	FNMA # 729814	CF		4	1	280,284	112.1170	317,520	283,204	280,552	0	55	0	0	5.500	5.727	MON	1,298	15,575	07/29/2003	08/01/2033
31402R-B6-3	FNMA #735439			4	1	24,155	102.7080	22,871	22,268	23,097	0	(279)	0	0	6.000	2.618	MON	111	1,336	01/11/2013	09/01/2019
31402T-TM-7	FNMA # 737756	CF		4	1	114,997	111.0670	126,734	114,107	114,808	0	(38)	0	0	5.500	5.287	MON	523	6,276	08/11/2003	09/01/2033
31403D-RN-1	FNMA # 745793			4	1	128,076	106.5220	135,079	126,808	127,879	0	(37)	0	0	2.754	2.539	MON	291	3,408	02/24/2009	07/01/2034
31404V-AB-4	FNMA #779502			4	1	186,639	104.6550	193,632	185,020	186,465	0	4	0	0	2.822	2.504	MON	435	4,790	01/07/2009	06/01/2034
31405C-MR-7	FNCL # 785268			4	1	30,926	103.8250	31,504	30,343	30,463	0	(71)	0	0	5.500	4.866	MON	139	1,669	03/31/2005	07/01/2019
31405K-EA-5	FNMA # 791329	CF		4	1	83,728	111.0740	91,406	82,293	83,504	0	(46)	0	0	5.500	5.060	MON	377	4,526	08/09/2004	09/01/2034
31405M-JH-1	FNMA # 793264			4	1	161,227	111.0470	175,970	158,464	160,796	0	(89)	0	0	5.500	5.060	MON	726	8,715	08/09/2004	09/01/2034
31405M-VT-1	FNMA # 793626			4	1	160,155	112.0250	176,339	157,410	159,727	0	(88)	0	0	5.500	5.060	MON	721	8,658	08/09/2004	09/01/2034
31405Q-LD-8	FNMA # 796024	CF		4	1	1,420,262	111.9970	1,563,390	1,395,925	1,416,465	0	(782)	0	0	5.500	5.060	MON	6,398	76,776	08/09/2004	09/01/2034
31405Q-MU-9	FNMA # 796071			4	1	187,450	111.0470	204,591	184,238	186,949	0	(103)	0	0	5.500	5.060	MON	844	10,133	08/09/2004	09/01/2034
31406B-KX-7	FNARM # 805010			4	1	22,171	103.1620	22,787	22,089	22,155	0	0	0	0	2.385	2.285	MON	44	542	09/09/2005	01/01/2035
31406N-YU-2	FNMA 815323			4	1	162,514	104.4310	162,698	155,795	162,369	0	(145)	0	0	2.530	1.492	MON	328	3,001	02/19/2016	01/01/2035
31407S-LU-4	FNMA # 839239			4	1	22,360	105.5850	22,285	21,106	22,261	0	1	0	0	3.194	1.608	MON	56	583	09/14/2010	09/01/2035
3140F8-VR-5	FN BD1523			4	1	14,546,815	102.5290	14,150,742	13,801,737	14,538,337	0	(8,479)	0	0	3.500	2.595	MON	40,255	201,275	06/15/2016	06/01/2046
31412E-CK-0	FNMA # 922674			4	1	70,968	106.7020	72,204	67,669	70,752	0	6	0	0	3.045	1.606	MON	172	1,934	09/09/2010	04/01/2036
31412S-PL-3	FNMA # 933427			4	1	82,198	108.8470	88,990	81,756	82,140	0	(16)	0	0	5.000	4.860	MON	341	4,088	06/09/2009	03/01/2038
31414M-WI-3	FNMA # 970737			4	1	503,609	106.1090	511,975	482,500	495,932	0	(1,887)	0	0	5.000	3.751	MON	2,010	24,125	08/31/2009	11/01/2023
31414S-PA-5	FNMA # 974817	CF		4	1	1,618,329	106.7510	1,655,162	1,550,494	1,591,698	0	(6,460)	0	0	5.000	3.728	MON	6,460	77,525	08/31/2009	04/01/2023
31414V-BF-2	FNMA # 977138			4	1	242,981	111.0470	263,652	237,424	242,486	0	(107)	0	0	5.500	5.022	MON	1,088	13,058	07/10/2008	08/01/2038
31414V-BF-2	FNMA # 977138	CF		4	1	572,297	111.0470	624,696	562,550	571,393	0	(195)	0	0	5.500	5.022	MON	2,578	30		

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418A-YD-4	FN POOL # 1A1607	.CF		4	1	25,563,883		101.9710	26,124,844	25,619,927	0	186	0	0	3.000	3.022	MON	64,050	768,598	10/11/2013	10/01/2033
31418B-5K-8	FN POOL # 1A2649	.CF		4	1	23,122,431		.98.6450	22,489,420	22,798,268	0	(2,495)	0	0	3.000	2.804	MON	56,996	341,974	05/20/2016	06/01/2046
31418M-JL-7	FNMA # ADO266	.CF		4	1	2,081,075		106.0360	2,089,793	1,970,831	0	(9,930)	0	0	5.500	3.682	MON	9,033	108,396	08/21/2009	09/25/2021
31419A-YZ-4	FNMA # AE0727			4	1	34,603		102.9220	34,101	33,133	0	(172)	0	0	4.000	2.562	MON	110	1,325	12/23/2010	10/01/2020
31419K-UA-5	FNMA # AE8702			4	1	1,007,275		104.2770	1,032,611	990,255	0	(1,212)	0	0	3.500	3.062	MON	2,888	34,659	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						748,633,340	XXX	762,363,678	734,844,934	746,551,623	0	(422,876)	0	0	XXX	XXX	XXX	2,243,707	25,798,056	XXX	XXX
3137A2-B3-4	FHMS K009 X1			4,6	1	8,933,005		3.7480	4,564,892	.0	4,536,180	0	(1,590,993)	0	1.406	1.616	MON	142,709	1,848,433	01/31/2014	08/25/2020
3137AB-FV-8	FHR SER1 CL	.CF		4	1	26,226,909		101.4790	26,351,683	25,967,596	0	(49,520)	0	0	3.154	2.965	MON	68,252	819,018	06/09/2011	02/25/2018
3137AB-FV-8	FHR SER1 CL			4	1	3,746,701		101.4790	3,764,526	3,709,657	0	(7,074)	0	0	3.154	2.965	MON	9,750	107,252	06/09/2011	02/25/2018
3137AK-KD-2	FHMS K705 X1			4,6	1	3,758,762		2.4510	986,937	.0	931,270	0	(640,022)	0	1.721	4.164	MON	57,750	724,095	01/24/2012	09/25/2018
3137AL-6W-4	FHMS K706 X1			4,6	1	7,947,853		2.3410	2,131,148	.0	2,034,698	0	(1,323,810)	0	1.546	3.233	MON	117,301	1,521,910	04/13/2012	10/25/2018
3137AN-MP-7	FHR K707 X1			4,6	1	2,827,129		2.4480	809,821	.0	768,827	0	(464,368)	0	1.529	3.905	MON	42,137	529,864	04/17/2012	01/25/2047
3137AP-PA-2	FHLMC K018			4,6	1	2,778,031		5.5860	1,509,840	.0	1,463,803	0	(294,421)	0	1.393	4.132	MON	31,372	398,309	05/08/2012	01/25/2022
3137AQ-VX-3	FHMS K709 X1			4,6	1	7,496,109		2.7620	2,470,053	.0	2,367,886	0	(1,208,297)	0	1.517	4.378	MON	113,078	1,419,993	06/15/2012	03/25/2019
3137AS-NK-6	FHMS K019 X1			4,6	1	4,671,836		7.1510	2,728,271	.0	2,643,579	0	(486,830)	0	1.693	4.125	MON	53,842	732,176	04/19/2016	03/25/2022
3137AV-XP-7	FHR K022 X1	.1FE		4,6	1	939,073		5.6630	546,168	.0	546,886	0	(97,009)	0	1.268	3.055	MON	10,194	138,295	11/28/2012	07/25/2022
3137BM-LD-6	FHMS K504 x1			4,6	1	1,199,888		0.5790	866,079	.0	842,410	0	(357,478)	0	0.223	2.496	MON	27,807	374,088	01/19/2016	09/25/2020
31398F-ZN-0	FNR 2009-M1 A2			4	1	1,149,665		104.7310	1,159,788	1,107,402	0	(5,549)	0	4.287	3.650	MON	3,956	51,328	05/02/2011	07/25/2019	
31398J-ZS-5	FHR K004 A2	.CF		4	1	20,756,507		105.7130	21,356,039	20,202,000	0	(75,897)	0	4.186	3.793	MON	70,471	845,656	06/29/2011	08/25/2019	
31398J-ZT-3	FHR K004 A3	.CF		4	1	5,060,938		105.4990	5,274,945	5,000,000	0	(8,563)	0	4.241	4.080	MON	17,671	212,050	05/19/2010	08/25/2019	
31398J-ZT-3	FHR K004 A3			4	1	2,024,375		105.4990	2,109,978	2,000,000	0	(3,425)	0	4.241	4.080	MON	7,068	84,820	05/19/2010	08/25/2019	
31398W-D3-5	FHR K005 A2	.CF		4	1	16,260,000		106.3520	17,016,272	16,000,000	0	(34,381)	0	4.317	4.106	MON	57,560	690,720	05/28/2010	11/25/2019	
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						115,776,781	XXX	93,646,440	73,986,655	90,362,987	0	(6,647,637)	0	0	XXX	XXX	XXX	830,918	10,498,007	XXX	XXX
02765U-CV-4	AMERICAN MUN PIWR-OHIO INC			2	1FE	5,000,000		107.5710	5,378,550	5,000,000	0	.0	0	5.664	5.664	FA	106,987	283,200	11/19/2009	02/15/2022	
02765U-CW-2	AMERICAN MUN PIWR-OHIO INC			2	1FE	5,000,000		107.3900	5,369,500	5,000,000	0	.0	0	5.814	5.814	FA	109,820	290,700	11/19/2009	02/15/2023	
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT			2	1FE	967,391		.98.6490	954,321	967,391	0	.0	0	3.100	3.100	MON	2,499	29,989	06/12/2013	07/01/2043	
095175-EY-7	BLOUNT CNTY TN PUBLIC BLDG AUT FACILITIES				1FE	3,625,000		100.0000	3,625,000	3,625,000	0	.0	0	0.950	0.950	MJSD	2,965	.0	12/23/2016	06/01/2029	
10620N-BB-3	BRAZOS				1FE	5,762,000		.95.2310	6,380,473	6,700,000	0	41,527	0	1.721	2.520	MON	10,250	131,862	10/13/2011	08/31/2029	
10620N-BT-4	BRAZOS				1FE	4,203,125		.95.9010	4,795,052	5,000,000	0	35,034	0	1.831	2.792	MON	1,272	100,244	02/23/2012	06/25/2029	
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN				1FE	5,200,000		.99.4900	5,200,000	5,200,000	0	.0	0	0.850	0.850	MM	5,648	24,392	11/15/2016	11/15/2038	
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES				1FE	2,423,784		125.1720	2,509,699	2,005,000	0	(7,745)	0	6.899	5.445	JD	11,527	138,325	06/27/2012	12/01/2040	
20775B-D8-6	CONNECTICUT HFA SPM 2012 F-2			4	1FE	1,273,161		100.5810	1,237,146	1,230,000	0	(1,519)	0	2.750	2.547	MM	4,322	33,825	11/21/2012	11/15/2035	
34074M-JB-8	FLORIDA ST HSG FIN CORP REV			2	1FE	8,343,487		.96.6170	8,061,227	8,343,487	0	.0	0	2.800	2.800	MON	19,468	234,160	04/24/2013	07/01/2041	
34074M-JC-6	FLORIDA ST HSG FIN CORP REV			2	1FE	3,171,438		.96.6170	3,064,149	3,171,438	0	.0	0	2.800	2.800	MON	7,400	88,800	05/16/2013	07/01/2041	
34074M-KC-4	FLORIDA ST HSG FIN CORP REV			2	1FE	2,033,280		.97.5610	1,983,688	2,033,280	0	.0	0	3.000	3.000	MON	5,083	60,998	04/24/2014	01/01/2036	
341271-AA-2	FLORIDA ST BRD OF ADMIN FIN CO GENERAL				1FE	10,000,000		100.8090	10,080,900	10,000,000	0	.0	0	2.163	2.163	JJ	108,150	67,894	02/23/2016	07/01/2019	
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV			2	1FE	1,380,000		103.3780	1,426,616	1,380,000	0	.0	0	4.550	4.550	JD	5,233	62,790	02/20/2014	12/01/2038	
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV				1FE	1,670,000		102.6770	1,714,706	1,670,000	0	.0	0	3.500	3.500	JD	4,871	58,450	02/20/2014	06/01/2022	
373539-N8-4	GEORGIA ST HSG & FIN AUTH REV				1FE	1,700,000		103.2780	1,755,726	1,700,000	0	.0	0	3.600	3.600	JD	5,100	61,200	02/20/2014	12/01/2022	
454624-8G-5	IN ST BD BK REV SER C				1FE	3,435,000		103.2030	3,545,023	3,435,000	0	.0	0	3.339	3.339	JJ	52,887	114,695	12/05/2013	01/15/2021	
454624-8H-3	IN ST BD BK REV SER C				1FE	2,500,000		103.5170	2,587,925	2,500,000	0	.0	0	3.589	3.589	JJ	41,373	89,725	12/05/2013	01/15/2022	
485429-X9-0	KANSAS ST DEV FIN AUTH REVENUE GENERAL				1FE	1,000,000		100.4140	1,004,140	1,000,000	0	.0	0	1.877	1.877	AO	3,963	18,770	08/13/2015	04/15/2018	
49130T-PR-1	KY ST HSG CORP HSG REV			2	1FE	1,042,306		102.6240	1,0												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
646108-QF-0	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	1,775,000	.98 5940	1,750,044	1,775,000	1,775,000	.0	.0	.0	.0	2.783	2.783	MN	8,233	49,398	03/06/2015	05/01/2021
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	1,460,000	.98 3580	1,436,027	1,460,000	1,460,000	.0	.0	.0	.0	3.033	3.033	MN	7,380	44,282	03/06/2015	05/01/2022
65819W-AD-5	NORTH CAROLINA PWR				1FE	12,500,000	100.5500	12,568,750	12,500,000	12,500,000	.0	.0	.0	.0	2.578	2.578	JJ	161,125	296,291	07/16/2015	07/01/2019
65819W-AF-0	NORTH CAROLINA PWR POWER				1FE	4,600,000	102.0970	4,696,462	4,600,000	4,600,000	.0	.0	.0	.0	3.308	3.308	JJ	76,084	139,910	07/16/2015	07/01/2021
67105Q-AA-3	OSL SANTA ROSA VRDN				OSL	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	0.760	0.760	MON	3,689	29,384	12/14/2012	02/01/2052
677555-M2-7	OH ECON DEV REV	2			1FE	2,445,000	100.1710	2,449,181	2,445,000	2,445,000	.0	.0	.0	.0	4.000	4.020	MJSD	8,150	97,800	11/07/2011	12/01/2018
677555-M4-3	OH ECON DEV REV	4			1FE	1,255,000	102.0350	1,280,539	1,255,000	1,255,000	.0	.0	.0	.0	4.500	4.525	MJSD	4,706	56,475	12/12/2011	12/01/2021
677555-Q2-3	OH ECON DEV REV	4			1FE	2,265,000	.99 2330	2,247,627	2,265,000	2,265,000	.0	.0	.0	.0	4.375	4.399	MJSD	8,258	99,094	06/18/2012	06/01/2027
677555-Q4-9	OH ECON DEV REV	4			1FE	2,200,000	103.8170	2,283,974	2,200,000	2,200,000	.0	.0	.0	.0	4.215	4.237	MJSD	332,283	92,730	08/10/2012	06/01/2027
677555-X3-3	OH ECON DEV REV				1FE	1,880,000	104.1960	1,958,885	1,880,000	1,880,000	.0	.0	.0	.0	3.850	3.850	MJSD	6,032	72,380	12/10/2013	12/01/2025
677555-YF-5	OH ECON DEV REV DEVELOPMENT	4			1FE	1,840,000	100.5480	1,850,083	1,840,000	1,840,000	.0	.0	.0	.0	6.125	6.128	JD	347,492	84,525	08/13/2009	09/01/2019
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC	2			1FE	1,955,780	112.4060	2,248,120	2,000,000	1,959,243	.0	1.057	.0	.0	5.000	5.160	JJ	50,000	100,000	08/28/2013	01/01/2038
67756Q-NS-2	OHFA SINGLE FAMILY HSG	4			1FE	4,109,350	.97 4530	4,004,685	4,109,350	4,109,350	.0	.0	.0	.0	2.900	2.900	MON	9,931	91,033	02/17/2016	09/01/2037
67759T-AM-0	OHIO ST TRANSN PROJ REV	2			1FE	2,859,628	100.0870	2,862,488	2,860,000	2,859,351	.0	.49	.0	.0	6.560	6.564	MN	23,973	187,616	07/28/2008	05/15/2023
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG	2			1FE	1,755,000	.96 9470	1,701,420	1,755,000	1,755,000	.0	.0	.0	.0	2.750	2.750	MON	4,022	48,262	04/11/2013	09/01/2041
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG				1FE	2,840,361	.99 9510	2,838,969	2,840,361	2,840,361	.0	.0	.0	.0	3.350	3.350	MON	7,929	95,152	10/10/2013	09/01/2035
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH				1FE	6,000,000	.99 8180	5,989,080	6,000,000	6,000,000	.0	.0	.0	.0	2.967	2.967	JJ	89,010	178,020	04/02/2015	07/01/2021
792905-DN-8	ST PAUL MN HEALTH PARTNERS				1FE	1,250,000	100.4920	1,256,150	1,250,000	1,250,000	.0	.0	.0	.0	2.353	2.353	JJ	14,706	31,047	05/29/2015	07/01/2019
792905-DP-3	ST PAUL MN HEALTH PARTNERS				1FE	4,000,000	100.6910	4,027,640	4,000,000	4,000,000	.0	.0	.0	.0	2.673	2.673	JJ	53,460	112,860	05/29/2015	07/01/2020
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH	2			1FE	1,252,667	103.2200	1,192,191	1,155,000	1,213,235	.0	(9.942)	.0	.0	4.000	2.970	MN	7,700	46,200	11/02/2012	11/01/2029
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN				1FE	2,060,000	100.0000	2,060,000	2,060,000	2,060,000	.0	.0	.0	.0	0.750	0.750	MON	1,162	7,929	05/09/2013	12/01/2033
880558-AH-4	TENNESSEE ST SCH BOND AUTH HIGHER EDUCATION				1FE	2,000,000	101.1330	2,022,660	2,000,000	2,000,000	.0	.0	.0	.0	2.379	2.379	MN	7,930	47,580	07/13/2012	05/01/2020
880558-AJ-0	TENNESSEE ST SCH BOND AUTH				1FE	2,000,000	101.6410	2,032,820	2,000,000	2,000,000	.0	.0	.0	.0	2.479	2.479	MN	8,263	49,580	07/13/2012	05/01/2021
88275F-NX-3	TEXAS ST DEPT HSG REV	2			1FE	13,360,000	.96 7320	12,923,395	13,360,000	13,360,000	.0	.0	.0	.0	3.180	3.180	MS	141,616	220,685	01/15/2016	03/01/2039
92812Q-3Z-8	VIRGINIA ST HSG AUTH				1FE	2,000,000	100.5510	2,011,020	2,000,000	2,000,000	.0	.0	.0	.0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812Q-VR-5	VIRGINIA ST HSG AUTH	.CF		4	1FE	12,530,000	101.4780	12,715,193	12,530,000	12,530,000	.0	.0	.0	.0	5.820	5.821	FA	303,853	729,246	03/25/2009	08/01/2017
92812U-M2-1	VHDA 2013-C A				1FE	2,923,550	101.4580	2,966,175	2,923,550	2,923,550	.0	.0	.0	.0	4.250	4.250	MON	2,071	124,251	10/18/2013	10/25/2043
92812U-Q3-5	VHDA 2013-D A				1FE	5,523,683	101.5980	5,611,952	5,523,683	5,523,683	.0	.0	.0	.0	4.300	4.300	MON	3,959	237,518	12/04/2013	12/25/2043
92812U-Q4-3	VHDA 2014-A A	4			1FE	14,382,250	100.4880	14,452,436	14,382,250	14,382,250	.0	.0	.0	.0	3.500	3.502	MON	41,948	461,431	11/21/2014	10/25/2037
92812U-Q5-0	VHDA 2015-A A				1FE	35,017,108	.97 5780	38,072,035	39,017,027	35,031,604	.0	14.497	.0	.0	3.250	3.895	MON	105,671	222,848	10/28/2016	06/25/2042
92812U-Q6-8	VHDA 2016-A A				1FE	9,295,738	.99 3910	9,239,127	9,295,738	9,295,738	.0	.0	.0	.0	3.100	3.120	MON	24,014	120,070	05/25/2016	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	.CF			1FE	6,074,450	.97 6310	5,930,547	6,074,450	6,074,450	.0	.0	.0	.0	3.250	3.250	MON	3,290	197,899	03/11/2013	04/25/2042
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN				1FE	345,000	100.0000	345,000	345,000	345,000	.0	.0	.0	.0	1.000	1.000	MON	147	2,148	12/08/2009	09/15/2037
95662M-2A-7	WVSHSG			2	1FE	1,500,000	101.0850	1,516,275	1,500,000	1,500,000	.0	.0	.0	.0	3.700	3.700	MN	9,250	55,500	05/01/2015	11/01/2029
28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						300,813,341	XXX	307,342,729	303,001,361	300,246,208	0	(128,209)	0	0	XXX	XXX	XXX	2,992,818	8,420,911	XXX	XXX
31999999. Total - U.S. Special Revenues Bonds						1,416,859,799	XXX	1,416,023,171	1,362,224,867	1,388,451,857	0	(7,438,263)	0	0	XXX	XXX	XXX	7,315,606	56,432,740	XXX	XXX
00037B-AB-8	ABB FINANCE USA INC				1FE	4,572,979	100.9060	4,687,098	4,645,000	4,593,006	.0	.0	.0	.0	2.875	3.101	MN	19,661	133,544	02/19/2014	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA				1FE	19,052,078	105.5190	18,425,675	17,462,000	18,316,446	.0	(178,125)	.0	.0	4.000	2.821	JD	31,044	698,480	11/16/2012	06/15/2021
00101J-AF-3	ADT CORP/THE-W ISSUE	.LS			3FE	2,767,500	.95 2500	2,857,500	3,000,000	2,832,345	.0	.0	.0	.0	3.500	4.656	JJ	48,417	120,000	05/27/2014	07/15/2022
00114*-AM-5	AEP TRANSMISSION PP				1	12,000,000	100.4560	12,054,675	12,000,000	12,000,000	.0	.0	.0	.0	2.680	2.680	MN	41,987	321,600	11/06/2014	11/14/2019
00115A-AC-3	AEP TRANSMISSION CO LLC	2			1FE	3,933,960	.98 9840	3,959,376	4,000,000	3,933,945	.0	(15)	.0	.0	4.000	4.096	JD	17,778	.0		

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
00440E-AV-9	ACE INA HOLDINGS INC	LS		2	1FE	1,993,860		101.1470	2,022,942	2,000,000		1,994,376	.0	499		3.350	3.385	MN	10,794	67,000	10/27/2015	05/03/2026
00507V-AE-9	ACTIVISION BLIZZARD			2	2FE	10,610,252		109.4110	10,630,382	9,716,000		10,498,137	.0	(112,116)		6.125	3.008	MS	175,225	297,553	09/01/2016	09/15/2023
00507V-AJ-8	ACTIVISION BLIZZARD	LS		2	2FE	3,984,560		94.7720	3,790,868	4,000,000		3,984,787	.0	227		3.400	3.446	MS	38,533	.0	09/14/2016	09/15/2026
008117-AN-3	AETNA INC.			2	2FE	5,218,550		106.4640	5,323,215	5,000,000		5,129,442	.0	(28,392)		4.125	3.453	JD	17,188	206,250	09/23/2013	06/01/2021
00912X-AF-1	AIR LEASE CORP			2	2	21,562,790		100.8750	20,679,375	20,500,000		20,579,112	.0	(309,756)		5.625	4.009	AO	288,281	1,141,875	09/30/2016	04/01/2017
00912X-AL-8	AIR LEASE CORP	LS		2	2FE	6,990,060		101.6750	7,117,222	7,000,000		6,995,701	.0	1,969		3.375	3.406	JJ	108,938	236,250	11/12/2013	01/15/2019
00912X-AQ-7	AIR LEASE CORP	LS		2	2FE	8,199,890		102.9060	8,496,973	8,257,000		8,213,793	.0	7,518		3.750	3.864	FA	129,016	309,638	07/24/2015	02/01/2022
010392-DZ-8	ALABAMA POWER CO SERIES Q			2	1FE	6,325,956		103.3390	6,096,989	5,900,000		5,948,412	.0	(59,570)		5.500	4.421	AO	68,506	324,500	11/25/2009	10/15/2017
015271-AD-1	ALEXANDRIA REAL ESTATE EQUIT			2	2FE	5,114,350		101.4210	5,071,035	5,000,000		5,105,764	.0	(8,586)		3.900	3.518	JD	8,667	195,000	06/02/2016	06/15/2023
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUIT			2	2FE	9,983,440		99.4090	9,940,870	10,000,000		9,984,365	.0	925		3.950	3.969	JJ	220,542	.0	06/01/2016	01/15/2027
020002-AS-0	ALLSTATE CORPORATION	LS		2	1FE	1,825,000		117.3570	2,347,140	2,000,000		1,857,897	.0	4,065		5.550	6.203	MN	16,033	111,000	04/07/2006	05/09/2035
02209S-AD-5	ALTRIA GROUP INC			2	1FE	5,995,860		114.3340	6,860,028	6,000,000		5,997,512	.0	513		9.700	9.711	MN	82,450	582,000	11/05/2008	11/10/2018
02313S-AJ-5	AMAZON.COM INC			2	1FE	6,112,400		98.8430	6,424,815	6,500,000		6,206,190	.0	44,231		2.500	3.349	MN	14,444	162,500	10/30/2014	11/29/2022
02313S-AN-6	AMAZON.COM INC			2	1FE	20,307,669		104.9550	20,678,293	19,702,000		20,208,517	.0	(57,695)		3.800	3.413	JD	54,071	748,676	03/27/2015	12/05/2024
02313S-AP-1	AMAZON.COM INC			2	1FE	2,005,257		109.9020	2,055,160	1,870,000		1,997,334	.0	(4,856)		4.800	4.243	JD	6,483	89,760	04/30/2015	12/05/2034
02343U-AA-3	AMCOR FINANCE USA INC	LS		2	2FE	4,050,040		97.8080	3,912,312	4,000,000		4,047,448	.0	(2,592)		3.625	3.471	AO	25,375	72,500	06/23/2016	04/28/2026
02360F-AA-4	UNION ELECTRIC CO			2	1FE	2,763,240		107.9380	3,238,152	3,000,000		2,933,898	.0	21,412		5.100	5.977	AO	38,250	153,000	08/23/2006	10/01/2019
02361D-AE-0	AMEREN ILLINOIS CO			2	1FE	2,997,182		103.9570	3,118,710	3,000,000		2,999,358	.0	410		6.125	6.140	MN	23,479	183,750	10/04/2010	11/15/2017
02406P-AM-2	AMERICAN AXLE	LS		2	3FE	4,600,000		103.2500	4,749,500	4,600,000		4,600,000	.0	.0		6.250	6.250	MS	84,653	287,500	02/14/2013	03/15/2021
025816-AX-7	AMERICAN EXPRESS CO			2	1FE	3,989,680		102.9490	4,117,948	4,000,000		3,998,705	.0	1,284		6.150	6.185	FA	84,050	246,000	08/22/2007	08/28/2017
025816-BK-4	AMERICAN EXPRESS CO	LS		2	1FE	4,976,350		100.2910	5,014,525	5,000,000		4,980,467	.0	2,076		3.625	3.682	JD	13,090	181,250	12/02/2014	12/05/2024
025816-BL-2	AMERICAN EXPRESS CO			2	3FE	2,000,000		94.8750	1,897,500	2,000,000		2,000,000	.0	.0		4.900	4.900	MS	28,856	98,000	02/25/2015	12/29/2049
025810-DD-8	AMERICAN EXPRESS			2	1FE	201,498		100.2510	200,501	200,000		200,627	.0	(871)		2.375	1.006	MS	1,280	2,375	08/31/2016	03/24/2017
025810-EB-1	AMERICAN EXPRESS			2	1FE	18,132,480		98.7260	17,770,662	18,000,000		18,118,398	.0	(14,342)		2.250	2.088	MN	63,000	202,500	06/13/2016	05/05/2021
03040W-AB-1	AMER WATER CAP CORP			2	1FE	8,905,540		103.6800	9,331,200	9,000,000		8,988,434	.0	13,509		6.085	6.251	AO	115,615	547,650	05/29/2009	10/15/2017
03040W-AD-7	AMER WATER CAP CORP			2	1FE	10,008,787		133.2000	13,320,030	10,000,000		10,007,286	.0	(205)		6.593	6.585	AO	139,186	659,300	06/18/2008	10/15/2037
031162-AV-2	AMGEN INC			2	2FE	19,069,969		101.8010	18,447,323	18,121,000		18,178,844	.0	(139,057)		5.850	5.043	JD	88,340	1,060,079	07/30/2009	06/01/2017
031162-AX-8	AMGEN INC	LS		2	2FE	10,530,149		106.0390	10,253,952	9,670,000		9,836,076	.0	(111,090)		6.150	4.876	JD	49,559	594,705	02/22/2010	06/01/2018
031162-BS-8	AMGEN INC			2	2FE	200,000		100.1050	200,210	200,000		200,000	.0	.0		1.305	0.607	FIAN	290	2,033	05/19/2014	05/22/2017
032177-AF-4	AMSTED INDUSTRIES			2	3FE	4,000,000		98.2500	3,930,000	4,000,000		4,000,000	.0	.0		5.375	5.375	MS	63,306	215,000	09/04/2014	09/15/2024
035229-DB-6	ANHEUSER-BUSCH COS INC			2	2FE	5,054,400		100.6910	5,034,545	5,000,000		5,000,365	.0	(7,363)		5.600	5.454	MS	93,333	280,000	04/18/2007	03/01/2017
03523T-AN-8	ANHEUSER-BUSCH			2	2FE	11,431,379		109.0040	10,537,388	9,667,000		10,397,723	.0	(227,472)		5.375	2.764	JJ	239,594	519,601	04/02/2012	01/15/2020
03523T-BE-7	ANHEUSER-BUSCH			2	2FE	4,995,990		111.3490	5,567,450	5,000,000		4,998,712	.0	446		7.750	7.761	JJ	178,681	387,500	03/15/2011	01/15/2019
03523T-BJ-6	ANHEUSER-BUSCH			2	2FE	5,950,937		146.8330	8,810,004	6,000,000		5,954,318	.0	667		8.000	8.072	MN	61,333	480,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			2	1FE	1,061,118		108.7480	1,087,480	1,000,000		1,061,081	.0	(37)		4.950	4.539	JJ	22,825	.0	12/16/2016	01/15/2042
035242-AP-1	ANHEUSER-BUSCH INBEV FIN	LS		2	1FE	4,991,650		101.3630	5,068,145	5,000,000		4,992,216	.0	566		3.650	3.670	FA	76,042	94,292	01/13/2016	02/01/2026
037735-CD-7	APPALACHIAN PIWR			2	2FE	9,363,233		101.3420	10,134,230	10,000,000		9,961,883	.0	84,620		5.000	5.913	JD	41,667	500,000	05/01/2008	06/01/2017
037735-CE-5	APPALACHIAN PIWR			2	2FE	2,902,870		115.3470	3,460,419	3,000,000		2,921,293	.0	2,208		5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PIWR			2	2FE	4,967,000		131.6720	6,583,615	5,000,000		4,970,268	.0	577		7.000	7.053	AO	87,500	350,000	0	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05531F-AW-3	BB&T CORPORATION				1FE	40,000,000	100.1300	40,051,840	40,000,000	40,000,000	0	0	0	0	1.563	1.563	JD	8,684	0	12/22/2016	06/15/2020
05569A-AB-5	BP AMI LEASING INC				1FE	22,000,000	107.2430	23,593,372	22,000,000	22,000,000	0	0	0	0	5.523	5.523	MN	178,884	1,215,060	05/01/2009	05/08/2019
057224-AK-3	BAKER HUGHES INC				2FE	4,917,110	121.0210	4,840,820	4,000,000	4,760,164	0	(46,764)	0	0	6.875	4.762	JJ	126,806	275,000	10/04/2013	01/15/2029
057224-AY-3	BAKER HUGHES INC				2FE	994,440	110.1520	1,101,517	1,000,000	998,512	0	651	0	0	7.500	7.579	MN	9,583	75,000	10/23/2008	11/15/2018
059165-EC-0	BALTIMORE GAS & EL CO				1FE	2,492,024	126.7570	3,168,918	2,500,000	2,493,064	0	164	0	0	6.350	6.374	AO	39,688	158,750	10/12/2007	10/01/2036
06050T-KW-1	BANK OF AMERICA NA				1FE	208,544	102.0310	204,063	200,000	204,311	0	(4,233)	0	0	6.100	1.336	JD	542	6,100	07/14/2016	06/15/2017
06050T-LT-7	BANK OF AMERICA NA				1FE	3,699,371	100.0060	3,700,229	3,700,000	3,699,896	0	525	0	0	1.250	1.268	FA	17,601	23,125	02/23/2016	02/14/2017
06051G-EH-8	BANK OF AMERICA CORP				2FE	6,410,282	108.8120	6,414,479	5,895,000	6,209,145	0	(65,247)	0	0	5.000	3.667	MN	39,300	294,750	10/11/2013	05/13/2021
06051G-EU-9	BANK OF AMERICA CORP				2FE	965,830	100.2350	1,002,347	1,000,000	977,128	0	3,325	0	0	3.300	3.727	JJ	15,583	33,000	06/06/2013	01/11/2023
06051G-FP-9	BANK OF AMERICA CORP				2FE	4,836,600	99.4220	4,971,080	5,000,000	4,857,154	0	13,971	0	0	3.950	4.363	AO	38,403	197,500	06/30/2015	04/21/2025
06406F-AF-0	BANK OF NY MELLON CORP	2			1FE	10,000,000	101.5480	10,154,780	10,000,000	10,000,000	0	0	0	0	1.940	1.940	JAJO	33,418	0	10/24/2016	10/30/2023
06427E-MX-6	BMO Corp				1FE	9,900,000	100.0000	9,900,000	9,900,000	9,900,000	0	0	0	0	1.503	1.037	MJSD	9,920	120,699	12/04/2015	12/08/2017
07274E-AG-8	BAYER US FINANCE LLC				1FE	14,851,650	99.3760	14,906,415	15,000,000	14,879,894	0	13,182	0	0	3.375	3.493	AO	116,719	506,250	10/01/2014	10/08/2024
072863-AF-0	BAYLOR SCOTT & WHITE	2			1FE	3,000,000	94.0620	2,821,857	3,000,000	3,000,000	0	0	0	0	3.967	3.967	MN	15,207	70,084	04/06/2016	11/15/2046
073730-AD-5	BEAM SUNTORY INC				2FE	2,565,222	100.1410	2,563,597	2,560,000	2,564,388	0	(834)	0	0	1.875	1.409	MN	6,133	0	12/01/2016	05/15/2017
073902-PN-2	BEAR STEARNS CO				2FE	207,362	100.1960	200,391	200,000	200,438	0	(6,924)	0	0	5.550	1.747	JJ	4,903	5,550	01/26/2016	01/22/2017
080555-AF-2	BELO A H CORP				3FE	1,453,798	105.7500	1,420,223	1,343,000	1,442,882	0	(6,391)	0	0	7.250	6.283	MS	28,669	97,368	04/02/2015	09/15/2027
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	5,035,234	100.2660	5,013,300	5,000,000	4,999,834	0	(4,283)	0	0	5.500	5.416	FA	114,833	275,000	09/15/2005	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	1,826,059	107.7680	2,009,869	1,865,000	1,851,996	0	4,238	0	0	5.750	6.029	MS	31,575	107,238	08/20/2009	09/15/2019
096630-AC-2	BOARDWALK PIPELINES LLC	2			2FE	5,220,022	95.1040	5,516,038	5,800,000	5,372,438	0	59,224	0	0	3.375	4.786	FA	81,563	195,750	04/24/2014	02/01/2023
096630-AD-0	BOARDWALK PIPELINES LLC				2FE	5,463,229	102.5580	5,404,786	5,270,000	5,457,137	0	(6,092)	0	0	4.950	4.402	JD	11,594	130,433	09/06/2016	12/15/2024
097023-AZ-8	BOEING CO				1FE	4,453,110	108.6510	4,889,291	4,500,000	4,483,293	0	4,756	0	0	4.875	5.003	FA	82,875	219,375	07/23/2009	02/15/2020
097751-BF-7	BOMBARDIER INC				4FE	4,968,361	95.3400	4,607,782	4,833,000	4,924,418	0	(12,552)	0	0	6.125	5.746	JJ	136,499	296,021	04/30/2013	01/15/2023
10510K-AC-1	BRAMBLES USA INC	2			2FE	1,995,140	101.6740	2,033,486	2,000,000	1,995,519	0	404	0	0	4.125	4.155	AO	15,583	82,500	10/19/2015	10/23/2025
105340-AJ-2	BRANDYWINE OPER PARTNERS				2FE	5,198,700	101.2600	5,265,520	5,200,000	5,201,304	0	(3,857)	0	0	5.700	5.570	MN	49,400	290,700	05/25/2016	05/01/2017
110122-AW-8	BRISTOL-MYERS SQUIBB CO				1FE	4,945,650	103.3590	5,167,955	5,000,000	4,960,795	0	5,002	0	0	3.250	3.379	MN	27,083	162,500	10/24/2013	11/01/2023
11120V-AD-5	BRIXMOR OPERATING PART	2			2FE	2,992,080	96.8380	2,905,137	3,000,000	2,992,348	0	268	0	0	3.250	3.292	MS	34,396	0	08/15/2016	09/15/2023
114259-AP-9	BROOKLYN UNION GAS CO				1FE	2,000,000	102.7580	2,055,150	2,000,000	2,000,000	0	0	0	0	4.504	4.504	MS	27,775	45,040	03/07/2016	03/10/2046
115885-AE-5	BROWNING FERRIS INDUSTRIES				2FE	4,961,469	121.0320	4,919,951	4,065,000	4,494,804	0	(83,702)	0	0	9.250	6.412	MN	62,669	376,013	05/20/2010	05/01/2021
118230-AH-4	BUCKEYE PARTNERS				2FE	2,438,738	107.1800	2,411,550	2,250,000	2,314,439	0	(22,772)	0	0	5.500	4.331	FA	46,750	123,750	12/01/2010	08/15/2019
118230-AL-5	BUCKEYE PARTNERS	2			2FE	21,976,462	100.6380	22,327,635	22,186,000	22,082,210	0	52,884	0	0	2.650	2.907	MN	75,124	587,929	12/17/2014	11/15/2018
118230-AM-3	BUCKEYE PARTNERS	2			2FE	3,121,818	102.9290	3,067,284	2,980,000	3,121,091	0	(728)	0	0	5.850	5.507	MN	22,276	87,165	08/30/2016	11/15/2043
118230-AN-1	BUCKEYE PARTNERS				2FE	10,980,750	101.9330	11,212,608	11,000,000	10,984,248	0	1,598	0	0	4.350	4.371	AO	101,017	478,500	09/09/2014	10/15/2024
120568-AV-2	BUNGE LTD FINANCE CORP				2FE	253,975	100.7500	251,875	250,000	251,958	0	(2,017)	0	0	3.200	1.467	JD	356	4,000	07/06/2016	06/15/2017
12189L-AA-9	BURLINGTON NORTH SANTA FE	2			1FE	1,033,300	121.8310	1,218,313	1,000,000	1,029,827	0	(643)	0	0	5.750	5.518	MN	9,583	57,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE				2FE	1,974,000	111.7290	2,234,572	2,000,000	1,976,241	0	474	0	0	4.950	5.034	MS	29,150	99,000	08/25/2011	09/15/2041
12189L-AM-3	BURLINGTON NORTH SANTA FE	2			1FE	6,652,090	101.1140	7,077,980	7,000,000	6,750,770	0	35,155	0	0	3.000	3.646	MS	61,833	210,000	02/04/2014	03/15/2023
12189T-AD-6	BURLINGTON NORTH SANTA FE				1FE	9,880,000	136.3420	13,634,190	10,000,000	10,000,000	0	0	0	0	7.290	7.500	JD	60,750	729,000	11/08/2000	06/01/2036
12189T-AX-2	BURLINGTON NORTH SANTA FE				1FE	511,890	127.9410	639,707	500,000	509,834	0	(258)	0	0	6.200	6.027	FA	11,711	31,000	09/15/2006	08/15/2036
124857-AD-5	CBS				2FE	6,630,660	110.3130	6,618,786	6,000,000												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14040H-AR-6	CAPITAL ONE FINANCIAL CORP	LS			2FE	7,981,165		103.5670	8,285,360	8,000,000	7,997,160	0	2,342	0	6.750	6.782	MS	159,000	540,000	08/28/2007	09/15/2017
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2FE	4,999,600		100.1990	5,009,965	5,000,000	4,999,393	0	33	0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
140420-NG-1	CAPITAL ONE BANK USA NA				2FE	5,300,159		99.9800	5,298,929	5,300,000	5,300,012	0	(147)	0	1.200	1.191	FA	24,380	0	09/12/2016	02/13/2017
140420-NL-0	CAPITAL ONE BANK USA NA			2	2FE	200,144		99.9270	199,855	200,000	200,073	0	(71)	0	1.300	1.193	JD	188	1,300	08/25/2016	06/05/2017
14162V-AA-4	CARE CAPITAL PROPERTIES			2	2FE	7,025,000		97.2780	6,833,808	7,025,000	7,025,000	0	0	0	5.125	5.125	FA	167,015	0	07/07/2016	08/15/2026
141781-AX-2	CARGILL INC				1FE	20,450,260		104.0720	20,294,021	19,500,000	19,631,305	0	(141,606)	0	6.000	5.220	MN	110,500	1,170,000	07/23/2010	11/27/2017
141781-AY-0	CARGILL INC				1FE	17,035,820		106.6420	18,012,951	16,891,000	16,970,872	0	(17,644)	0	4.307	4.181	MN	94,979	727,495	08/03/2012	05/14/2021
141781-AZ-7	CARGILL INC				1FE	6,467,164		102.4450	6,505,238	6,350,000	6,415,251	0	(12,295)	0	3.250	3.021	MN	26,370	206,375	02/06/2013	11/15/2021
141781-BA-1	CARGILL INC				1FE	1,557,224		100.1370	1,557,130	1,555,000	1,557,224	0	0	0	1.900	0.989	MS	10,095	0	12/29/2016	03/01/2017
141781-BF-0	CARGILL INC				1FE	2,600,174		107.0930	2,654,823	2,479,000	2,597,878	0	(1,984)	0	4.760	4.463	MN	12,456	118,000	11/24/2015	11/23/2045
149123-B0-3	CATERPILLAR INC				1FE	998,320		111.5950	1,115,948	1,000,000	999,512	0	194	0	7.900	7.924	JD	3,511	79,000	12/02/2008	12/15/2018
149123-BZ-3	CATERPILLAR INC				1FE	981,176		100.1280	981,250	980,000	981,112	0	(64)	0	1.500	1.265	JD	204	7,350	12/16/2016	06/26/2017
14912L-6B-2	CATERPILLAR FINANCE SERV				1FE	200,160		100.3220	200,644	200,000	200,158	0	(2)	0	2.100	2.066	JD	257	0	12/19/2016	06/09/2019
149162-B8-7	CATHOLIC HEALTHCARE WEST PP				1	5,667,400		104.9050	5,245,246	5,000,000	5,268,446	0	(189,923)	0	6.450	2.450	JJ	161,250	322,500	11/06/2014	05/15/2018
14916R-AB-0	CATHOLIC HEALTH INITIATIVES				1FE	200,531		100.4320	200,863	200,000	200,289	0	(242)	0	1.600	1.424	MN	533	3,200	04/15/2016	11/01/2017
14916R-AC-8	CATHOLIC HEALTH INITIATIVES				1FE	13,516,806		97.1820	13,572,424	13,966,000	13,649,699	0	47,448	0	2.950	3.376	MN	68,666	411,997	05/04/2015	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				1FE	4,506,850		88.6660	4,433,300	5,000,000	4,530,341	0	8,759	0	4.350	5.001	MN	36,250	217,500	03/06/2014	11/01/2042
14916R-AE-4	CATHOLIC HEALTH INITIATIVES				1FE	4,997,900		100.9610	5,048,050	5,000,000	4,999,322	0	378	0	2.600	2.608	FA	54,167	130,000	10/23/2013	08/01/2018
14916R-AF-1	CATHOLIC HEALTH INITIATIVES				1FE	2,698,825		103.1350	2,578,373	2,500,000	2,681,057	0	(17,768)	0	4.200	2.980	FA	43,750	52,500	04/06/2016	08/01/2023
151020-AQ-7	CELGENE CORP	LS			2FE	11,978,280		101.0720	12,128,592	12,000,000	11,983,764	0	4,141	0	2.875	2.914	FA	130,313	347,874	08/03/2015	08/15/2020
151895-C8-6	CENTERPOINT PROPERTY TRUST PP				2	5,000,000		98.5480	4,927,386	5,000,000	5,000,000	0	0	0	3.490	3.490	MN	16,481	174,500	05/22/2015	05/27/2022
15189T-AN-7	CENTERPOINT ENERGY				2FE	16,686,080		100.3400	16,857,137	16,800,000	16,796,665	0	13,025	0	5.950	6.040	FA	416,500	999,600	09/20/2010	02/01/2017
15189W-AD-2	CENTERPOINT				2FE	1,522,575		120.4210	1,806,308	1,500,000	1,519,342	0	(433)	0	6.625	6.510	MN	16,563	99,375	10/22/2007	11/01/2037
156700-AS-5	CENTURYLINK INC	LS			3FE	3,657,500		102.2130	3,577,455	3,500,000	3,598,396	0	(16,137)	0	5.800	5.175	MS	59,772	203,000	01/17/2013	03/15/2022
15672J-AA-1	CEQUEL COM & CAP			2	5FE	4,085,128		103.0000	3,993,310	3,877,000	3,947,846	0	(39,028)	0	6.375	5.234	MS	72,775	274,100	05/13/2013	09/15/2020
161175-BA-1	CHARTER COMM OPT LLC/CAP				3FE	4,000,000		115.4090	4,616,340	4,000,000	4,000,000	0	0	0	6.484	6.484	AO	21,613	0	12/06/2016	10/23/2045
16524R-AE-3	CHESAPEAKE MIDSTREAM PT			2	2FE	1,935,923		103.1420	1,915,341	1,857,000	1,894,240	0	(11,010)	0	6.125	5.400	JJ	52,447	113,741	11/14/2012	07/15/2022
166751-AJ-6	CHEVRON CORPORATION				1FE	7,997,520		106.8180	8,545,416	8,000,000	7,998,806	0	275	0	4.950	4.954	MS	129,800	396,000	02/26/2009	03/03/2019
166764-AB-6	CHEVRON CORPORATION	LS		2	1FE	14,829,318		98.0210	15,879,386	16,200,000	15,250,337	0	142,004	0	2.355	3.457	JD	27,554	381,510	12/02/2013	12/05/2022
171232-AQ-4	CHUBB				1FE	4,721,350		124.5390	6,226,965	5,000,000	4,762,221	0	5,544	0	6.000	6.421	MN	41,667	300,000	06/28/2007	05/11/2037
171232-AR-2	CHUBB				1FE	8,382,020		105.5120	8,440,952	8,000,000	8,076,155	0	(53,696)	0	5.750	5.014	MN	58,778	460,000	08/09/2010	05/15/2018
172062-AE-1	CINCINNATI FINANCIAL				1FE	723,080		115.9430	1,159,426	1,000,000	754,549	0	5,496	0	6.125	8.893	MN	10,208	61,250	07/15/2009	11/01/2034
17275R-AE-2	CISCO SYSTEMS INC				1FE	2,494,350		106.8600	2,671,510	2,500,000	2,498,415	0	630	0	4.950	4.979	FA	46,750	123,750	02/09/2009	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	998,520		107.1090	1,071,085	1,000,000	999,450	0	160	0	4.450	4.469	JJ	20,519	44,500	11/09/2009	01/15/2020
17275R-AK-8	CISCO SYSTEMS INC				1FE	11,972,040		100.4410	12,052,908	12,000,000	11,998,237	0	4,645	0	3.150	3.193	MS	112,350	378,000	03/09/2011	03/14/2017
17275R-BJ-0	CISCO SYSTEMS INC			2	1FE	22,496,850		97.5310	21,944,520	22,500,000	22,496,520	0	(67)	0	1.850	1.853	MS	116,781	0	09/13/2016	09/20/2021
172967-BU-4	CITIGROUP				2FE	3,316,710		111.5530	3,904,355	3,500,000	3,360,147	0	4,860	0	5.875	6.270	FA	73,682	205,625	08/25/2004	02/22/2033
172967-FW-6	CITIGROUP	LS			2FE	10,332,200		100.0430	10,004,280	10,000,000	10,001,772	0	(76,601)	0	4.450	3.663	JJ	211,375	445,000	05/17/2012	01/10/2017
172967-HD-6	CITIGROUP				2FE	15,782,100		102.9260	15,438,840	15,000,000	15,639,499	0	(82,871)	0	3.875	3.174	AO	106,563	581,250	04/09/2015	10/25/2023
172967-HK-0	CITIGROUP				2FE	699,909		100.0210	700,146	700,000	699,920	0	11	0	1.350	1.404	MS	2,914	0	12/16/2016	03/10/2017
172967-JH-5	CITIGROUP				2FE	200,804		99.9700	199,940	200,000	200,581										

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description																				
20449E-EE-2	COMPASS BANK				2FE	1,179,096	101.0380	1,195,284	1,183,000	1,180,537	0	.185	.0	.0	5.900	5.928	AO	17,449	69,797	03/14/2006	04/01/2026
20605P-AG-6	CONCHO RESOURCES INC	LS		2	3FE	5,000,000	.99.8010	4,990,050	5,000,000	5,000,000	0	.0	.0	.0	4.375	4.375	JJ	.1,823	.0	12/13/2016	01/15/2025
207597-DW-2	CONN LT & PIWR				1FE	994,150	100.6370	1,006,371	1,000,000	999,701	0	.708	.0	.0	5.375	5.458	MS	17,917	53,750	07/10/2008	03/01/2017
207597-DX-0	CONN LT & PIWR				1FE	932,120	116.9580	1,169,583	1,000,000	942,373	0	1,395	.0	.0	5.750	6.256	MS	19,167	57,500	07/17/2007	03/01/2037
207597-DY-8	CONN LT & PIWR				1FE	2,981,100	102.8080	3,084,225	3,000,000	2,998,000	0	2,464	.0	.0	5.750	5.839	MS	57,500	172,500	07/16/2008	09/01/2017
207597-EA-9	CONN LT & PIWR				1FE	997,650	126.8530	1,268,528	1,000,000	997,838	0	.47	.0	.0	6.375	6.393	MS	21,250	63,750	09/10/2007	09/01/2037
207597-ED-3	CONN LT & PIWR				1FE	4,498,442	105.4230	4,517,388	4,285,000	4,323,801	0	(27,746)	.0	.0	5.650	4.934	MN	40,350	242,103	02/18/2010	05/01/2018
207597-EE-1	CONN LT & PIWR				1FE	1,058,090	107.2090	1,072,085	1,000,000	1,015,736	0	(7,049)	.0	.0	5.500	4.696	FA	22,917	55,000	02/19/2010	02/01/2019
20825C-AF-1	CONOCOPHILLIPS				2FE	2,038,158	115.1370	2,366,061	2,055,000	2,042,481	0	.457	.0	.0	5.900	5.959	AO	25,596	121,245	01/15/2004	10/15/2032
20825C-AR-5	CONOCOPHILLIPS				2FE	4,469,670	107.3990	4,832,951	4,500,000	4,491,900	0	3,442	.0	.0	5.750	5.840	FA	107,813	258,750	01/29/2009	02/01/2019
21036P-AL-2	CONSTELLATION BRANDS				2FE	3,092,000	103.6890	3,206,064	3,092,000	3,092,000	0	.0	.0	.0	4.250	4.250	MN	21,902	131,410	04/30/2013	05/01/2023
210518-CG-9	CONSUMERS ENERGY CO				1FE	1,552,797	100.4370	1,536,689	1,530,000	1,537,711	0	(15,086)	.0	.0	5.150	1.002	FA	29,767	.0	09/30/2016	02/15/2017
21867*-AA-6	CORE LABS PP				.2	3,000,000	.99.2740	2,978,205	3,000,000	3,000,000	0	.0	.0	.0	4.010	4.010	MS	30,409	120,300	09/26/2011	09/30/2021
21988Y-AB-3	CORP FINANCE MANAGERS VRDN				1FE	600,000	100.0000	600,000	600,000	600,000	0	.0	.0	.0	0.770	0.439	MON	4,446	2,846	11/18/2009	02/02/2043
221643-AH-2	COTT BEVERAGES INC COTT BEVERAGES		2		4FE	9,655,986	101.7500	10,175,000	10,000,000	9,718,788	0	42,037	.0	.0	5.375	5.983	JJ	268,750	537,500	06/26/2015	07/01/2022
224044-BY-2	COX COMMUNICATIONS INC				2FE	6,952,227	.86.8030	7,742,837	8,920,000	6,983,836	0	28,476	.0	.0	4.700	6.430	JD	18,633	419,240	11/18/2015	12/15/2042
224044-CG-9	COX COMMUNICATIONS INC		2		2FE	3,813,750	.84.5280	4,226,410	5,000,000	3,828,064	0	14,314	.0	.0	4.500	6.337	JD	.625	225,000	03/01/2016	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC		2		2FE	3,993,240	.95.3520	3,814,064	4,000,000	3,993,277	0	.37	.0	.0	3.350	3.370	MS	40,200	.0	09/08/2016	09/15/2026
224399-AS-4	CRANE CO				2FE	202,634	101.2290	202,458	200,000	201,855	0	(779)	.0	.0	2.750	2.262	JD	244	5,500	02/22/2016	12/15/2018
225310-AK-7	CREDIT ACCEPTANC		2		4FE	9,034,731	102.7500	9,261,885	9,014,000	9,030,280	0	(4,451)	.0	.0	7.375	7.298	MS	195,742	332,391	04/15/2016	03/15/2023
228227-BD-5	CROWN CASTLE INTL				2FE	2,404,919	107.6250	2,530,264	2,351,000	2,387,596	0	(5,162)	.0	.0	5.250	4.946	JJ	56,914	123,428	04/30/2013	01/15/2023
22822R-BD-1	CROWN CASTLE		2		1FE	3,609,873	100.2710	3,459,350	3,450,000	3,606,123	0	(3,750)	.0	.0	3.663	2.953	MON	5,617	21,062	10/20/2016	05/15/2025
22822V-AB-7	CROWN CASTLE INTL CORP		2		2FE	12,857,559	103.3210	13,328,435	12,900,000	12,860,165	0	2,606	.0	.0	4.450	4.491	FA	216,863	298,187	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP	LS		2	2FE	4,984,750	.98.0120	4,900,595	5,000,000	4,985,712	0	.962	.0	.0	3.700	3.736	JD	8,222	112,542	04/29/2016	06/15/2026
23311R-AE-6	DCP MIDSTREAM LLC				3FE	10,946,617	101.2500	10,818,563	10,685,000	10,858,048	0	(32,321)	.0	.0	4.750	4.367	MS	128,294	507,538	06/27/2014	09/30/2021
23311V-AD-9	DCP MIDSTREAM OPERATING		2		3FE	1,974,360	.96.1880	1,923,760	2,000,000	1,982,819	0	2,379	.0	.0	3.875	4.032	MS	22,819	77,500	03/11/2013	03/15/2023
233851-AR-5	DAIMLER FINANCE NA LLC				1FE	19,374,810	100.0880	19,517,102	19,500,000	19,451,277	0	18,041	.0	.0	2.250	2.350	JJ	184,031	438,750	07/25/2012	07/31/2019
233851-BV-5	DAIMLER FINANCE NA LLC				1FE	4,990,200	.99.7300	4,986,505	5,000,000	4,993,177	0	1,893	.0	.0	2.450	2.492	MN	14,292	122,500	05/11/2015	05/18/2020
233851-CA-0	DAIMLER FINANCE NA LLC	LS			1FE	2,495,125	100.5240	2,513,110	2,500,000	2,496,401	0	.933	.0	.0	2.700	2.742	FA	27,750	67,500	07/28/2015	08/03/2020
233851-CH-5	DAIMLER FINANCE NA LLC				1FE	14,744,395	.97.0130	14,309,359	14,750,000	14,744,896	0	.501	.0	.0	2.000	2.008	JJ	143,403	.0	06/30/2016	07/06/2021
24422E-QF-9	JOHN DEERE CAPITAL				1FE	5,009,750	101.1890	5,059,425	5,000,000	4,999,452	0	(1,679)	.0	.0	5.500	5.474	AO	59,583	275,000	04/20/2007	04/13/2017
24422E-QR-3	JOHN DEERE CAPITAL				1FE	3,987,760	104.7500	4,189,984	4,000,000	3,997,728	0	1,438	.0	.0	5.350	5.390	AO	52,311	214,000	03/31/2008	04/03/2018
24422E-QV-4	JOHN DEERE CAPITAL				1FE	11,957,640	106.7650	12,811,836	12,000,000	11,991,926	0	3,819	.0	.0	5.750	5.787	MS	216,583	690,000	09/03/2008	09/10/2018
24422E-RE-1	JOHN DEERE CAPITAL				1FE	7,044,072	105.5910	7,053,472	6,680,000	6,905,303	0	(45,665)	.0	.0	3.900	3.096	JJ	122,300	260,520	11/08/2013	07/12/2021
247916-AD-1	DENBURY RESOURCES INC				5FE	5,000,000	.87.2500	4,362,500	5,000,000	5,000,000	0	.0	.0	.0	5.500	5.500	MN	45,833	275,000	04/16/2014	05/01/2022
250847-EB-2	DETROIT EDISON				1FE	2,025,960	131.6200	2,632,396	2,000,000	2,021,599	0	(546)	.0	.0	6.625	6.525	JD	11,042	132,500	06/19/2006	06/01/2036
250847-EF-3	DETROIT EDISON		2		1FE	1,881,600	104.1940	2,083,888	2,000,000	1,948,232	0	12,473	.0	.0	3.450	4.202	AO	17,250	69,000	02/03/2011	10/01/2020
251591-AU-7	DEVELOPERS DIVERS REALTY				2FE	206,760	101.3770	202,754	200,000	203,012	0	(3,748)	.0	.0	7.500	1.428	AO	3,750	7,500	09/06/2016	04/01/2017
25179M-AL-7	DEVON ENERGY CORPORATION	LS		2	2FE	4,156,690	102.8300	4,113,196	4,000,000	4,142,797	0	(2,924)	.0	.0	5.600	5.333	JJ	103,289	224,000	08/23/2011	0

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
263534-BT-5	DU PONT EI DE NEMOURS & CO				1FE	4,064,120	106.2490	4,249,944	4,000,000	4,012,483	0	(7,619)	0	0	6.000	5.783	JJ		110,667	240,000	09/16/2008	07/15/2018
263901-AC-4	DUKE ENERGY INDIANA INC				1FE	961,490	104.8570	1,048,566	1,000,000	983,780	0	4,159	0	0	3.750	4.248	JJ		17,292	37,500	01/21/2011	07/15/2020
26439R-AH-9	SPECTRA				2FE	6,915,460	113.6890	6,821,334	6,000,000	6,264,999	0	(86,115)	0	0	8.000	6.222	AO		120,000	480,000	04/19/2007	10/01/2019
26441C-AH-8	DUKE ENERGY				2FE	1,908,854	100.1570	1,902,987	1,900,000	1,905,424	0	(3,430)	0	0	1.625	1.163	FA		11,664	15,438	08/04/2016	08/15/2017
26441Y-AW-7	DUKE REALTY CORP				2FE	1,379,369	103.9020	1,386,055	1,334,000	1,374,507	0	(4,863)	0	0	3.875	3.271	AO		10,913	51,693	04/05/2016	10/15/2022
26441Y-AX-5	DUKE REALTY CORP				2FE	6,944,708	101.4780	6,953,266	6,852,000	6,935,496	0	(9,212)	0	0	3.875	3.400	AO		52,437	248,385	04/05/2016	04/15/2023
26442C-AG-9	DUKE ENERGY CAROLINAS				1FE	2,991,300	109.3900	3,281,706	3,000,000	2,997,533	0	1,026	0	0	7.000	7.041	MN		26,833	210,000	11/12/2008	11/15/2018
26442C-AJ-3	DUKE ENERGY CAROLINAS				1FE	7,001,850	106.8240	7,477,701	7,000,000	7,000,611	0	(198)	0	0	4.300	4.297	JD		13,378	301,000	06/02/2010	06/15/2020
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	999,600	107.5580	1,075,582	1,000,000	999,803	0	43	0	0	5.450	5.455	AO		13,625	54,500	03/18/2009	04/01/2019
26817R-AP-3	DYNEGY INC	LS		2	4FE	502,500	92.2500	461,250	500,000	501,986	0	(273)	0	0	7.625	7.536	MN		6,354	38,125	08/19/2015	11/01/2024
26875P-AA-9	EOG RESOURCES				2FE	9,432,460	102.9500	8,939,175	8,683,000	8,759,261	0	(105,086)	0	0	5.875	4.584	MS		150,204	510,126	10/08/2009	09/15/2017
26875P-AD-3	EOG RESOURCES				2FE	3,992,640	108.0180	4,320,728	4,000,000	3,997,643	0	804	0	0	5.625	5.649	JD		18,750	225,000	05/18/2009	06/01/2019
26884A-AX-1	ERP OPERATING				2FE	424,811	101.9580	449,633	441,000	440,019	0	2,086	0	0	5.750	6.259	JJ		11,693	25,358	10/09/2007	06/15/2017
28369S-BP-8	EL PASO NATURAL GAS				2FE	2,765,350	101.1230	2,528,075	2,500,000	2,516,278	0	(56,050)	0	0	5.950	3.627	AO		31,403	148,750	03/27/2012	04/15/2017
28370T-AA-7	EL PASO PIPELINE				2FE	2,500,000	110.6180	2,765,458	2,500,000	2,500,000	0	.0	0	0	6.500	6.500	AO		40,625	162,500	03/25/2010	04/01/2020
28370T-AE-9	EL PASO PIPELINE			2	2FE	2,980,110	106.3830	3,191,493	3,000,000	2,989,130	0	1,934	0	0	5.000	5.085	AO		37,500	150,000	09/15/2011	10/01/2021
285512-AC-3	ELECTRONIC ARTS INC				2FE	7,717,546	103.3040	7,587,686	7,345,000	7,676,568	0	(40,978)	0	0	3.700	2.550	MS		90,588	141,167	06/09/2016	03/01/2021
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP			2	2FE	22,579,671	98.1550	22,462,818	22,885,000	22,667,459	0	87,320	0	0	2.400	2.816	MN		70,181	556,233	12/29/2015	05/15/2019
29252B-AA-7	SOUTHERN LIGHTS PP			4	1	4,789,583	98.2800	4,707,197	4,789,583	4,789,583	0	.0	0	0	3.980	3.980	JD		530	190,625	08/01/2014	06/30/2040
29266M-AF-6	IBERDROLA FINANCE				2FE	4,122,000	122.1300	4,885,208	4,000,000	4,101,784	0	(2,625)	0	0	6.750	6.515	JJ		124,500	270,000	01/02/2007	07/15/2036
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	11,204,987	100.5170	11,107,173	11,050,000	11,050,710	0	(20,895)	0	0	6.125	5.935	FA		255,685	676,813	04/23/2007	02/15/2017
29273V-AC-4	ENERGY TRANSFER EQUITY LP				3FE	6,825,000	111.5000	6,690,000	6,000,000	6,532,177	0	(125,068)	0	0	7.500	4.903	AO		95,000	450,000	07/24/2014	10/15/2020
29379V-AA-1	ENTERPRISE PRODUCTS				2FE	5,497,415	103.1310	5,672,200	5,500,000	5,499,125	0	300	0	0	6.300	6.306	MS		102,025	346,500	08/27/2007	09/15/2017
29379V-AP-8	ENTERPRISE PRODUCTS				2FE	7,976,080	109.1080	8,728,600	8,000,000	7,989,109	0	2,485	0	0	5.200	5.239	MS		138,667	416,000	05/11/2010	09/01/2020
29379V-BJ-1	ENTERPRISE PRODUCTS	LS		2	2FE	2,500,695	102.4520	2,561,308	2,500,000	2,500,566	0	(13)	0	0	4.900	4.898	MN		15,653	122,500	05/04/2015	05/15/2046
29444U-AL-0	EQUINIX INC	LS			4FE	1,081,000	103.0000	1,113,430	1,081,000	1,081,000	0	.0	0	0	4.875	4.875	AO		13,175	52,699	02/28/2013	04/01/2020
29444U-AM-8	EQUINIX INC			2	4FE	3,245,000	103.7500	3,366,688	3,245,000	3,245,000	0	.0	0	0	5.375	5.375	AO		43,605	174,419	02/28/2013	04/01/2023
30161N-AG-6	EXELON CORP				2FE	535,804	99.8160	534,017	535,000	535,481	0	(323)	0	0	1.550	1.343	JD		507	4,146	10/18/2016	06/09/2017
30219G-AJ-7	EXPRESS SCRIPTS INC				2FE	7,003,640	99.6270	6,973,855	7,000,000	7,002,587	0	(1,053)	0	0	1.250	1.160	JD		7,049	43,750	10/27/2016	06/02/2017
30219G-AM-0	EXPRESS SCRIPTS INC	LS		2	2FE	4,973,350	102.8100	5,140,505	5,000,000	4,974,910	0	1,560	0	0	4.500	4.567	FA		78,750	112,500	02/22/2016	02/25/2026
30219G-AP-3	EXPRESS SCRIPTS INC	LS		2	2FE	7,986,000	95.5600	7,644,800	8,000,000	7,986,050	0	.50	0	0	4.800	4.811	JJ		187,733	.0	06/29/2016	07/15/2046
30227C-AB-3	EXTERRAN PARTNERS/EXLP			2	4FE	6,255,711	97.0000	6,136,220	6,326,000	6,280,137	0	8,728	0	0	6.000	6.189	AO		94,890	379,560	01/10/2014	04/01/2021
31620M-AH-9	FIDELITY NATIONAL INFORM				2FE	8,022,843	102.7570	8,278,104	8,056,000	8,035,756	0	3,271	0	0	5.000	5.055	MS		118,602	402,800	08/27/2012	03/15/2022
31620M-AL-0	FIDELITY NATIONAL INFORM				2FE	249,610	100.0380	250,095	250,000	249,818	0	208	0	0	1.450	1.619	JD		262	1,813	06/27/2016	06/05/2017
31620M-AP-1	FIDELITY NATIONAL INFORM			2	2FE	7,490,175	103.4500	7,758,780	7,500,000	7,492,049	0	1,811	0	0	3.625	3.654	AO		57,396	268,099	10/13/2015	10/15/2020
31620M-AQ-9	FIDELITY NATIONAL INFORM			2	2FE	1,996,340	106.6210	2,132,418	2,000,000	1,996,755	0	446	0	0	4.500	4.531	AO		19,000	88,750	10/13/2015	10/15/2022
31620M-AT-3	FIDELITY NATIONAL INFORM				2FE	4,450,095	93.8990	4,225,446	4,500,000	4,451,602	0	1,507	0	0	3.000	3.130	FA		50,625	.0	08/11/2016	08/15/2026
316773-CF-5	FIFTH THIRD BANCORP				2FE	185,711	100.1370	180,247	180,000	180,250	0	(5,462)	0	0	5.450	1.832	JJ		4,524	4,905	02/22/2016	01/15/2017
316770-BG-3	FIFTH THIRD BANK			2	1FE	15,988,000	98.7740	15,803,904	16,000,000	15,989,162	0	1,162	0	0	2.250	2.266	JD		17,000	180,000	06/09/2	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361448-AS-2	GATX INC				2FE	300,063	99.9720	299,917	300,000	300,034	.0	(.29)	.0	.0	1.250	1.181	MS	1,219	.0	11/07/2016	03/04/2017
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	2,223,220	122.7810	2,455,616	2,000,000	2,133,539	.0	(10,719)	.0	.0	7.000	6.036	FA	52,889	140,000	11/18/2005	02/15/2026
364725-BB-6	GANNETT CO	2			3FE	992,500	101.7500	1,017,500	1,000,000	994,759	.0	.967	.0	.0	4.875	5.001	MN	6,229	48,750	09/04/2014	09/15/2021
364725-BC-4	GANNETT CO	2			3FE	2,087,085	101.0000	2,022,020	2,002,000	2,055,327	.0	(18,153)	.0	.0	5.500	4.444	MN	14,070	110,110	03/12/2015	09/15/2024
364725-BD-2	GANNETT CO GANNETT CO				3FE	878,816	102.6250	876,418	854,000	868,464	.0	(4,786)	.0	.0	5.125	4.470	AO	9,240	43,768	10/06/2014	10/15/2019
369604-BC-6	GENERAL ELECTRIC CO				1FE	4,139,640	103.5870	4,143,476	4,000,000	4,018,717	.0	(19,377)	.0	.0	5.250	4.726	JD	14,583	210,000	10/21/2009	12/06/2017
36962G-4R-2	GEN ELEC CAP CORP				1FE	2,565,645	107.4060	2,460,678	2,291,000	2,427,961	.0	(34,705)	.0	.0	4.375	2.670	MS	29,234	100,231	11/07/2012	09/16/2020
36962G-KZ-2	GEN ELEC CAP CORP				1FE	576,068	132.9430	775,055	583,000	577,792	.0	.187	.0	.0	6.750	6.844	MS	11,587	39,353	03/13/2002	03/15/2032
370334-BB-9	GENERAL MILLS				2FE	1,995,500	100.5060	2,010,120	2,000,000	1,999,630	.0	.402	.0	.0	5.700	5.729	FA	43,067	114,000	01/17/2007	02/15/2017
37045V-AG-5	GENERAL MOTORS CO				2FE	2,861,400	97.8630	2,935,896	3,000,000	2,878,013	.0	11,898	.0	.0	4.000	4.597	AO	30,000	120,000	07/29/2015	04/01/2025
37045X-BD-7	GENERAL MOTORS FINL CO	LS		2	2FE	10,247,410	101.6480	10,418,941	10,250,000	10,247,823	.0	.443	.0	.0	3.700	3.705	MN	38,978	379,250	12/22/2015	11/24/2020
37185L-AE-2	GENESIS ENERGY	LS		2	4FE	6,014,784	101.0000	5,892,340	5,834,000	5,908,088	.0	(32,520)	.0	.0	5.750	5.107	FA	126,727	335,455	07/10/2013	02/15/2021
37244D-AC-3	GENON ENERGY INC				5FE	1,390,000	70.6880	1,413,750	2,000,000	1,392,784	.0	10,255	593,873	.0	9.500	9.983	AO	40,111	190,000	01/21/2015	10/15/2018
373298-BP-2	GEORGIA PACIFIC				2FE	5,097,680	127.9140	5,116,552	4,000,000	4,936,284	.0	(61,200)	.0	.0	7.250	4.592	JD	24,167	290,000	03/31/2014	06/01/2028
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	1,012,200	109.8560	1,098,561	1,000,000	1,005,795	.0	(1,350)	.0	.0	5.400	5.229	MN	9,000	54,000	09/23/2011	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC				2FE	1,998,440	102.9280	2,058,568	2,000,000	1,998,936	.0	.138	.0	.0	3.734	3.743	JJ	34,436	74,680	06/19/2013	07/15/2023
373334-GE-5	GEORGIA POWER CO SER B				1FE	3,298,440	101.8120	3,054,366	3,000,000	3,018,554	.0	(43,832)	.0	.0	5.700	4.170	JD	14,250	171,000	09/25/2009	06/01/2017
373334-JP-7	GEORGIA POWER CO				1FE	12,841,246	106.1070	12,547,117	11,825,000	12,196,074	.0	(119,822)	.0	.0	4.250	3.115	JD	41,880	502,563	08/29/2011	12/01/2019
374689-AF-4	GIBRALTAR INDUSTRIES INC	2			4FE	879,000	103.0000	905,370	879,000	879,000	.0	.0	.0	.0	6.250	6.250	FA	22,891	54,938	09/13/2013	02/01/2021
375558-AQ-6	GILEAD SCIENCES INC	2			1FE	1,075,850	107.6440	1,076,440	1,000,000	1,045,113	.0	(10,389)	.0	.0	4.500	3.287	AO	11,250	45,000	12/05/2013	04/01/2021
375558-AU-7	GILEAD SCIENCES INC	2			1FE	9,283,169	107.4870	9,254,622	8,610,000	9,042,968	.0	(84,643)	.0	.0	4.400	3.231	JD	31,570	378,840	03/18/2014	12/01/2021
375558-BD-4	GILEAD SCIENCES INC	2			1FE	5,096,850	103.2640	5,163,220	5,000,000	5,095,252	.0	(1,592)	.0	.0	4.750	4.630	MS	79,167	228,924	12/23/2015	03/01/2046
38141E-C2-3	GOLDMAN SACHS GROUP	2			1FE	3,994,720	101.9620	4,078,468	4,000,000	3,995,820	.0	.468	.0	.0	3.850	3.866	JJ	74,006	154,000	06/30/2014	07/08/2024
38141E-LA-5	GOLDMAN SACHS GROUP				1FE	7,583,280	99.8990	7,592,347	7,600,000	7,593,743	.0	10,463	.0	.0	1.398	1.373	MJSD	885	44,039	08/02/2016	03/29/2017
38141G-EU-4	GOLDMAN SACHS GROUP INC	LS			2FE	2,498,275	100.1220	2,503,053	2,500,000	2,499,850	.0	.143	.0	.0	5.625	5.634	JJ	64,844	140,625	01/03/2007	01/15/2017
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	2,010,040	105.1780	2,103,552	2,000,000	2,001,406	.0	(1,223)	.0	.0	6.150	6.081	AO	30,750	123,000	04/22/2008	04/01/2018
38145G-AF-7	GOLDMAN SACHS GROUP INC	2			1FE	15,000,000	100.5400	15,081,060	15,000,000	15,000,000	.0	.0	.0	.0	2.076	1.974	FIAN	80,964	.0	09/22/2016	11/15/2021
38148F-AB-5	GOLDMAN SACHS GROUP INC	2			1FE	9,979,500	100.6860	10,068,580	10,000,000	9,987,957	.0	4,013	.0	.0	2.550	2.594	AO	48,167	255,000	10/20/2014	10/23/2019
38148L-AA-4	GOLDMAN SACHS GROUP INC	2			1FE	11,977,440	100.0390	12,004,680	12,000,000	11,985,008	.0	4,209	.0	.0	2.600	2.639	AO	58,933	312,000	01/20/2015	04/23/2020
38148L-AE-6	GOLDMAN SACHS GROUP INC	2			1FE	10,072,700	100.1330	10,013,290	10,000,000	10,065,683	.0	(6,798)	.0	.0	3.750	3.656	MN	40,625	375,000	12/17/2015	05/22/2025
382550-BA-8	GOODYEAR TIRE & RUBBER	LS			3FE	2,514,383	119.2500	2,677,163	2,245,000	2,372,294	.0	(30,023)	.0	.0	8.750	6.948	FA	74,210	196,438	02/23/2012	08/15/2020
391164-AB-6	GREAT PLAINS ENERGY INC				2FE	3,979,360	103.3340	4,133,372	4,000,000	3,997,454	.0	2,644	.0	.0	6.875	6.948	MS	80,972	275,000	09/20/2007	09/15/2017
402479-BY-4	GULF POWER CO				1FE	999,540	101.8190	1,018,191	1,000,000	999,904	.0	.22	.0	.0	5.900	5.906	JD	2,622	59,000	06/05/2007	06/15/2017
404119-BN-8	HCA INC				3FE	2,829,000	102.8750	2,910,334	2,829,000	2,829,000	.0	.0	.0	.0	5.000	5.000	MS	41,649	141,450	03/03/2014	03/15/2024
404121-AC-9	HCA INC				3FE	6,528,036	109.4000	7,063,958	6,457,000	6,494,385	.0	(10,788)	.0	.0	6.500	6.290	FA	158,555	419,705	09/09/2013	02/15/2020
404121-AE-5	HCA INC				3FE	714,000	107.7500	754,250	700,000	709,261	.0	(1,506)	.0	.0	5.875	5.576	MS	12,109	41,125	09/09/2013	03/15/2022
404201-AC-1	HSBC BANK USA				1FE	208,362	102.6530	205,306	200,000	205,485	.0	(2,877)	.0	.0	6.000	1.432	FA	4,733	.0	08/31/2016	08/09/2017
40434C-AD-7	HSBC USA INC				1FE	5,974,440	100.3030	6,018,204	6,000,000	5,980,025	.0	2,290	.0	.0	3.500	3.551	JD	4,667	210,000	06/16/2014	06/23/2024
406216-AV-3	HALLIBURTON COMPANY				2FE	6,608,700	106.4080	6,384,504	6,000,000	6,136,063	.0	(75,368)	.0	.0	5.900	4.499	MS	104,233	354,000	10/29/2009	09/15/2018
406216-AX-9	HALLIBURTON COMPANY				2FE	17,007,596	110.1700	18,288,170	16,600,000	16,727,620	.0	(43,192)	.0	.0	6.150	5.833	MS	300,598	1,020,900	0	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
457030-AJ-3	INGLES MARKETS INC			2	4FE	10,529,918		102,7500	10,855,538	10,565,000	0	10,539,018	0	3,195	5.750	5.796	JD	26,999	607,488	12/17/2013	06/15/2023
458140-AQ-3	INTEL CORPORATION				1FE	4,995,300		101.3360	5,066,800	5,000,000	0	4,996,529	0	904	2.450	2.470	JJ	51,722	122,500	07/22/2015	07/29/2020
458140-AR-1	INTEL CORPORATION				1FE	5,000,000		102.7210	5,136,025	5,000,000	0	5,000,000	0	0	3.100	3.100	JJ	65,444	155,000	07/23/2015	07/29/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE				1FE	4,707,990		104.7490	4,865,591	4,645,000	0	4,691,233	0	(5,915)	4.000	3.831	AO	39,224	185,800	01/23/2014	10/15/2023
459200-AG-6	IBM				1FE	326,130		117.6470	324,706	276,000	0	324,913	0	(1,217)	8.375	1.917	MN	3,853	0	11/30/2016	11/01/2019
459200-AS-0	IBM				1FE	3,776,970		126.4940	3,794,820	3,000,000	0	3,639,124	0	(45,027)	6.500	4.083	JJ	89,917	195,000	10/15/2013	01/15/2028
459200-GJ-4	IBM				1FE	25,226,065		102.9920	23,952,919	23,257,000	0	23,494,780	0	(332,860)	5.700	4.196	MS	394,012	1,325,649	06/28/2012	09/14/2017
459200-GM-7	IBM				1FE	7,970,240		110.5120	8,840,944	8,000,000	0	7,991,509	0	3,566	7.625	7.679	AO	128,778	610,000	10/09/2008	10/15/2018
459745-GQ-2	INTL LEASE FIN				2FE	1,233,000		103.6250	1,277,696	1,233,000	0	1,233,000	0	0	4.625	4.625	AO	12,039	57,026	04/09/2013	04/15/2021
460146-CA-9	INTERNATIONAL PAPER CO				2FE	1,645,802		108.5310	1,786,424	1,646,000	0	1,645,874	0	15	7.950	7.951	JD	5,816	130,857	05/28/2008	06/15/2018
460146-CK-7	INTERNATIONAL PAPER CO			2	2FE	1,016,040		.99.1390	991,389	1,000,000	0	1,015,475	0	(282)	4.800	4.698	JD	2,133	48,000	12/19/2014	06/15/2044
460146-CL-5	INTERNATIONAL PAPER CO			2	2FE	995,690		101.1380	1,011,380	1,000,000	0	996,272	0	345	3.800	3.849	JJ	17,522	43,172	05/14/2015	01/15/2026
460146-CN-1	INTERNATIONAL PAPER CO			2	2FE	2,973,900		104.0900	3,122,697	3,000,000	0	2,974,228	0	364	5.150	5.207	MN	19,742	154,500	05/14/2015	05/15/2046
46284P-AP-9	IRON MOUNTAIN INC			2	4FE	1,033,000		102.7500	1,027,500	1,000,000	0	1,017,931	0	(4,407)	5.750	5.198	FA	21,722	57,500	04/30/2013	08/15/2024
465685-AD-7	ITC HOLDINGS CORP				2FE	8,318,920		121.1670	10,299,204	8,500,000	0	8,344,118	0	3,634	6.375	6.539	MS	136,974	541,875	08/17/2007	09/30/2036
465685-AE-5	ITC HOLDINGS CORP				2FE	10,954,900		104.2790	11,470,657	11,000,000	0	10,993,079	0	5,426	6.050	6.105	JJ	279,140	865,500	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	4,966,750		106.5520	5,327,620	5,000,000	0	4,987,997	0	3,490	5.500	5.586	JJ	126,806	275,000	12/08/2009	01/15/2020
466112-AF-6	JBS USA LLC/JBS			2	3FE	5,385,801		103.7500	5,716,625	5,510,000	0	5,432,561	0	10,480	7.250	7.549	JD	33,290	406,363	04/30/2013	06/01/2021
46625H-GN-4	JP MORGAN CHASE & CO				2FE	4,211,416		102.2050	4,113,739	4,025,000	0	4,117,218	0	(94,198)	6.125	1.405	JD	2,739	123,266	06/27/2016	06/27/2017
46625H-JM-3	JP MORGAN CHASE & CO	LS			2FE	8,435,570		114.5460	9,736,393	8,500,000	0	8,437,917	0	973	5.625	5.678	FA	179,297	478,125	08/14/2013	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO			2	1FE	4,988,900		97.6300	4,881,490	5,000,000	0	4,990,724	0	989	3.125	3.151	JJ	88,576	156,250	01/15/2015	01/23/2025
46849L-NQ-0	JACKSON NATL LIFE GLOBAL				1FE	1,150,104		.99.9950	1,149,943	1,150,086	0	1,150,086	0	(.18)	1.250	1.191	FA	5,191	0	12/16/2016	02/21/2017
476556-CI-3	JERSEY CENTRAL PWR & LT				2FE	508,810		101.5660	507,832	500,000	0	508,006	0	(804)	5.650	1.770	JD	2,354	0	12/13/2016	06/01/2017
478375-AH-1	JOHNSON CONTROLS				2FE	1,117,380		115.2040	1,152,037	1,000,000	0	1,117,086	0	(294)	5.000	1.305	MS	12,639	0	12/28/2016	03/30/2020
485134-BH-2	KANSAS CITY POWER & LIGHT				2FE	1,987,987		118.3600	2,367,204	2,000,000	0	1,990,043	0	271	6.050	6.094	MN	15,461	121,000	05/23/2006	11/15/2035
485134-BK-5	KANSAS CITY POWER & LIGHT				2FE	9,226,691		105.0490	9,674,985	9,210,000	0	9,220,815	0	(5,876)	6.375	6.268	MS	195,713	580,444	05/04/2016	03/01/2018
487836-AT-5	KELLOGG CO				2FE	2,367,400		129.1180	2,582,354	2,000,000	0	2,274,899	0	(11,949)	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	1,931,820		105.2220	2,104,442	2,000,000	0	1,969,357	0	6,934	4.000	4.426	JD	3,556	80,000	12/16/2010	12/15/2020
491386-AM-0	KENTUCKY POWER CO				2FE	209,708		102.7930	205,585	200,000	0	206,337	0	(3,371)	6.000	1.466	MS	3,533	6,000	08/10/2016	09/15/2017
491674-BE-6	KU ENERGY CORP				1FE	26,091,354		103.2110	27,479,822	26,625,000	0	26,379,957	0	53,890	3.250	3.492	MN	144,219	865,313	03/08/2012	11/01/2020
491674-BG-1	KU ENERGY CORP			2	1FE	1,931,033		114.2640	2,285,273	2,000,000	0	1,937,273	0	1,276	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
49337W-AJ-9	KEYSPAN CORP				2FE	4,383,850		113.1940	5,659,720	5,000,000	0	4,478,820	0	14,086	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST				1FE	4,000,000		119.0300	4,761,180	4,000,000	0	4,000,000	0	0	5.819	5.819	AO	58,190	232,760	03/28/2011	04/01/2041
49338L-AD-5	KEYSIGHT TECHNOLOGIES			2	2FE	13,958,742		101.4990	14,412,787	14,200,000	0	14,013,518	0	54,776	3.300	3.792	AO	79,402	471,460	02/03/2016	10/30/2019
494368-BC-6	KIMBERLY CLARK				1FE	2,968,380		136.8010	4,104,036	3,000,000	0	2,972,526	0	603	6.625	6.707	JJ	83,365	198,750	07/25/2007	08/01/2037
494368-BD-4	KIMBERLY CLARK				1FE	1,992,680		110.6560	2,213,126	2,000,000	0	1,997,908	0	875	7.500	7.553	MN	25,000	150,000	10/30/2008	11/01/2018
49446R-AK-5	KIMCO REALTY CORP	LS		2	2FE	6,134,108		.98.9010	6,076,447	6,144,000	0	6,135,059	0	950	3.125	3.150	JD	16,000	192,000	04/05/2016	06/01/2023
494550-BQ-8	KINDER MORGAN PARTNERS				2FE	5,613,243		.98.5240	5,799,129	5,886,000	0	5,673,908	0	27,095	3.500	4.123	MS	68,670	206,010	09/08/2014	09/01/2023
49456B-AH-4	KINDER MORGAN	LS			2FE	996,630		104.9890	1,049,889	1,000,000	0	996,682	0	.46	5.550	5.573	JD	4,625	55,500	11/24/2014	06/01/2045
49803X-AA-1	KITE REALTY GROUP LP				2FE	4,979,950		.95.5500	4,777,475	5,000,000	0	4,980,131	0	.181	4.000	4.049	AO	52,778	0	09/15/2016	10/01/2026
500605-AE-0	KOPPERS INC			2	4FE	2,177,060		101.3750	2,16												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	B o n d C h a r			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u a t i o n I n c r e a s e / (D e c r e a s e)	C u r r e n t Y e a r ' s (A m o r - t i z a t i o n) A c c r e t i o n	C u r r e n t Y e a r ' s O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e C h a n g e i n B o o k / A d j u s t e d C a r r y i n g V a l u e	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e a n d A c c r u e d	A m o u n t R e c e i v e d D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description				NAIC Des.	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
512807-AR-9	LAM RESEARCH CORP			2	2FE	6,994,120	.99.3730	6,956,117	7,000,000	6,994,716	.0	.596	.0	.0	2.800	2.818	JD	8,711	102,356	05/23/2016	06/15/2021
526057-BV-5	LENNAR CORPORATION			2	3FE	6,145,000	.97.5000	5,991,375	6,145,000	6,145,000	.0	.0	.0	.0	4.750	4.750	MN	25,135	291,888	04/21/2015	05/30/2025
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN				1FE	9,300,000	100.0000	9,300,000	9,300,000	9,300,000	.0	.0	.0	.0	0.750	0.322	MON	40,464	56,219	03/19/2015	01/01/2033
532457-AK-6	ELI LILLY	LS			1FE	8,883,871	103.3560	8,536,180	8,259,000	8,372,864	.0	(91,376)	.0	.0	4.500	3.320	MS	109,432	371,655	12/01/2010	03/15/2018
532716-AU-1	L BRANDS INC.				3FE	2,306,000	106.7500	2,461,655	2,306,000	2,306,000	.0	.0	.0	.0	5.625	5.625	FA	49,003	129,713	02/02/2012	02/15/2022
539830-AF-6	LOCKHEED MARTIN				2FE	2,390,280	129.6560	2,593,112	2,000,000	2,230,003	.0	(17,842)	.0	.0	7.750	6.113	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AR-0	LOCKHEED MARTIN				2FE	2,160,522	124.9120	2,743,068	2,196,000	2,166,291	.0	.745	.0	.0	6.150	6.270	MS	45,018	135,054	12/20/2006	09/01/2036
539830-AT-6	LOCKHEED MARTIN				2FE	11,921,560	106.4520	12,774,264	12,000,000	11,974,084	.0	8,083	.0	.0	4.250	4.329	MN	65,167	510,000	12/22/2010	11/15/2019
539830-AW-9	LOCKHEED MARTIN				2FE	1,030,000	120.5720	1,241,895	1,030,000	1,030,000	.0	.0	.0	.0	5.720	5.720	JD	4,910	58,916	07/29/2011	06/01/2040
539830-BL-2	LOCKHEED MARTIN			2	2FE	1,970,380	108.5530	2,171,062	2,000,000	1,970,744	.0	.410	.0	.0	4.700	4.793	MN	12,011	91,911	11/16/2015	05/15/2046
544152-AF-8	RJ REYNOLDS TOBACCO CO	LS			2FE	201,434	100.4890	200,978	200,000	200,957	.0	(477)	.0	.0	2.300	1.543	FA	1,661	.0	08/31/2016	08/21/2017
548661-CV-7	LOWES COMPANIES	LS		2	1FE	5,073,500	106.0710	5,303,535	5,000,000	5,045,217	.0	(8,833)	.0	.0	3.800	3.586	MN	24,278	190,000	08/23/2013	11/15/2021
55068#-AK-5	LUXOTTICA US PP				1	5,000,000	104.6770	5,233,829	5,000,000	5,000,000	.0	.0	.0	.0	4.350	4.350	JD	9,667	217,500	12/12/2011	12/15/2021
55342U-AD-6	MPT OPER PARTNERS	LS			3FE	3,934,000	103.6250	4,076,608	3,934,000	3,934,000	.0	.0	.0	.0	6.375	6.375	FA	94,744	250,793	02/03/2012	02/15/2022
55616X-AC-1	MACYS RETAIL HLDGS INC				2FE	4,255,729	114.1180	4,564,712	4,000,000	4,176,944	.0	(10,643)	.0	.0	7.000	6.436	FA	105,778	280,000	06/01/2007	02/15/2028
559080-AE-6	MAGELLAN MIDSTREAM PRTN	LS			2FE	8,013,433	110.6200	8,312,017	7,514,000	7,674,972	.0	(58,476)	.0	.0	6.550	5.624	JJ	226,944	492,167	07/27/2010	07/15/2019
559080-AJ-5	MAGELLAN MIDSTREAM PRTN			2	2FE	1,999,300	90.1370	1,802,738	2,000,000	1,999,243	.0	.12	.0	.0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PRTN	LS		2	2FE	987,620	93.7660	937,664	1,000,000	987,627	.0	.7	.0	.0	4.250	4.324	MS	12,750	.0	09/06/2016	09/15/2046
565849-AF-3	MARATHON OIL CORP				3FE	8,103,369	104.4030	7,778,024	7,450,000	7,566,271	.0	(93,195)	.0	.0	5.900	4.544	MS	129,423	439,550	08/27/2010	03/15/2018
565849-AH-9	MARATHON OIL CORP	LS			3FE	1,985,920	107.8370	2,156,736	2,000,000	1,995,814	.0	1,646	.0	.0	7.500	7.602	FA	56,667	150,000	02/11/2009	02/15/2019
565849-AK-2	MARATHON OIL CORP	LS		2	2FE	1,960,749	95.5180	2,005,870	2,100,000	1,992,790	.0	16,130	.0	.0	2.800	3.783	MN	58,800	58,800	12/17/2014	11/01/2022
565849-AL-0	MARATHON OIL CORP	LS			3FE	3,990,840	96.8480	3,873,904	4,000,000	3,991,918	.0	.788	.0	.0	3.850	3.878	JD	12,833	154,000	06/01/2015	06/01/2025
565849-AM-8	MARATHON OIL CORP	LS		2	2FE	4,997,050	94.0880	4,704,375	5,000,000	4,996,810	.0	.45	.0	.0	5.200	5.204	JD	21,667	260,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP	LS			2FE	5,736,741	88.4910	5,288,234	5,976,000	5,744,234	.0	3,718	.0	.0	4.750	5.009	MS	83,581	283,860	12/09/2014	09/15/2044
571903-AG-8	MARRIOTT INTERNATIONAL-CL A				2FE	209,208	102.1690	204,337	200,000	204,392	.0	(4,816)	.0	.0	6.375	1.517	JD	.567	6,375	06/27/2016	06/15/2017
573284-AA-4	MARTIN MARIETTA MATERIALS				2FE	3,215,212	116.1630	3,020,225	2,600,000	3,191,449	.0	(23,763)	.0	.0	7.000	3.948	JD	15,167	91,000	07/20/2016	12/01/2025
573284-AK-2	MARTIN MARIETTA MATERIALS				2FE	4,996,450	105.5750	5,278,760	5,000,000	4,998,734	.0	.441	.0	.0	6.600	6.610	AO	69,667	330,000	04/16/2008	04/15/2018
573334-AD-1	MARTIN MIDSTREAM PARTNER			2	4FE	7,640,317	98.7500	7,512,900	7,608,000	7,622,829	.0	(6,425)	.0	.0	7.250	7.147	FA	208,375	551,580	05/27/2014	02/15/2021
574599-BL-9	MASCO CORP	LS		2	2FE	5,034,950	101.7070	5,085,350	5,000,000	5,032,458	.0	(2,492)	.0	.0	4.375	4.287	AO	54,688	117,882	03/11/2016	04/01/2026
57629W-BR-0	MASSMUTUAL GLOBAL FUND				1FE	19,348,050	98.0850	19,616,940	20,000,000	19,529,738	.0	72,711	.0	.0	2.500	2.941	AO	102,778	500,000	04/27/2015	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUND				1FE	3,989,000	102.3540	4,094,172	4,000,000	3,991,459	.0	.990	.0	.0	3.600	3.633	AO	32,800	144,000	04/02/2014	04/09/2024
58013M-EB-6	MCDONALD'S CORP				2FE	5,065,800	103.4100	5,170,485	5,000,000	5,006,169	.0	(8,033)	.0	.0	5.800	5.625	AO	61,222	290,000	10/31/2007	10/15/2017
58013M-EC-4	MCDONALD'S CORP				2FE	997,600	125.4420	1,254,424	1,000,000	997,814	.0	.47	.0	.0	6.300	6.318	AO	13,300	63,000	10/15/2007	10/15/2037
58155Q-AD-5	MCKESSON CORP			2	2FE	5,067,110	107.1340	5,356,695	5,000,000	5,030,828	.0	(7,025)	.0	.0	4.750	4.576	MS	79,167	237,500	04/06/2011	03/01/2021
582839-AH-9	MEAD JOHNSON NUTRITION CO			2	2FE	5,514,369	102.1040	5,559,585	5,445,000	5,508,072	.0	(5,913)	.0	.0	4.125	3.965	MN	28,700	232,093	12/08/2015	11/15/2025
585055-AN-6	MEDTRONIC INC				1FE	1,000,250	107.6490	1,076,492	1,000,000	999,989	.0	(34)	.0	.0	5.600	5.596	MS	16,489	56,000	04/03/2009	03/15/2019
585055-AS-5	MEDTRONIC INC				1FE	14,547,768	106.8770	14,884,802	13,927,000	14,248,615	.0	(94,255)	.0	.0	4.450	3.673	MS	182,482	619,752	09/04/2013	03/15/2020
585055-BC-9	MEDTRONIC INC			2	1FE	3,992,240	103.9490	4,157,952	4,000,000	3,994,053	.0	.691	.0	.0	3.625	3.648	MS	42,694	145,000	02/20/2014	03/15/2024
585055-BG-0	MEDTRONIC INC				1FE	11,989,197	101.0640	12,127,680	12,000,000	11,992,057	.0	2,283	.0	.0	2.500	2.521	MS	88,333	300,000	09/02/2015	03/15/2020
585055-BU-9	MEDTRONIC INC				1FE	4,986,339	107.9250	5,396,260	5,000,000	4,986,404	.0	.225	.0	.0	4.625	4.642	MS	68,090	231,250	09/02/2015	03/15/2045
589331-AN-7	MERCK & CO INC				1FE	7,701,098	108.2570	8,389,887	7,750,000	7,735,425	.0	5,338	.0	.0	5.000	5.081	JD	1,076	387,500	06/22/2009	06/30/2019
59001A-AN-2	MERITAGE CORPORATION				3FE	6,684,928	108.5000	7,244,545	6,677,000	6,680,149	.0	(949)	.0	.0	7.150	7.131	AO	100,786	477,406	03/29/2011	04/15/2020
59022Q-AJ-2	MERRILL LYNCH & CO	LS			2FE	2,000,000	117.0520	2,341,046	2,000,000	2,000,000	.0	.0	.0	.0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
59217G-AQ-2	MET LIFE GLOB	LS			1FE	17,170,588	105.5630	17,676,474	16,745,000	17,023,707	.0	(47,384)	.0	.0	3.875	3.526	AO	144,193	648,869	01/23/2014	04/11/2022
59217G-AX-7	MET LIFE GLOB				1FE	5,999,133	100.3350	6,275,954	6,255,000	6,080,428	.0	25,528	.0	.0	3.000	3.517	JJ	89,134	187,650	06/09/2014	01/10/2023
59217G-CB-3	MET LIFE GLOB				1FE	20,000,000	100.1370	20,027,420	20,000,000	20,000,000	.0	.0	.0	.0	1.426	1.293	MJSD	10,153	.0	12/12/2016	12/19/2018
593074-AA-5	MEYER COOKWARE INDUS				1FE	2,800,000	100.0000	2,800,000	2,800,000	2,800,000	.0	.0	.0	.0	0.950	0.421	FMAN	16,662	12,959	10/01/2010	05/01/2027
594918-BA-1	MICROSOFT CORP	LS		2	1FE	6,987,890	99.5000	6,965,014	7,000,000	6,990,869	.0	1,643	.0	.0	2.375	2.402	FA	64,191	166,250	02/09/2015	02/12/2022
594918-BC-7	MICROSOFT CORP			2	1FE	936,020	96.1000	961,004	1,000,000	939,053	.0	2,261	.0	.0	3.500	3.975	FA	13,514	35,000	08/18/2015	02/12/2035
594918-BL-7	MICROSOFT CORP				2	8,091,120	106.3250	7,442,743	7,000,000	8,083,364	.0	(7,756)	.0	.0	4.450	3.576	MN	50,186	155,750	08/19/2016	11/03

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
605417-BW-3	MISSISSIPPI POWER				2FE	3,374,040		105,8500	3,175,512	3,000,000	3,117,227	0	(51,152)	0	5.550	3.655	MS	55,500	166,500	07/21/2011	03/01/2019
60856B-AC-8	MOLEX ELECTRONICS TECH			2	2FE	998,430		982,445	1,000,000	998,621	0	134	0	0	3.900	3.919	AO	8,233	39,000	04/01/2015	04/15/2025
60871R-AG-5	MOLSON COORS BREWING CO			2	2FE	3,993,800		3,775,612	4,000,000	3,994,043	0	243	0	0	3.000	3.018	JJ	58,000	0	06/28/2016	07/15/2026
60871R-AH-3	MOLSON COORS BREWING CO	LS		2	2FE	4,967,850		33,0440	4,652,180	5,000,000	4,968,074	0	224	0	4.200	4.238	JJ	101,500	0	06/28/2016	07/15/2046
61166W-AK-7	MONSANTO CO	LS		2	1FE	3,998,040		95,7820	3,831,272	4,000,000	3,997,986	0	33	0	4.650	4.653	MN	23,767	186,000	11/04/2013	11/15/2043
61237W-AA-4	MONTEFIORE MED			2	1FE	5,552,187		99,2150	5,407,228	5,450,000	5,511,884	0	(12,834)	0	3.896	3.613	MN	24,182	212,332	09/18/2013	05/20/2027
617446-H5-1	MORGAN STANLEY				1FE	9,969,700		101,3220	10,132,220	10,000,000	9,996,989	0	2,891	0	5.550	5.590	AO	98,667	555,000	04/24/2007	04/27/2017
617446-V7-1	MORGAN STANLEY				1FE	213,192		103,0330	206,065	200,000	205,645	0	(7,547)	0	6.250	1.910	FA	4,271	12,500	02/05/2016	08/28/2017
61746B-DJ-2	MORGAN STANLEY				1FE	986,420		102,6120	1,026,119	1,000,000	990,804	0	1,293	0	3.750	3.919	FA	13,125	37,500	06/06/2013	02/25/2023
61746B-EC-6	MORGAN STANLEY			2	1FE	15,000,000		101,1110	15,166,665	15,000,000	15,000,000	0	0	0	2.284	2.284	JAJO	65,657	0	10/19/2016	10/24/2023
61747Y-DW-2	MORGAN STANLEY				1FE	11,989,440		100,4080	12,048,984	12,000,000	11,993,216	0	2,051	0	2.650	2.669	JJ	136,033	318,000	01/22/2015	01/27/2020
61761J-3R-8	MORGAN STANLEY				1FE	7,483,150		95,3960	7,154,663	7,500,000	7,483,669	0	519	0	3.125	3.151	JJ	101,563	0	07/20/2016	07/27/2026
62384P-AA-8	MOUNTAIN AGENCY INC VRDN				1FE	100,000		100,0000	100,000	100,000	0	0	0	0	1.030	0.988	MON	149	298	08/26/2016	01/20/2023
62854A-AB-0	MYLAN NV			2	2FE	10,028,000		100,9010	10,090,080	10,000,000	10,022,594	0	(5,207)	0	3.750	3.687	JD	16,667	381,250	12/17/2015	12/15/2020
62854A-AC-8	MYLAN NV			2	2FE	14,982,600		98,0530	14,707,875	15,000,000	14,984,319	0	1,719	0	3.150	3.175	JD	21,000	244,125	05/31/2016	06/15/2021
62854A-AD-6	MYLAN NV			2	2FE	4,961,550		93,4530	4,672,640	5,000,000	4,963,273	0	1,723	0	3.950	4.044	JD	8,778	102,042	05/31/2016	06/15/2026
62913T-AC-6	NGL ENRGY PART LP/FIN CO	LS		2	4FE	5,600,000		102,2500	5,726,000	5,600,000	5,600,000	0	0	0	6.875	6.875	AO	81,278	385,000	02/11/2015	10/15/2021
62937T-BS-0	NRG ENERGY INC	LS		2	4FE	1,908,540		104,2500	1,922,370	1,844,000	1,858,301	0	(9,808)	0	7.875	6.921	MN	18,555	145,215	04/30/2013	05/15/2021
62963F-AH-4	NRP (Operating) LLC PP			4	3	4,872,377		89,9200	4,872,377	4,872,377	0	0	0	0	4.730	4.730	JD	19,205	248,749	04/15/2011	12/01/2023
631005-BB-0	NARRAGANSETT ELECTRIC				1FE	11,067,105		105,8830	11,647,086	11,000,000	11,026,395	0	(7,598)	0	4.534	4.452	MS	146,851	498,740	01/28/2011	03/15/2020
63534P-AG-2	PNC BANK				1FE	10,757,462		101,7980	10,027,113	9,850,000	9,919,670	0	(157,685)	0	5.800	4.123	JD	38,087	571,300	03/09/2011	06/07/2017
636180-BL-4	NATIONAL FUEL GAS CO			2	2FE	1,944,794		97,4120	1,899,528	1,950,000	1,946,521	0	482	0	3.750	3.782	MS	24,375	73,125	02/12/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO			2	2FE	5,981,160		103,7330	6,223,950	6,000,000	5,983,483	0	1,521	0	5.200	5.240	JJ	143,867	329,333	06/22/2015	07/15/2025
637432-CT-0	NATIONAL RURAL UTILITY				1FE	3,514,625		141,6190	3,540,483	2,500,000	3,404,902	0	(40,351)	0	8.000	4.647	MS	66,667	200,000	02/26/2014	03/01/2032
63743H-EM-0	NATIONAL RURAL UTILITIES				1FE	999,170		99,9210	999,210	1,000,000	999,236	0	66	0	0.950	1.192	AO	1,768	0	12/16/2016	04/24/2017
63946B-AF-7	NBC UNIVERSAL				1FE	1,299,708		129,0960	1,349,054	1,045,000	1,292,120	0	(5,723)	0	6.400	4.717	AO	11,332	66,880	08/26/2015	04/30/2040
64072T-AE-5	NEPTUNE FINCO CORP	LS		2	4FE	1,000,000		115,5000	1,155,000	1,000,000	1,000,000	0	0	0	10.125	10.125	JJ	46,688	77,625	09/25/2015	01/15/2023
64110L-AL-0	NETFLIX INC	LS			4FE	3,511,100		107,8750	3,608,419	3,345,000	3,497,738	0	(13,362)	0	5.875	5.178	AO	49,130	196,519	02/08/2016	02/15/2025
649840-CP-8	NEW YORK STATE EL & GAS CO				1FE	208,868		103,8780	207,756	200,000	208,271	0	(597)	0	6.150	1.765	JD	547	6,150	12/01/2016	12/15/2017
651229-BA-3	NEWELL BRANDS INC			2	2FE	4,142,960		107,2150	4,236,053	3,951,000	4,136,364	0	(6,596)	0	5.000	3.931	MN	25,243	98,775	10/25/2016	11/15/2023
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	16,995,905		106,6680	17,173,580	16,100,000	16,417,423	0	(113,188)	0	4.881	4.077	FA	296,873	785,841	03/15/2012	08/15/2019
654090-BA-9	NIELSEN FINANCE LLC/CO	LS		2	4FE	3,167,000		101,7500	3,222,423	3,167,000	3,167,000	0	0	0	4.500	4.500	AO	35,629	142,515	08/28/2013	10/01/2020
65473Q-AO-6	NISOURCE FINANCE CORP				2FE	209,504		102,2980	204,596	200,000	204,825	0	(4,679)	0	5.250	1.790	MS	3,092	5,250	04/19/2016	09/15/2017
655663-D8-8	NORDSON CORP PP			4	2	7,000,000		99,1770	6,942,414	7,000,000	7,000,000	0	0	0	2.620	2.620	JJ	78,964	183,400	07/12/2012	07/26/2021
655844-AE-8	NORFOLK SOUTHERN CORP				2FE	5,903,950		102,2840	5,318,747	5,200,000	5,237,491	0	(91,337)	0	7.700	5.666	MN	51,162	392,700	08/30/2016	05/15/2017
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	4,677,640		133,7640	5,350,556	4,000,000	4,426,033	0	(28,275)	0	7.800	6.379	MN	39,867	312,000	07/21/2004	05/15/2027
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	8,390,689		104,9840	7,753,039	7,385,000	7,567,975	0	(140,837)	0	5.750	3.698	AO	106,159	424,638	07/20/2010	04/01/2018
655844-BM-9	NORFOLK SOUTHERN CORP			2	2FE	1,693,980		94,8060	1,896,114	2,000,000	1,711,988	0	5,451	0	3.950	4.944	AO	19,750	79,000	06/25/2013	10/01/2042
664675-AD-7	NORTHEASTERN UNIVERSITY				1FE	600,000		100,8110	604,865	600,000	600,000	0	0	0	2.722	2.722	MS	5,444	16,332	01/10/2014	03/01/2019
664675-AF-2	NORTHEASTERN UNIVERSITY				1FE	1,000,000		101,0570	1,010,572	1,000,000	1,000,000	0	0	0	3.599	3.599	MS	11,997	35,990	01/10/2014	03/01/20

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233D-AR-8	ONCOR ELECTRIC DELIVERY				1FE	9,965,787		121.9320	10,000,000	9,983,915	0	2,053	0	0	7.000	7.032	MS	233,333	700,000	03/21/2003	09/01/2022
68233J-AK-0	ONCOR ELECTRIC DELIVERY				1FE	208,922		102.6340	200,000	205,350	0	(3,572)	0	0	5.000	1.386	MS	2,528	5,000	06/27/2016	09/30/2017
68268N-AD-5	ONEOK PARTNERS LP				2FE	4,101,360		116.1090	4,000,000	4,087,503	0	(1,924)	0	0	6.850	6.653	AO	57,844	274,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP	2			2FE	1,983,420		109.8130	2,000,000	1,984,699	0	.269	0	0	6.125	6.186	FA	51,042	122,500	01/24/2011	02/01/2041
68268N-AJ-2	ONEOK PARTNERS LP	2			2FE	9,225,500		100.3110	10,000,000	9,401,691	0	89,025	0	0	3.375	4.569	AO	84,375	337,500	12/17/2014	10/01/2022
68389X-AC-9	ORACLE CORP				1FE	25,380,851		105.6310	23,110,000	23,508,472	0	(295,569)	0	0	5.750	4.354	AO	280,530	1,328,825	11/18/2009	04/15/2018
68389X-AG-0	ORACLE CORP				1FE	16,526,490		107.7960	16,000,000	16,175,764	0	(65,127)	0	0	5.000	4.531	JJ	384,444	800,000	02/28/2011	07/08/2019
68389X-BE-4	ORACLE CORP	2			1FE	1,986,500		98.4720	2,000,000	1,969,446	0	.464	0	0	3.900	3.949	MN	9,967	78,000	04/28/2015	05/15/2035
68389X-BK-0	ORACLE CORP	2			1FE	9,982,600		97.6260	10,000,000	9,984,110	0	1,510	0	0	1.900	1.935	MS	91,833	0	06/29/2016	09/15/2021
68557N-AC-7	ORBITAL ATK	2			3FE	11,500,000		103.0000	11,500,000	11,500,000	0	.0	0	0	5.500	5.500	AO	158,125	316,250	05/16/2016	10/01/2023
693304-AL-1	PECO CORP				1FE	10,828,226		104.2810	10,002,000	10,135,751	0	(110,144)	0	0	5.350	4.158	MS	178,369	535,107	11/20/2009	03/01/2018
693476-BB-8	PNC FUNDING CORP				1FE	204,564		100.3020	200,000	200,735	0	(3,829)	0	0	5.625	1.181	FA	4,688	5,625	07/20/2016	02/01/2017
693476-BL-6	PNC FUNDING CORP				1FE	7,956,480		106.4100	8,000,000	7,981,709	0	4,490	0	0	4.375	4.443	FA	136,111	350,000	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA	2			1FE	1,994,400		102.9980	2,000,000	1,996,047	0	.515	0	0	3.800	3.834	JJ	32,933	76,000	07/22/2013	07/25/2023
69353R-EX-2	PNC BANK NA				1FE	363,980		98.5960	370,000	364,037	0	.57	0	0	1.450	2.095	JJ	2,265	0	12/19/2016	07/29/2019
69362B-AY-8	PSEG POWER	2			2FE	999,110		104.1970	1,000,000	999,481	0	.88	0	0	4.150	4.161	MS	12,219	41,500	09/14/2011	09/15/2021
694308-GL-5	PACIFIC GAS & EL				2FE	9,580,740		103.7030	9,000,000	9,074,551	0	(78,548)	0	0	5.625	4.683	MN	43,594	506,250	09/22/2009	11/30/2017
694308-GN-1	PACIFIC GAS & EL				2FE	13,829,340		110.9930	14,000,000	13,954,920	0	20,913	0	0	8.250	8.435	AO	243,833	1,155,000	11/13/2008	10/15/2018
694308-HO-3	PACIFIC GAS & EL				2FE	1,800,000		100.0000	1,800,000	1,800,000	0	.0	0	0	1.135	1.137	FIAN	1,759	0	11/28/2016	11/30/2017
695114-CG-1	PACIFICORP				1FE	3,584,098		129.3300	3,609,000	3,587,397	0	.484	0	0	6.250	6.301	AO	47,619	225,563	07/08/2008	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	5,123,050		121.0980	5,000,000	5,059,051	0	(6,818)	0	0	7.240	7.013	AO	90,500	362,000	05/31/2002	08/16/2023
69512E-GK-5	SCOTTISH POWER				1FE	2,884,437		121.1920	3,000,000	2,933,290	0	5,121	0	0	6.710	7.046	JJ	92,822	201,300	05/31/2002	01/15/2026
70109H-AN-5	PARKER-HANNIFIN CORP	2			1FE	4,993,400		105.4210	5,000,000	4,993,422	0	.113	0	0	4.450	4.458	MN	24,722	222,500	11/18/2014	11/21/2044
70202H-AD-7	PARSONS CORP PP				.2	5,000,000		101.0270	5,000,000	5,000,000	0	.0	0	0	4.440	4.440	JJ	102,367	222,000	06/20/2014	07/15/2021
70865F-AA-1	PENN-AMER WATER CO				1FE	3,373,110		103.9260	3,000,000	3,037,682	0	(43,389)	0	0	7.080	5.504	MN	35,400	212,400	04/30/2007	11/01/2017
70959H-AE-3	PENSKE AUTO GROUP INC	2			4FE	1,980,000		103.0000	2,000,000	1,982,074	0	2,074	0	0	5.750	5.934	AO	28,750	115,000	02/22/2016	10/01/2022
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	3,309,180		136.4990	3,000,000	3,216,113	0	(11,677)	0	0	7.000	6.149	MS	70,000	210,000	08/01/2006	03/01/2029
713448-BR-8	PEPSICO INC				1FE	10,401,583		103.4150	10,900,000	10,679,177	0	52,039	0	0	3.125	3.692	MN	56,771	340,625	03/15/2012	11/01/2020
713448-CX-4	PEPSICO INC				1FE	9,998,100		102.6240	10,000,000	9,998,365	0	.250	0	0	3.100	3.103	JJ	141,222	310,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC	2			1FE	6,169,440		108.7670	6,000,000	6,165,701	0	(2,943)	0	0	4.600	4.427	JJ	125,733	276,000	08/26/2015	07/17/2045
718172-AA-7	PHILIP MORRIS INTERNAT-//I				1FE	22,198,180		105.3750	22,050,000	22,076,497	0	(19,235)	0	0	5.650	5.552	MN	155,728	1,245,825	05/11/2009	05/16/2018
718546-AC-8	PHILLIPS 66				2FE	5,365,744		107.2640	5,350,000	5,360,277	0	(1,767)	0	0	4.300	4.258	AO	57,513	230,050	09/03/2013	04/01/2022
723787-AM-9	PIONEER NATURAL	2			2FE	6,992,230		105.8160	7,000,000	6,993,166	0	1,097	0	0	4.450	4.463	JJ	143,636	188,631	11/30/2015	01/15/2026
726505-AP-5	PLAINS E&P COMPANY	2			3FE	1,129,241		105.0000	1,037,880	1,077,571	0	(14,913)	0	0	6.875	5.194	FA	26,956	71,354	04/30/2013	02/15/2023
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	2,988,269		100.1220	3,000,000	2,999,733	0	1,468	0	0	6.125	6.180	JJ	84,729	183,750	07/19/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	9,159,343		108.9930	9,000,000	9,135,037	0	(3,272)	0	0	6.650	6.514	JJ	275,975	598,500	07/19/2007	01/15/2037
72650R-BE-1	PLAINS ALL AMER PIPELINE	2			2FE	4,116,880		88.9420	4,000,000	4,113,375	0	(2,124)	0	0	4.700	4.517	JD	8,356	188,000	03/24/2015	06/15/2044
730481-AF-5	J.B. POINDEXTER & CO				4FE	3,308,000		105.0000	3,473,400	3,308,000	0	.0	0	0	9.000	9.000	AO	74,430	297,720	08/15/2012	04/01/2022
731020-AA-4	POLAR TANKERS INC				2FE	862,050		109.0290	1,000,000	878,490	0	2,611	0	0	5.951	7.086	MN	8,431	59,510	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	5,918,000		101.5000	5,918,000	5,918,000	0	.0	0	0	5.250	5.250	MS	91,482	310,695	10/10/2013	03/15/2023
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	4,334,600		109.0330	4,328,626	4,075,684	0	(43,088)	0	0	6.100	4.849	AO	51,125	242,170	03/10/2010	04/15/2019
737415-AK-5	POST APARTMENT HOMES	2			2FE	154,623		101.5280	150,000	152,200											

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/ Adjusted Carrying Value
747525-AF-0	QUALCOMM	LS		2	1FE	9,964,000		101.6210	10,162,140	10,000,000	9,968,738	0	3,131	0	3.450	3.493	MM		39,292	345,000		05/13/2015	05/20/2025
74836H-AC-1	QUESTAR PIPELINE CO				1FE	11,081,512		103.9860	10,143,825	9,755,000	9,992,473	0	(211,320)	0	5.830	3.521	JD		47,393	568,717		08/24/2011	02/01/2018
74913G-AX-3	QWEST CORP	LS			2FE	13,186,750		108.5000	13,237,000	12,200,000	13,009,977	0	(141,345)	0	6.750	5.201	JD		68,625	823,500		10/21/2015	12/01/2021
755111-BR-1	RAYTHEON CO				1FE	1,995,100		106.6780	2,133,560	2,000,000	1,998,295	0	472	0	4.400	4.428	FA		33,244	88,000		11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	3,803,193		103.1610	4,260,541	4,130,000	3,988,297	0	33,858	0	3.125	4.111	AO		27,247	129,063		12/10/2010	10/15/2020
756109-AN-4	REALTY INCOME CORP			2	2FE	9,580,881		100.6990	9,665,090	9,598,000	9,584,312	0	2,066	0	3.250	3.277	AO		65,853	311,935		03/20/2015	10/15/2022
760759-AL-4	REPUBLIC SERVICES INC				2FE	6,997,830		102.7660	7,193,592	7,000,000	6,999,300	0	322	0	3.800	3.805	MM		33,989	266,000		05/02/2011	05/15/2018
761713-BF-2	REYNOLDS AMERICAN INC				2FE	3,994,440		104.4830	4,179,324	4,000,000	3,995,468	0	718	0	4.000	4.023	JD		8,444	160,000		06/09/2015	06/12/2022
761713-BR-6	REYNOLDS AMERICAN INC				2FE	202,136		100.4890	200,978	200,000	201,378	0	(758)	0	2.300	1.213	FA		1,661	0		08/19/2016	08/21/2017
771367-CB-3	ROCHESTER GAS & ELECTRIC				1FE	1,997,220		108.4640	2,169,278	2,000,000	1,999,100	0	297	0	5.900	5.918	JJ		54,411	118,000		06/24/2009	07/15/2019
77340R-AC-1	ROCKIES EXPRESS PIPELINE				3FE	7,988,640		105.6250	8,450,000	8,000,000	7,997,490	0	1,298	0	6.850	6.869	JJ		252,689	548,000		06/24/2008	07/15/2018
776743-AA-4	ROPER TECHNOLOGIES INC			2	2FE	5,361,043		101.2220	5,382,986	5,318,000	5,352,967	0	(8,076)	0	3.000	2.820	JD		7,091	163,085		01/08/2016	12/15/2020
780082-AD-5	ROYAL BANK OF CANADA				1FE	14,967,900		106.3880	15,958,245	15,000,000	14,969,794	0	1,894	0	4.650	4.677	JJ		298,375	348,750		01/27/2016	01/27/2026
78009N-AB-9	Royal Bank				1FE	7,800,000		100.0950	7,807,426	7,800,000	7,800,000	0	0	0	1.280	0.945	MON		1,109	59,834		03/23/2016	03/28/2017
78009N-F9-2	Royal Bank				1FE	8,000,000		100.1420	8,011,360	8,000,000	8,000,000	0	0	0	1.340	1.208	JAJO		19,361	24,390		07/27/2016	07/28/2017
78409V-AJ-3	S&P GLOBAL INC				2FE	17,982,298		101.8870	18,339,570	18,000,000	17,983,762	0	1,464	0	3.300	3.326	FA		226,050	297,000		07/29/2016	08/14/2020
78409V-AK-0	S&P GLOBAL INC			2	2FE	1,999,182		105.6440	2,112,874	2,000,000	1,999,160	0	(22)	0	4.400	4.405	FA		33,244	44,000		07/29/2016	02/15/2026
785592-AE-6	SABINE PASS LIQUEFACTION				3FE	3,030,405		107.0000	3,177,900	2,970,000	3,008,417	0	(8,278)	0	5.625	5.267	FA		69,609	167,063		03/11/2014	02/01/2021
785592-AM-8	SABINE PASS LIQUEFACTION	LS			3FE	2,230,000		107.0000	2,386,100	2,230,000	2,230,000	0	0	0	5.625	5.625	MS		41,813	125,438		01/14/2016	03/01/2025
785592-AR-7	SABINE PASS LIQUEFACTION	LS			3FE	10,000,000		100.8750	10,087,500	10,000,000	10,000,000	0	0	0	5.000	5.000	MS		136,111	0		09/19/2016	03/15/2027
786514-BP-3	SAFEWAY INC				4FE	181,894		101.5000	184,730	182,000	181,975	0	13	0	6.350	6.358	FA		4,366	11,557		08/13/2007	08/15/2017
80808F-AE-2	SCHREIBER FOODS PP				2	3,500,000		100.6770	3,523,697	3,500,000	3,500,000	0	0	0	3.570	3.570	MM		17,701	128,766		11/10/2010	11/10/2017
811065-AB-7	SCRIPPS NETWORKS INTER			2	2FE	14,457,686		101.3700	14,587,143	14,390,000	14,431,153	0	(14,202)	0	2.750	2.642	MM		50,565	395,725		10/23/2015	11/15/2019
811065-AF-8	SCRIPPS NETWORKS INTER				2FE	19,207,226		100.9530	19,635,378	19,450,000	19,247,386	0	32,745	0	3.500	3.712	JD		30,256	680,750		10/23/2015	06/15/2022
81618T-AC-4	SELECT INCOME REIT			2	2FE	1,959,800		96.5290	1,930,572	2,000,000	1,966,023	0	3,368	0	4.500	4.755	FA		37,500	90,000		01/29/2015	02/01/2025
81618T-AD-2	SELECT INCOME REIT				2FE	2,989,920		98.9330	2,967,990	3,000,000	2,992,283	0	1,319	0	4.150	4.206	FA		51,875	124,500		02/26/2015	02/01/2022
81663A-AB-1	SEMGROUP CORP-CLASS A			2	4FE	2,293,000		103.0000	2,361,790	2,293,000	2,293,000	0	0	0	7.500	7.500	JD		7,643	171,975		01/29/2014	06/15/2021
816851-AJ-8	SEMPRA ENERGY				2FE	3,440,815		105.9270	3,707,456	3,500,000	3,488,746	0	7,070	0	6.150	6.382	JD		9,567	215,250		07/23/2008	06/15/2018
816851-AS-8	SEMPRA ENERGY				2FE	4,018,440		100.1940	4,007,772	4,000,000	4,011,268	0	(7,172)	0	2.300	1.163	AO		23,000	0		11/01/2016	04/01/2017
828807-CD-7	SIMON PROPERTY GROUP INC			2	1FE	21,485,680		109.3050	20,767,931	19,000,000	19,976,257	0	(321,323)	0	5.650	3.721	FA		447,292	1,073,500		04/27/2012	02/01/2020
828807-CF-2	SIMON PROPERTY GROUP INC				1FE	1,035,910		106.8060	1,068,059	1,000,000	1,016,827	0	(3,901)	0	4.375	3.907	MS		14,583	43,750		09/09/2011	03/01/2021
828807-CG-0	SIMON PROPERTY GROUP INC			2	1FE	5,191,600		106.5090	5,325,455	5,000,000	5,116,659	0	(22,564)	0	4.125	3.578	JD		17,188	206,250		07/09/2013	12/01/2021
828807-CI-5	SIMON PROPERTY GROUP INC	LS			1FE	723,463		99.3650	720,399	725,000	723,587	0	124	0	3.300	3.325	JJ		11,032	12,095		02/05/2016	01/15/2026
829259-AM-2	SINCLAIR TELEVISION				4FE	2,862,874		103.0000	2,887,090	2,803,000	2,837,429	0	(14,458)	0	5.375	4.782	AO		37,665	150,661		03/09/2015	04/01/2021
829259-AN-0	SINCLAIR TELEVISION	LS			4FE	884,000		104.2500	921,570	884,000	884,000	0	0	0	6.125	6.125	AO		13,536	54,145		07/01/2013	10/01/2022
829259-AI-0	SINCLAIR TELEVISION	LS			4FE	800,000		95.0000	760,000	800,000	800,000	0	0	0	5.125	5.125	FA		13,781	0		08/15/2016	02/15/2027
82967N-AG-3	SIRIUS XM RADIO INC			2	2FE	42,138,511		104.0000	40,928,160	39,354,000	40,705,486	0	(570,552)	0	5.250	3.637	FA		780,521	2,066,085		10/21/2014	08/15/2022
83545G-AV-4	SONIC AUTOMOTIVE INC				4FE	9,742,500		104.7500	9,427,500	9,000,000	9,397,811	0	(148,386)	0	7.000	5.064	JJ		290,500	630,000		07/31/2014	07/15/2022
837004-BY-5	SOUTH CAROLINA ELE & GAS				1FE	212,182		106.2750	212,551	200,000	214,193	0	(2,989)	0	5.250	1.318	MM		1,750	5,2			

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
867914-AZ-6	SUNTRUST BANKS INC				2FE	3,713,212		102.9900	3,673,650	3,567,000	0	3,676,933	0	(36,280)	0	6.000	1.518	MS	65,395	0	10/06/2016	09/11/2017
871829-BD-8	SYSCO CORP	LS		2	2FE	2,491,425		100.6180	2,515,450	2,500,000	0	2,491,371	0	(54)	0	4.500	4.521	AO	28,125	56,250	03/22/2016	04/01/2046
872430-AB-2	TENET HEALTHCARE CORP				3FE	7,870,535		104.2500	7,904,235	7,582,000	0	7,775,467	0	(46,235)	0	6.000	5.235	AO	113,730	454,920	03/09/2015	10/01/2020
872644-AL-9	T-MOBILE USA INC			2	3FE	3,520,613		106.0000	3,545,700	3,345,000	0	3,474,038	0	(26,292)	0	6.625	5.590	AO	55,402	221,606	03/10/2015	04/01/2023
87612E-AP-1	TARGET CORP				1FE	11,992,431		101.3680	12,571,597	12,402,000	0	12,382,128	0	49,700	0	5.375	5.813	MN	111,101	666,608	08/26/2009	05/01/2017
87612E-AS-5	TARGET CORP				1FE	4,044,000		104.5410	4,181,640	4,000,000	0	4,006,038	0	(5,593)	0	6.000	5.845	JJ	110,667	240,000	08/21/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	5,078,200		139.4040	6,970,190	5,000,000	0	5,068,191	0	(1,421)	0	7.000	6.876	JJ	161,389	350,000	01/17/2008	01/15/2038
879868-AL-1	TEMPLE-INLAND INC				2FE	319,649		104.4770	313,432	300,000	0	315,073	0	(4,576)	0	6.625	1.724	JJ	9,165	0	09/13/2016	01/15/2018
88160Q-AA-1	TESORO LOGISTICS LP/CORP			2	3FE	2,503,000		103.1250	2,581,219	2,503,000	0	2,503,000	0	0	0	5.875	5.875	AO	36,763	147,051	09/16/2013	10/01/2020
882440-AN-0	TEXAS GAS TRANSMISSION				2FE	3,051,960		118.2920	3,548,751	3,000,000	0	3,031,311	0	(1,950)	0	7.250	7.107	JJ	100,292	217,500	07/15/2027	
883556-BN-1	THERMO FISHER SCIENTIFIC	LS		2	2FE	4,975,600		98.1800	4,908,980	5,000,000	0	4,977,729	0	2,129	0	3.000	3.078	AO	31,667	75,833	04/04/2016	04/15/2023
886438-AO-9	TIDEWATER INC. PP				5	512,000		57.8520	578,522	1,000,000	0	512,000	0	0	488,000	5.160	6.830	MN	6,593	51,600	09/26/2013	11/17/2025
887315-BN-8	TIME WARNER				2FE	958,396		122.1020	916,987	751,000	0	930,717	0	(10,936)	0	6.625	4.134	MN	6,357	49,754	05/16/2014	05/15/2029
887317-AH-8	TIME WARNER INC				2FE	2,981,520		113.9670	3,419,010	3,000,000	0	2,983,226	0	310	0	6.100	6.145	JJ	84,383	183,000	02/17/2011	07/15/2040
887317-AV-7	TIME WARNER INC	LS		2	2FE	3,455,380		99.0700	3,467,447	3,500,000	0	3,461,484	0	4,403	0	3.550	3.720	JD	10,354	124,250	08/18/2015	06/01/2024
887317-AX-3	TIME WARNER INC	LS		2	2FE	1,846,660		100.2190	2,004,374	2,000,000	0	1,848,705	0	2,045	0	4.850	5.371	JJ	44,728	48,500	01/22/2016	07/15/2045
88732J-AJ-7	TIME WARNER CABLE INC				2FE	9,480,768		113.0400	11,304,040	10,000,000	0	9,548,917	0	9,843	0	6.550	6.967	MN	109,167	655,000	11/05/2007	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	5,495,435		106.7450	5,870,986	5,500,000	0	5,499,151	0	520	0	6.750	6.761	JJ	185,625	371,250	06/16/2008	07/01/2018
88732J-AW-8	TIME WARNER CABLE INC				2FE	1,945,300		106.0680	2,121,364	2,000,000	0	1,979,971	0	5,799	0	5.000	5.355	FA	41,667	100,000	02/05/2010	02/01/2020
88732J-BB-3	TIME WARNER CABLE INC	LS		2	2FE	7,826,710		101.4930	8,119,400	8,000,000	0	7,837,270	0	2,955	0	5.500	5.653	MS	146,667	440,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY				2FE	979,490		117.8450	1,178,447	1,000,000	0	982,494	0	412	0	6.150	6.303	MN	7,858	61,500	05/16/2007	05/15/2037
891160-IJ-9	TORONTO-DOMIN BK			2	1FE	5,973,000		98.2530	5,895,180	6,000,000	0	5,973,132	0	132	0	3.625	3.661	MS	64,042	0	10/12/2016	09/15/2031
891490-AR-5	TOSCO CORPORATION				2FE	2,708,800		127.6960	2,553,928	2,000,000	0	2,574,295	0	(45,250)	0	7.800	4.246	JJ	78,000	156,000	11/19/2013	01/01/2027
89233P-5F-9	TOYOTA MOTOR CREDIT CORP				1FE	6,102,440		103.9160	6,234,984	6,000,000	0	6,063,999	0	(12,469)	0	3.400	3.154	MS	60,067	204,000	10/30/2013	09/15/2021
89417E-AK-5	TRAVELERS COS INC	LS		2	1FE	992,160		103.3740	1,033,743	1,000,000	0	992,289	0	133	0	4.300	4.347	FA	15,050	43,000	08/18/2015	08/25/2045
89566E-AG-3	TRISTATE GEN/TRANS ASSN			2	1FE	6,997,014		101.5950	7,111,671	7,000,000	0	6,997,351	0	258	0	3.700	3.705	MN	43,167	259,000	09/03/2015	11/01/2024
896516-AA-9	TRINITY				1FE	2,197,822		96.8780	2,197,720	2,200,000	0	2,197,721	0	39	0	4.125	4.131	JD	7,563	90,750	02/05/2015	12/01/2045
901109-AB-4	TUTOR PERINI CORP	LS			4FE	1,049,535		100.0000	1,057,000	1,057,000	0	1,054,611	0	1,086	0	7.625	7.750	MN	13,433	80,596	06/16/2011	11/01/2018
90131H-AL-9	21ST CENTURY FOX				2FE	5,434,599		107.1810	5,627,018	5,250,000	0	5,335,169	0	(58,359)	0	7.250	5.997	MN	45,464	380,625	04/06/2015	05/18/2018
90131H-AM-7	21ST CENTURY FOX				2FE	2,739,950		109.8420	3,075,584	2,800,000	0	2,768,763	0	17,066	0	8.250	9.000	FA	90,475	231,000	04/06/2015	08/10/2018
90131H-BA-2	21ST CENTURY FOX				2FE	3,233,666		125.4590	3,763,755	3,000,000	0	3,212,856	0	(12,491)	0	7.300	6.408	AO	37,108	219,000	04/30/2015	04/30/2028
90131H-BD-6	21ST CENTURY FOX				2FE	12,288,888		121.2310	14,547,672	12,000,000	0	12,271,909	0	(9,499)	0	6.550	6.323	MS	231,433	786,000	04/06/2015	03/15/2033
90131H-BQ-7	21ST CENTURY FOX				2FE	995,036		118.0800	1,180,795	1,000,000	0	995,186	0	83	0	6.150	6.188	FA	23,233	61,500	04/06/2015	02/15/2041
90265E-AG-5	UDR INC			2	2FE	7,562,380		107.0240	7,491,645	7,000,000	0	7,383,436	0	(72,780)	0	4.625	3.374	JJ	153,781	323,750	06/18/2014	01/10/2022
902917-AH-6	WASTE MANAGEMENT INC				2FE	5,054,806		129.3760	5,182,811	4,006,000	0	4,895,761	0	(57,729)	0	7.000	4.509	JJ	129,305	280,420	03/25/2014	07/15/2028
907818-CW-6	UNION PACIFIC CORP				1FE	5,867,234		101.5150	5,601,609	5,518,000	0	5,536,458	0	(56,116)	0	5.650	4.588	MN	51,961	311,767	04/12/2010	05/01/2017
907818-DA-3	UNION PACIFIC CORP				1FE	12,557,985		106.4420	12,868,826	12,090,000	0	12,194,557	0	(61,123)	0	5.700	5.132	FA	260,338	689,130	03/03/2010	08/15/2018
907818-DG-0	UNION PACIFIC CORP			2	1FE	2,085,623		105.8860	2,064,781	1,950,000	0	2,027,749	0	(18,905)	0	4.000	2.894	FA	32,500	78,000	10/30/2013	02/01/2021
907818-DK-1	UNION PACIFIC CORP			2	1FE	4,218,880		107.6540	4,306,156	4,000,000	0	4,144,745	0	(24,555)	0	4.163	3.410	JJ	76,784	166,520	11/07/2013	07/15/2022
907818-DV-7	UNION PACIFIC CORPION																					

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date		
92276M-AW-5	VENTAS REALTY LP VTR			2	2FE	7,658,490		107,4330	7,520,303	7,000,000		7,426,369	0	(94,228)	0	3.178	JD	27,708	332,500		06/18/2014	06/01/2021	
92276M-AY-1	VENTAS REALTY LP VTR			2	2FE	4,502,300		103,6310	4,663,400	4,500,000		4,500,623	0	(353)	0	3.991	AO	30,500	180,000		04/12/2012	04/30/2019	
92276M-AZ-8	VENTAS REALTY LP VTR			2	2FE	13,618,267		100,8400	13,683,340	13,850,000		13,683,215	0	26,358	0	3.250	FA	170,047	450,125		06/23/2014	08/15/2022	
92277G-AH-0	VENTAS REALTY LP/CAP CRP			2	2FE	4,967,150		98,0570	4,902,870	5,000,000		4,969,583	0	2,433	0	3.125	JD	6,944	83,767		05/25/2016	06/15/2023	
92343V-AF-1	VERIZON COMMUNICATIONS				2FE	4,992,740		118,3810	5,919,045	5,000,000		4,993,456	0	140	0	6.250	6.260	AO	78,125	312,500		05/17/2007	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS				2FE	3,781,406		104,3310	3,755,930	3,600,000		3,628,750	0	(24,625)	0	5.500	4.755	FA	74,800	198,000		12/08/2009	02/15/2018
92343V-AM-6	VERIZON COMMUNICATIONS				2FE	3,293,190		105,6930	3,170,802	3,000,000		3,052,732	0	(38,994)	0	6.100	4.672	AO	38,633	183,000		12/04/2009	04/15/2018
92343V-AW-4	VERIZON COMMUNICATIONS				2FE	1,966,660		114,6660	2,293,314	2,000,000		1,969,157	0	540	0	6.000	6.122	AO	30,000	120,000		03/23/2011	09/01/2041
92343V-BR-4	VERIZON COMMUNICATIONS	LS			2FE	2,990,280		110,4590	3,313,773	3,000,000		2,992,695	0	861	0	5.150	5.192	MS	45,492	154,500		09/11/2013	09/15/2023
92343V-CQ-5	VERIZON COMMUNICATIONS			2	2FE	992,760		98,5490	985,490	1,000,000		993,223	0	243	0	4.400	4.455	MN	7,333	44,000		10/22/2014	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS	LS		2	2FE	1,998,940		90,3190	1,806,384	2,000,000		1,998,888	0	(52)	0	4.125	4.128	FA	34,375	0		07/27/2016	08/15/2046
925524-AH-3	CBS				2FE	8,463,300		135,0340	8,777,204	6,500,000		8,231,341	0	(86,459)	0	7.875	5.127	JJ	214,703	511,875		03/06/2014	07/30/2030
925524-AX-8	CBS				2FE	990,136		108,8960	1,088,960	1,000,000		991,536	0	200	0	6.875	6.954	AO	11,649	68,750		10/27/2006	04/30/2036
92552V-AF-7	VIASAT INC	LS		2	4FE	5,687,330		103,0000	5,739,160	5,572,000		5,606,651	0	(22,191)	0	6.875	6.418	JD	17,026	383,075		01/11/2013	06/15/2020
92553P-AC-6	VIACOM INC-CLASS B				2FE	2,359,400		99,2240	2,004,327	2,020,000		2,322,899	0	(7,654)	0	6.750	5.526	AO	32,573	136,350		08/25/2011	11/05/2037
92553P-AD-4	VIACOM INC-CLASS B				2FE	8,155,040		107,5340	8,602,704	8,000,000		8,050,026	0	(16,990)	0	5.625	5.370	MS	132,500	450,000		09/24/2009	09/15/2019
927804-FC-3	VIRGINIA ELECTRIC & POWER				2FE	26,314,562		103,0320	25,464,433	24,715,000		24,876,708	0	(223,783)	0	5.950	4.981	MS	432,993	1,470,543		10/22/2009	09/15/2017
927804-FH-2	VIRGINIA ELECTRIC & POWER				2FE	1,996,100		107,2570	2,145,144	2,000,000		1,998,840	0	425	0	5.000	5.025	JD	278	100,000		06/23/2009	06/30/2019
92826C-AF-9	VISA INC				1FE	4,991,650		105,3330	5,266,665	5,000,000		4,991,699	0	141	0	4.300	4.310	JD	10,153	215,000		12/09/2015	12/14/2045
92890H-AC-6	WEA FINANCE LLC/WFDAU	LS		2	2FE	4,981,400		100,9580	5,047,915	5,000,000		4,984,847	0	1,639	0	3.750	3.795	MS	54,167	187,500		09/10/2014	09/17/2024
929043-AG-2	VORNADO REALTY LP			2	2FE	19,910,650		108,0520	19,640,558	18,177,000		19,431,668	0	(237,181)	0	5.000	3.425	JJ	419,081	908,850		03/19/2015	01/15/2022
929160-AR-0	VULCAN MATERIALS CO				2FE	491,000		117,7500	578,153	491,000		491,000	0	1,637	0	7.500	7.500	JD	1,637	36,825		06/03/2011	06/15/2021
929160-AS-8	VULCAN MATERIALS CO			2	2FE	3,718,350		104,5000	3,783,945	3,621,000		3,713,665	0	(4,685)	0	4.500	4.114	AO	40,736	133,965		07/08/2016	04/01/2025
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	5,188,900		126,7800	6,338,990	5,000,000		5,113,834	0	(8,241)	0	7.100	6.772	FA	147,917	355,000		09/09/2003	08/01/2026
92976G-AH-4	WACHOVIA BANK NA				1FE	20,178,506		103,7730	18,756,970	18,075,000		18,360,952	0	(316,786)	0	6.000	4.128	MN	138,575	1,084,500		08/27/2010	11/15/2017
92976W-BH-8	WACHOVIA CORPORATION				1FE	3,339,360		104,2480	3,127,425	3,000,000		3,055,293	0	(49,086)	0	5.750	3.991	FA	71,875	172,500		07/26/2010	02/01/2018
931142-CJ-0	WAL-MART				1FE	2,994,690		104,8640	3,145,923	3,000,000		2,999,028	0	621	0	5.800	5.823	FA	65,733	174,000		08/17/2007	02/15/2018
931142-CK-7	WAL-MART				1FE	6,996,340		135,3070	9,471,518	7,000,000		6,996,076	0	73	0	6.500	6.504	FA	171,889	455,000		08/06/2008	08/15/2037
931142-CZ-4	WAL-MART	LS			1FE	1,992,380		104,1410	2,082,818	2,000,000		1,996,733	0	776	0	3.250	3.295	AO	11,917	65,000		10/18/2010	10/25/2020
94106L-AS-8	WASTE MANAGEMENT INC				2FE	12,947,740		105,3090	13,690,209	13,000,000		12,990,505	0	6,237	0	6.100	6.154	MS	233,494	793,000		03/03/2008	03/15/2018
948741-AH-6	WEINGARTEN REALTY INVST			2	2FE	4,921,000		99,6020	4,980,085	5,000,000		4,932,841	0	10,236	0	3.375	3.634	MS	49,688	168,750		10/28/2015	10/15/2022
94974B-FN-5	WELLS FARGO CO				1FE	991,240		103,3630	1,033,630	1,000,000		993,551	0	822	0	4.125	4.237	FA	15,583	41,250		01/15/2014	08/15/2023
94974B-FP-0	WELLS FARGO CO				1FE	5,897,500		110,1630	6,609,780	6,000,000		5,901,885	0	1,568	0	5.375	5.492	MN	52,854	322,500		12/06/2013	11/02/2043
95040Q-AC-8	HEALTH CARE REIT			2	2FE	5,100,900		103,5180	5,175,885	5,000,000		5,094,778	0	(6,122)	0	4.250	3.997	AO	53,125	123,958		04/06/2016	04/01/2026
955278-BH-8	WEST PENN POWER				2FE	214,562		103,8420	207,684	200,000		207,290	0	(7,272)	0	5.950	2.076	JD	529	11,900		01/06/2016	12/15/2017
95709T-AB-6	WESTAR ENERGY INC				1FE	3,640,023		100,0000	3,290,000	3,290,000		3,290,000	0	(103,261)	0	5.150	1.965	JJ	84,718	169,435		07/08/2013	01/01/2017
958102-AJ-4	WESTERN DIGITAL CORP	LS		2	2FE	6,150,000		110,0000	6,600,000	6,000,000		6,130,576	0	(19,424)	0	7.375	6.773	AO	110,625	206,500		04/13/2016	04/01/2023
960413-AH-5	WESTLAKE CHEMICAL CORP				2FE	3,980,000		96,0420	3,841,696	4,000,000		3,980,542	0	542	0	3.600	3.660	FA	56,400	0		08/03/2016	08/15/2026
966387-AG-7	WHITTING PETROLEUM CORP	LS		2	5FE	4,098,180		100,391															

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
064159-HB-5	BANK OF NOVA SCOTIA	A			2FE	9,999,200		102,5910	10,000,000	9,999,077	.0	.65	.0	.0	4.500	4.501	JD	18,750	450,000	12/09/2015	12/16/2025
06427K-3U-9	BANK OF MONTREAL CHICAGO	A			1FE	25,000,000		99,9490	25,000,000	25,000,000	.0	.0	.0	.0	1.192	1.195	MON	16,554	103,677	08/09/2016	05/10/2017
06427K-6D-4	BANK OF MONTREAL CHICAGO	A			1FE	25,000,000		99,9770	24,994,250	25,000,000	.0	.0	.0	.0	1.322	1.216	MJSD	28,453	77,231	08/31/2016	06/01/2017
12201P-AN-6	BURLINGTON RESOURCES FINANCE	A			2FE	3,994,186		130,1890	5,207,552	3,995,685	.0	.141	.0	.0	7.400	7.411	JD	24,667	296,000	07/25/2002	12/01/2031
136375-BN-1	CANADIAN NATL RAILWAYS	A			1FE	1,950,280		129,2040	2,584,088	2,000,000	.0	1,958,154	.0	.0	6.200	6.389	JD	10,333	124,000	08/10/2007	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAYS	A			1FE	5,861,024		103,8690	6,149,051	5,920,000	.0	5,911,921	.0	.0	5.850	6.003	MM	44,252	346,320	10/08/2008	11/15/2017
136375-BR-2	CANADIAN NATL RAILWAYS	A			1FE	13,969,797		105,0720	13,974,576	13,300,000	.0	13,422,809	.0	.0	5.550	4.839	MM	94,319	738,150	12/04/2009	05/15/2018
136375-BT-8	CANADIAN NATL RAILWAY	A			1FE	2,405,979		107,5040	2,311,334	2,150,000	.0	2,228,240	.0	.0	5.550	3.782	MS	39,775	119,325	04/19/2011	03/01/2019
136385-AC-5	CANADIAN NATL RESOURCES	A			2FE	1,660,050		117,9680	1,769,526	1,500,000	.0	(4,740)	.0	.0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AK-7	CANADIAN NATL RESOURCES	A			2FE	5,028,550		101,4860	5,074,305	5,000,000	.0	(4,031)	.0	.0	5.700	5.622	MM	36,417	285,000	04/19/2007	05/15/2017
136385-AL-5	CANADIAN NATL RESOURCES	A			2FE	3,113,680		113,5930	3,407,787	3,000,000	.0	3,101,764	.0	.0	6.250	5.958	MS	55,208	187,500	08/26/2011	03/15/2038
13645R-AF-1	CANADIAN PACIFIC RAILWAY	A			2FE	2,785,530		118,9750	3,569,244	3,000,000	.0	2,812,471	.0	.0	5.950	6.494	MM	22,808	178,500	03/11/2008	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY	A			2FE	7,387,178		106,0780	8,019,459	7,560,000	.0	7,527,744	.0	.0	6.500	6.823	MM	62,790	491,400	08/07/2008	05/15/2018
15135U-AG-4	CENOVUS ENERGY INC	A	2		2FE	16,318,560		96,5720	16,803,545	17,400,000	.0	16,573,840	.0	.0	3.000	3.949	FA	197,200	522,000	12/19/2014	08/15/2022
15135U-AH-2	CENOVUS ENERGY INC	A	2		2FE	1,995,640		86,4420	2,000,000	2,000,000	.0	1,995,936	.0	.0	4.450	4.463	MS	26,206	89,000	08/14/2012	09/15/2042
19238V-AG-0	COGECO CABLE INC	A	2		3FE	984,000		102,8750	984,000	984,000	.0	.0	.0	.0	4.875	4.875	MM	7,995	47,970	04/18/2013	05/01/2020
29250S-AD-6	ENCANA CORP	A			3FE	3,004,830		107,7140	3,231,420	3,000,000	.0	(121)	.0	.0	6.500	6.487	FA	73,667	195,000	07/14/2006	08/15/2034
29250N-AB-1	ENBRIDGE INC	A			2FE	11,742,885		101,0260	12,173,585	12,050,000	.0	41,673	.0	.0	5.600	5.979	AO	168,700	674,800	08/08/2008	04/01/2017
374825-AA-5	GIBSON ENERGY INC	A	2		3FE	2,792,819		103,7500	2,939,238	2,833,000	.0	2,807,639	.0	.0	6.750	6.982	JJ	88,177	191,228	06/25/2013	07/15/2021
448055-AB-9	HUSKY ENERGY INC	A			2FE	4,381,819		108,9100	4,519,782	4,150,000	.0	4,204,202	.0	.0	6.150	5.572	JD	11,343	255,225	05/05/2005	06/15/2019
552704-AA-6	MEG ENERGY CORP	A	2		4FE	2,057,275		92,5000	1,850,925	2,001,000	.0	2,025,127	.0	.0	6.500	5.903	MS	38,297	130,065	07/25/2013	03/15/2021
552704-AB-4	MEG ENERGY CORP	A	2		4FE	1,764,000		89,0000	1,602,000	1,800,000	.0	1,774,474	.0	.0	6.375	6.661	JJ	48,131	114,750	07/10/2013	01/30/2023
552704-AC-2	MEG ENERGY CORP	A	2		5FE	3,800,000		90,5000	3,439,000	3,800,000	.0	.0	.0	.0	7.000	7.000	MS	67,239	266,000	09/26/2013	03/31/2024
65334H-AE-2	NEXEN INC	A			1FE	5,337,210		112,3220	6,177,688	5,500,000	.0	5,369,821	.0	.0	5.875	6.091	MS	99,630	323,125	12/20/2005	03/10/2035
65334H-AG-7	NEXEN INC	A			1FE	5,125,890		118,5200	5,925,980	5,099,919	.0	(3,255)	.0	.0	6.400	6.208	MM	40,889	320,000	06/21/2007	05/15/2037
65334H-AK-8	NEXEN INC	A			1FE	2,994,030		108,7010	3,261,033	3,000,000	.0	2,997,901	.0	.0	6.200	6.227	JJ	78,017	186,000	07/27/2009	07/30/2019
698900-AG-2	PANCANADIAN ENERGY CORP	A			3FE	6,990,690		112,2360	7,856,520	7,000,000	.0	6,992,064	.0	.0	7.200	7.211	MM	84,000	504,000	10/31/2001	11/01/2031
71644E-AE-2	PETRO-CANADA	A			1FE	2,298,500		125,1870	2,503,742	2,000,000	.0	2,187,319	.0	.0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA	A			1FE	1,818,880		117,5030	2,350,050	2,000,000	.0	1,848,802	.0	.0	5.950	6.669	MM	15,206	119,000	07/06/2007	05/15/2035
71644E-AH-5	PETRO-CANADA	A			1FE	3,993,160		105,6650	4,226,604	4,000,000	.0	3,998,459	.0	.0	6.050	6.073	MM	30,922	242,000	05/12/2008	05/15/2018
73755L-AJ-6	POTASH CORP	A			2FE	5,979,120		101,3040	6,078,240	6,000,000	.0	5,996,876	.0	.0	3.250	3.306	JD	16,250	195,000	11/22/2010	12/01/2017
73755L-AK-3	POTASH CORP	A			2FE	1,972,040		107,7790	2,155,580	2,000,000	.0	1,974,517	.0	.0	5.625	5.723	JD	9,375	112,500	11/22/2010	12/01/2040
74819R-AP-1	QUEBECOR MEDIA INC	A			4FE	1,778,000		103,7500	1,844,675	1,778,000	.0	1,778,000	.0	.0	5.750	5.750	JD	4,544	102,235	05/21/2013	01/15/2023
775109-AK-7	ROGERS COMMUNICATIONS	A			2FE	5,015,300		107,8060	5,390,320	5,000,000	.0	5,002,730	.0	.0	6.800	6.757	FA	128,444	340,000	08/05/2008	08/15/2018
867229-AC-0	SUNCOR ENERGY INC	A			2FE	2,226,160		127,0600	2,541,202	2,000,000	.0	2,172,177	.0	.0	7.150	6.259	FA	59,583	143,000	05/02/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC	A			2FE	4,812,460		117,9000	5,895,010	5,000,000	.0	4,848,476	.0	.0	5.950	6.233	JD	24,792	297,500	07/17/2006	12/01/2034
86722T-AA-0	SUNCOR ENERGY INC	A			2FE	6,545,415		105,8580	6,954,851	6,570,000	.0	6,565,117	.0	.0	6.100	6.151	JD	33,398	400,770	08/21/2008	06/01/2018
87425E-AL-7	TALISMAN ENERGY INC	A			2FE	1,991,920		108,8600	2,177,198	2,000,000	.0	1,997,243	.0	.0	7.750	7.809	JD	12,917	155,000	05/27/2009	06/01/2019
878742-AE-5	TECK RESOURCES LIMITED	A			4FE	1,486,650		97,2500	1,458,750	1,500,000	.0	1,489,092	.0	.0	6.125	6.190	AO	22,969	91,875	01/19/2006	10/01/2035
884903-BB-0	THOMSON CORPORATION	A			2FE	21,545,490		106,7890	20,049,672	18,775,000	.0	19,451,384	.0	.0	6.500	4.046	JJ	562,728	1,220,375	11/15/2011	07/15/2018
89113H-GD-2	TORONTO DOMINION BANK NY	A			1FE	32,200,000		100,0000	32,200,000	32,200,000	.0	32,200,000	.0	.0	1.202	1.118	FIHAN				

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C98248-AC-4	WORLEYPARSONS CANADIAN FINANCE PP	A			3	5,000,000	100.1930	5,009,660	5,000,000	5,000,000	0	0	0	0	4.860	4.860	MS	65,475	280,500	03/17/2011	03/26/2018
F0933*-AA-4	BELLON SA PP	D		4	2	4,384,689	105.4690	4,624,478	4,384,689	4,384,689	0	0	0	0	5.200	5.201	FA	86,135	228,004	03/15/2012	02/15/2022
44841D-AB-8	HUTCHISON WHAMPOA FIN	D			1FE	998,840	99.9100	999,100	1,000,000	998,945	0	100	0	0	3.625	3.639	AO	6,142	36,250	10/28/2014	10/31/2024
00507U-AF-8	ACTAVIS FUNDING SCS	D		2	2FE	5,977,951	100.7770	6,046,608	6,000,000	5,982,211	0	2,010	0	0	3.850	3.896	JD	10,267	231,000	11/06/2014	06/15/2024
00507U-AR-2	ACTAVIS FUNDING SCS	D		2	2FE	5,044,150	101.4010	5,070,065	5,000,000	5,033,350	0	(5,991)	0	0	3.450	3.305	MS	50,792	172,500	03/10/2015	03/15/2022
00913R-AC-0	AIR LIQUIDE FINANCE	D		2	1FE	4,987,450	95.2150	4,760,750	5,000,000	4,987,803	0	353	0	0	2.250	2.289	MS	29,375	0	09/22/2016	09/27/2023
012605-AA-9	ALBEA BEAUTY HOLDINGS SA	D		2	4FE	1,393,000	104.0000	1,448,720	1,393,000	1,393,000	0	0	0	0	8.375	8.375	MN	19,444	116,664	10/17/2012	11/01/2019
02364W-AN-5	AMERICA MOVIL SA de CV	D			1FE	16,753,550	103.2420	16,518,752	16,000,000	16,100,252	0	(111,362)	0	0	5.625	4.874	MN	115,000	900,000	04/13/2010	11/15/2017
02364W-AP-0	AMERICA MOVIL SA de CV	D			1FE	1,980,940	112.9950	2,259,906	2,000,000	1,983,554	0	374	0	0	6.125	6.195	MN	15,653	122,500	10/24/2007	11/15/2037
02364W-AV-7	AMERICA MOVIL SA de CV	D			1FE	14,019,755	106.8670	13,892,723	13,000,000	13,441,714	0	(127,631)	0	0	5.000	3.864	MS	164,306	650,000	05/03/2012	03/30/2020
03938L-AQ-7	ARCELOMITTAL	L.S.			3FE	1,411,713	108.7500	1,469,213	1,351,000	1,390,044	0	(1,467)	0	0	6.250	5.352	FA	34,244	84,436	05/03/2013	08/05/2020
046353-AD-0	ASTRAZENECA PLC	D			1FE	6,480,475	129.1670	8,395,875	6,500,000	6,482,448	0	377	0	0	6.450	6.473	MS	123,446	419,250	09/06/2007	09/15/2037
05530Q-AE-0	BAT INTL FINANCE PLC	D			1FE	5,425,128	100.2770	5,414,953	5,400,000	5,417,996	0	(7,132)	0	0	2.125	1.350	JD	7,650	19,125	12/20/2016	06/07/2017
05530Q-AL-4	BAT INTL FINANCE PLC	D			1FE	10,048,250	102.3850	10,238,540	10,000,000	10,039,036	0	(6,447)	0	0	3.500	3.421	JD	15,556	350,000	07/15/2015	06/15/2022
05541V-AA-4	BG ENERGY CAPITAL PLC	D			1FE	23,920,362	105.4570	24,940,557	23,650,000	23,785,148	0	(32,471)	0	0	4.000	3.838	JD	57,811	946,000	03/09/2012	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC	D			1FE	8,882,560	106.1960	8,495,656	8,000,000	8,499,872	0	(96,843)	0	0	4.000	2.603	AO	67,556	320,000	11/16/2012	10/15/2021
055451-AL-2	BHP FINANCE USA	D			1FE	1,006,700	102.9290	1,029,288	1,000,000	1,004,252	0	(796)	0	0	3.250	3.155	MN	3,611	32,500	10/29/2013	11/21/2021
05565E-AM-7	BMW US Capital LLC	L.S.	C	2	1FE	4,236,868	95.7290	4,068,470	4,250,000	4,237,312	0	445	0	0	2.250	2.298	MS	28,156	0	09/08/2016	09/15/2023
05565Q-BJ-6	BP CAPITAL MARKETS	D			1FE	7,978,560	105.9670	8,477,376	8,000,000	7,993,867	0	2,369	0	0	4.750	4.784	MS	117,167	380,000	03/05/2009	03/10/2019
05565Q-BP-2	BP CAPITAL MARKETS	D			1FE	3,649,370	107.2270	3,377,660	3,150,000	3,399,756	0	(63,116)	0	0	4.500	2.261	AO	35,438	141,750	11/21/2012	10/01/2020
05565Q-BZ-0	BP CAPITAL MARKETS	D			1FE	6,044,940	102.0070	6,120,402	6,000,000	6,031,521	0	(5,362)	0	0	3.245	3.137	MN	29,746	194,700	06/06/2014	05/06/2022
05565Q-CB-2	BP CAPITAL MARKETS	D			1FE	8,985,600	97.9060	9,790,590	10,000,000	9,309,330	0	103,491	0	0	2.500	3.829	MN	38,194	250,000	09/23/2013	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS	D			1FE	1,000,000	104.9980	1,049,984	1,000,000	1,000,000	0	0	0	0	3.994	3.994	MS	10,540	39,940	09/23/2013	09/26/2023
05567L-7E-1	BNP PARIBAS/BNP US MTN	D			1FE	4,126,814	100.6680	4,127,376	4,100,000	4,124,413	0	(2,401)	0	0	2.375	1.518	MS	28,942	0	12/01/2016	09/14/2017
06849A-AB-5	BARRICK INTL BK CORP	D			2FE	5,220,336	103.6000	5,180,020	5,000,000	5,193,706	0	(5,155)	0	0	6.350	6.009	AO	67,028	317,500	02/17/2011	10/15/2036
111013-AH-1	BRITISH SKY BROADCASTING	D			2FE	2,495,850	113.2720	2,831,808	2,500,000	2,498,346	0	528	0	0	9.500	9.527	MN	30,347	237,500	11/17/2008	11/15/2018
111022-AA-7	BRITISH TRANSCO FINANCE	D			1FE	4,050,870	106.6310	4,265,224	4,000,000	4,006,371	0	(4,354)	0	0	6.625	6.500	JD	22,083	265,000	05/09/2001	06/01/2018
11778B-AB-8	BSKYB FINANCE UK	D			2FE	8,855,770	114.0540	10,264,896	9,000,000	8,880,088	0	3,119	0	0	6.500	6.624	AO	123,500	585,000	10/14/2005	10/15/2035
12591D-AC-5	CNOOC FIN 2014 ULC	D			1FE	3,031,740	102.3100	3,069,300	3,000,000	3,024,528	0	(2,849)	0	0	4.250	4.118	AO	21,604	127,500	05/22/2014	04/30/2024
12615T-AB-4	CNOOC FINANCE	D			1FE	3,674,930	109.5950	3,835,832	3,500,000	3,632,533	0	(5,056)	0	0	5.500	5.154	MN	21,389	192,500	10/20/2006	05/21/2033
14214X-B8-8	CARILLION PLC PP	D		2	2	11,000,000	100.4770	11,052,427	11,000,000	11,000,000	0	0	0	0	3.850	3.850	MN	41,174	423,500	11/02/2012	11/27/2017
17186H-AA-0	CIMPRESS NV	D		2	4FE	2,231,000	102.0000	2,275,620	2,231,000	2,231,000	0	0	0	0	7.000	7.000	AO	39,043	156,170	03/13/2015	04/01/2022
21987B-AN-8	CODELCO INC	L.S.			1FE	6,631,890	102.8740	7,201,145	7,000,000	6,834,033	0	38,738	0	0	3.750	4.427	MN	41,563	262,500	03/24/2011	11/04/2020
21987B-AQ-1	CODELCO INC	L.S.			1FE	12,346,215	96.8000	12,341,949	12,750,000	12,456,925	0	47,062	0	0	3.000	3.458	JJ	174,250	382,500	10/06/2014	07/17/2022
22546Q-AC-1	CREDIT SUISS NEW YORK	D			1FE	3,591,324	107.8560	3,559,255	3,300,000	3,395,500	0	(33,945)	0	0	5.300	4.120	FA	67,045	174,900	07/26/2010	08/13/2019
22546Q-AM-9	CREDIT SUISS NEW YORK	D			1FE	200,000	100.0770	200,154	200,000	200,000	0	0	0	0	1.427	0.720	FMAN	285	2,296	05/22/2014	05/26/2017
22546Q-AN-7	CREDIT SUISS NEW YORK	D			1FE	4,989,700	100.2190	5,010,960	5,000,000	4,994,839	0	2,039	0	0	2.300	2.344	MN	10,542	115,000	05/22/2014	05/28/2019
22546Q-AP-2	CREDIT SUISS NEW YORK	D			1FE	4,325,466	100.5460	4,373,738	4,350,000	4,330,196	0	2,171	0	0	3.625	3.693	MS	49,058	157,688	09/04/2014	09/09/2024
25243Y-AM-1	DIAGEO PLC	D			1FE	2,472,648	103.3900	2,481,367	2,400,000	2,408,234	0	(9,932)	0	0	5.750	5.301	AO	26,067	138,000	05/04/2009	10/23/2017
25243Y-AR-AR-0																					

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description																				
404280-BG-3	HSBC HOLDINGS PLC-SPONS ADR	D			1FE	19,000,000	101.8630	19,354,027	19,000,000	19,000,000	0	0	0	0	2.368	2.368	JAJO	109,978	0	09/28/2016	01/05/2022
44328M-AC-8	HSBC BANK PLC	D			1FE	6,958,070	104.8790	7,341,544	7,000,000	6,982,540	0	4,319	0	0	4.125	4.199	FA	111,490	288,750	08/05/2010	08/12/2020
448414-AC-6	HUTCHISON WHAMPOA	D			1FE	6,855,390	103.2450	6,194,676	6,000,000	6,064,212	0	(106,119)	0	0	7.450	5.548	FA	186,250	447,000	11/05/2009	08/01/2017
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD	D			1FE	27,114,944	107.0210	26,754,205	24,999,000	26,526,366	0	(275,155)	0	0	4.625	3.296	JJ	539,562	1,156,204	04/23/2015	01/13/2022
44841S-AC-3	HUTCHISON WHAMPOA INTL	D			1FE	6,953,180	135.3240	8,119,446	6,000,000	6,763,214	0	(25,002)	0	0	7.450	6.222	MM	45,942	447,000	04/12/2007	11/24/2033
453140-AB-1	IMPERIAL TOBACCO FINANCE	D	2		2FE	7,935,244	100.4520	7,950,792	7,915,000	7,936,322	0	1,078	0	0	3.500	3.439	FA	107,732	232,750	06/10/2016	02/11/2023
45824T-AC-9	INTELSAT JACKSON HLDG	D	2		5FE	10,949,399	77.5000	7,775,575	10,033,000	10,256,185	0	(115,654)	0	0	7.250	4.857	AO	153,561	727,393	04/30/2013	10/15/2020
45824T-AE-5	INTELSAT JACKSON HLDG	L.S.	2		5FE	3,151,055	84.0000	2,718,240	3,236,000	3,177,549	0	22,568	0	0	7.250	8.136	AO	58,653	234,610	10/14/2015	04/01/2019
45824T-AP-0	INTELSAT JACKSON HLDG	D			5FE	3,538,016	67.3800	2,377,840	3,529,000	3,535,938	0	(872)	0	0	5.500	5.463	FA	80,873	194,095	06/05/2014	08/01/2023
45867X-AG-9	INTERGEN NV	D	2		4FE	9,658,072	89.0000	8,750,480	9,832,000	9,706,346	0	14,676	0	0	7.000	7.250	JD	1,912	688,240	06/07/2013	06/30/2023
48121C-YK-6	JP MORGAN CHASE BANK NA	C			1FE	16,929,628	103.1930	15,563,583	15,082,000	15,301,135	0	(284,227)	0	0	6.000	4.003	AO	226,230	904,920	10/13/2010	10/01/2017
500472-AB-1	PHILIPS ELECTRONICS NV	D			2FE	22,029,526	104.7890	20,290,372	19,363,000	19,883,825	0	(421,042)	0	0	5.750	3.427	MS	340,197	1,113,373	11/18/2011	03/11/2018
500472-AF-2	PHILIPS ELECTRONICS NV	D			2FE	7,914,053	104.0810	8,003,814	7,690,000	7,842,482	0	(26,463)	0	0	3.750	3.331	MS	84,910	288,375	03/20/2014	03/15/2022
500631-AH-9	KOREA ELECTRIC & POWER	D			1FE	4,274,780	129.6370	5,185,488	4,000,000	4,177,218	0	(12,216)	0	0	7.000	6.396	FA	116,667	280,000	05/05/2006	02/01/2027
53944X-AT-2	LLOYDS BANK PLC	D			1FE	993,411	100.2530	973,460	971,000	973,239	0	(20,172)	0	0	4.500	1.785	FA	18,085	21,848	03/17/2016	02/02/2017
549876-AB-6	LUKOIL INTL FIN	D			2FE	8,780,000	101.6250	9,146,250	9,000,000	8,986,271	0	28,668	0	0	6.356	6.705	JD	38,136	572,040	08/02/2007	06/07/2017
552081-AD-3	LYONDELLBASELL IND NV	D			2FE	8,071,150	113.3080	8,044,875	7,100,000	7,718,821	0	(112,934)	0	0	6.000	4.012	MM	54,433	426,000	09/24/2013	11/15/2021
58284M-AB-0	MEXCAT	D	2		2FE	9,825,000	90.0000	9,000,000	10,000,000	9,824,970	0	(30)	0	0	5.500	5.620	AO	140,556	0	10/27/2016	10/31/2046
60688Q-AC-9	MIZUHO BANK LTD	D			1FE	200,258	99.9060	199,812	200,000	200,164	0	(94)	0	0	1.550	1.445	AO	637	1,550	07/13/2016	10/17/2017
60920L-AC-8	MONDELEZ INTL HLDINGS NE	D			2FE	2,490,775	95.7110	2,392,773	2,500,000	2,491,053	0	278	0	0	2.000	2.078	AO	8,750	0	10/19/2016	10/28/2021
61238Q-AA-6	BASELL FINANCE CO BV	D			2FE	2,564,810	130.3910	2,607,828	2,000,000	2,466,630	0	(34,063)	0	0	8.100	5.133	MS	47,700	162,000	12/18/2013	03/15/2027
62947Q-AV-0	NXP BV	D			3FE	7,000,000	105.0000	7,350,000	7,000,000	7,000,000	0	0	0	0	4.625	4.625	JD	26,979	169,069	05/18/2016	06/01/2023
636203-AA-9	NATIONAL GAS CO	D			2FE	4,836,550	101.0000	5,050,000	5,000,000	4,864,148	0	3,507	0	0	6.050	6.294	JJ	137,806	302,500	09/21/2006	01/15/2036
65504L-AC-1	NOBLE HOLDING INTL LTD	L.S.	D		3FE	2,214,746	101.5000	2,196,460	2,164,000	2,185,495	0	(5,421)	0	0	4.900	4.595	FA	44,182	106,036	12/14/2010	08/01/2020
656531-AJ-9	STATOIL ASA	D			1FE	2,278,760	133.1470	2,662,930	2,000,000	2,193,859	0	(10,725)	0	0	7.150	6.007	JJ	65,939	143,000	09/15/2006	01/15/2029
66989G-AA-8	NOVARTIS SEC INVEST LTD	D			1FE	15,123,100	107.0410	16,056,075	15,000,000	15,033,151	0	(15,033)	0	0	5.125	5.010	FA	301,094	768,750	02/18/2010	02/10/2019
69367C-AB-1	PTT PUBLIC CO LTD	L.S.	D		2FE	3,209,650	110.6030	3,871,088	3,500,000	3,261,191	0	6,431	0	0	5.875	6.512	FA	84,535	205,625	04/07/2006	08/03/2035
71429M-AB-1	PRGO	D	2		2FE	997,510	99.9650	999,650	1,000,000	997,622	0	112	0	0	4.375	4.406	MS	12,882	22,483	03/07/2016	03/15/2026
71645W-AP-6	PETROBRAS INTL FINANCE	D			4FE	11,870,500	101.2500	12,150,000	12,000,000	11,951,962	0	13,833	0	0	5.750	5.894	JJ	308,583	690,000	01/29/2010	01/20/2020
71645W-AR-2	PETROBRAS INTL FINANCE	D			4FE	2,861,325	97.8000	2,640,600	2,700,000	2,781,443	0	(17,840)	0	0	5.375	4.554	JJ	62,081	145,125	02/13/2012	01/27/2021
71647N-AF-6	PETROBRAS GLOBAL FINANCE	D			4FE	7,906,240	87.3700	6,989,600	8,000,000	7,935,060	0	8,547	0	0	4.375	4.522	MM	39,861	350,000	05/13/2013	05/20/2023
71654Q-BB-7	PETROLEOS MEXICANOS	D			2FE	7,287,000	100.3000	7,021,000	7,000,000	7,194,572	0	(33,789)	0	0	4.875	4.258	JJ	148,823	341,250	02/24/2014	01/24/2022
71654Q-BE-1	PETROLEOS MEXICANOS	D			2FE	654,975	83.2200	531,776	639,000	654,398	0	(243)	0	0	5.500	5.332	JD	391	40,606	05/19/2014	06/27/2044
71654Q-BG-6	PETROLEOS MEXICANOS	D			2FE	9,660,000	91.8000	9,180,000	10,000,000	9,750,279	0	35,622	0	0	3.500	3.966	JJ	146,806	350,000	05/19/2014	01/30/2023
71656L-BM-2	PETROLEOS MEXICO	D			2FE	1,287,725	94.4800	1,204,620	1,275,000	1,287,563	0	(162)	0	0	6.750	6.673	MS	23,906	0	10/03/2016	09/21/2047
71656L-BP-5	PETROLEOS MEXICO	D			2FE	3,977,840	102.3980	4,095,920	4,000,000	3,977,896	0	56	0	0	5.375	5.500	MS	10,750	0	12/06/2016	03/13/2022
75405T-AA-7	RASGAS II	D	4		1FE	1,274,756	105.0000	1,345,680	1,281,600	1,279,215	0	494	0	0	5.298	5.388	MS	17,163	67,899	02/07/2007	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III	D			1FE	5,000,000	111.5000	5,575,000	5,000,000	5,000,000	0	0	0	0	5.838	5.838	MS	73,786	291,900	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY	D			1FE	987,450	101.8650	1,018,646	1,000,												

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82937W-AC-9	SINOPEC GRP OVERSEA 2014	D			1FE	6,001,620	100.9660	6,057,978	6,000,000	6,000,645	0	(330)	0	0	2.750	2.744	AO	37,125	165,000	04/15/2014	04/10/2019
83404D-AA-7	SOFTBANK CORP	D	LS		3FE	1,399,000	102.5000	1,433,975	1,399,000	1,399,000	0	0	0	0	4.500	4.500	AO	13,291	76,945	04/18/2013	04/15/2020
853250-AB-4	STANDARD CHARTERED BANK	D			2FE	5,013,140	102.8110	5,140,545	5,000,000	5,000,649	0	(1,640)	0	0	6.400	6.364	MS	84,444	320,000	09/26/2007	09/26/2017
856899-AB-5	STATE GRID OVERSEAS INV	D			1FE	8,792,540	99.2550	8,932,977	9,000,000	8,843,409	0	21,527	0	0	3.125	3.430	MN	30,469	281,250	08/27/2014	05/22/2023
857004-AB-1	STATE GRID OVERSEAS INV	D			1FE	12,880,010	101.2780	13,166,153	13,000,000	12,941,140	0	23,733	0	0	2.750	2.950	MN	53,625	357,500	04/28/2014	05/07/2019
87427T-AA-9	TALKTALK TELECOM PP	D			3	5,000,000	96.7120	4,835,579	5,000,000	5,000,000	0	0	0	0	4.290	4.290	JJ	97,717	214,500	07/01/2014	07/17/2021
87927V-AF-5	TELECOM ITALIA CAPITAL	D			3FE	2,962,155	96.0000	2,880,000	3,000,000	2,970,389	0	938	0	0	6.375	6.471	MN	24,438	191,250	09/30/2004	11/15/2033
87969N-AD-7	TELSTRA CORP LTD	D	2		1FE	9,840,480	98.5130	9,851,300	10,000,000	9,858,151	0	14,484	0	0	3.125	3.321	AO	72,917	312,500	10/08/2015	04/07/2025
88165F-AF-9	TEVA PHARMACEUT FIN BV	D			2FE	8,967,150	101.1890	9,107,001	9,000,000	8,982,235	0	3,224	0	0	3.650	3.694	MN	46,538	328,500	11/07/2011	11/10/2021
88165F-AG-7	TEVA PHARMACEUT FIN BV	D			2FE	40,212,344	96.2490	40,241,540	41,810,000	40,633,929	0	174,517	0	0	2.950	3.476	JD	71,948	1,233,395	08/13/2014	12/18/2022
88167A-AC-5	TEVA PHARMACEUTICALS NE	D	LS		2FE	6,988,450	95.5810	6,690,684	7,000,000	6,989,383	0	933	0	0	2.200	2.235	JJ	68,444	0	07/18/2016	07/21/2021
88167A-AF-8	TEVA PHARMACEUTICALS NE	D	LS		2FE	4,958,350	85.5160	4,275,800	5,000,000	4,958,544	0	194	0	0	4.100	4.148	AO	91,111	0	07/18/2016	10/01/2046
89152U-AD-4	TOTAL CAPITAL SA	D			1FE	14,137,200	107.5250	13,440,663	12,500,000	13,232,802	0	(198,392)	0	0	4.450	2.674	JD	10,816	556,250	03/16/2012	06/24/2020
89378T-AC-7	TRANSNET SOC LTD	D			2FE	2,592,000	95.3590	2,574,704	2,700,000	2,620,606	0	12,232	0	0	4.000	4.604	JJ	46,500	108,000	07/28/2014	07/26/2022
89400P-AE-3	TRANSURBAN FINANCE CO	D	2		2FE	9,912,300	101.6520	10,165,200	10,000,000	9,919,678	0	6,716	0	0	4.125	4.232	FA	170,729	309,375	10/27/2015	02/02/2026
899415-AA-1	TULLOW OIL PLC	D	2		5FE	13,390,000	95.2500	12,382,500	13,000,000	13,163,559	0	(83,428)	0	0	6.000	5.266	MN	130,000	780,000	02/24/2014	11/01/2020
902133-AT-4	TYCO ELECTRONICS GROUP S	D	2		1FE	4,987,850	101.9420	5,097,105	5,000,000	4,988,712	0	862	0	0	3.700	3.729	FA	69,889	101,236	01/25/2016	02/15/2026
90351D-AF-4	UBS GROUP FUNDING	D			1FE	3,991,160	102.1290	4,085,168	4,000,000	3,991,534	0	374	0	0	4.125	4.152	AO	34,833	87,083	03/29/2016	04/15/2026
91311Q-AE-5	UNITED UTILITIES PLC	D			2FE	962,370	104.7850	1,047,849	1,000,000	991,293	0	3,800	0	0	5.375	5.822	FA	22,396	53,750	05/16/2007	02/01/2019
92857W-BD-1	VODAFONE GROUP PLC	D			2FE	2,970,585	88.3180	3,091,144	3,500,000	2,996,402	0	8,622	0	0	4.375	5.409	FA	56,146	153,125	11/15/2013	02/19/2043
92979B-AC-6	WACKER CHEMICAL PP	D			2	5,000,000	100.9460	5,047,314	5,000,000	5,000,000	0	0	0	0	4.180	4.180	AO	39,478	209,000	03/21/2013	04/23/2023
980888-AD-3	WOOLWORTHS LTD	D			2FE	11,929,335	102.8070	11,822,851	11,500,000	11,701,721	0	(50,127)	0	0	4.000	3.492	MS	126,500	460,000	02/27/2012	09/22/2020
980888-AF-8	WOOLWORTHS LTD	D			2FE	5,414,000	104.8490	5,242,445	5,000,000	5,212,245	0	(45,287)	0	0	4.550	3.473	AO	49,924	227,500	03/30/2012	04/12/2021
98420E-AA-3	XLIT LTD	D			2FE	203,346	100.6380	201,275	200,000	202,797	0	(549)	0	0	2.300	1.571	JD	204	2,300	08/05/2016	12/15/2018
98688B-AA-7	TIWAG - TIROLI PP	D			1	6,500,000	101.0400	6,567,612	6,500,000	6,500,000	0	0	0	0	2.791	2.026	JD	7,055	155,114	12/10/2012	12/18/2017
B0909B-AB-4	BEFIMMO PP	D			2	4,000,000	104.4370	4,177,500	4,000,000	4,000,000	0	0	0	0	4.830	4.830	MN	16,637	193,200	05/17/2012	05/30/2019
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV	D			3FE	4,077,448	106.5710	4,231,919	3,971,000	4,053,709	0	(10,697)	0	0	5.500	5.114	JD	9,707	218,704	03/09/2015	06/15/2023
D2736F-AM-1	FRITZ DRAXLMAIER PP	D			2	3,500,000	100.3070	3,510,736	3,500,000	3,500,000	0	0	0	0	4.440	4.440	AO	38,418	155,400	03/31/2014	04/06/2021
D3141F-AC-0	HAUS CRAMER HLDG PP	D			3Z	2,000,000	95.3020	1,906,047	2,000,000	2,000,000	0	0	0	0	4.380	4.380	MN	12,897	87,600	03/21/2013	05/08/2023
D6574*-AB-5	CLAAS KGAA MBH PP	D			3	2,000,000	95.0520	1,901,043	2,000,000	2,000,000	0	0	0	0	3.980	3.980	FA	30,071	79,600	08/02/2012	08/15/2022
F0868*-AA-3	BARILLA FRANCE PP	D			2	5,000,000	102.0040	5,100,201	5,000,000	5,000,000	0	0	0	0	4.140	4.140	JJ	95,450	207,000	07/01/2011	07/15/2018
F0868*-AB-1	BARILLA FRANCE PP	D			2	5,000,000	105.0800	5,253,988	5,000,000	5,000,000	0	0	0	0	4.760	4.760	JJ	109,744	238,000	07/01/2011	07/15/2021
F3166*-AB-0	ESSILOR INTL PP	D			1	5,000,000	101.1630	5,058,139	5,000,000	5,000,000	0	0	0	0	3.100	3.100	MS	45,639	155,000	03/06/2012	03/15/2019
F6519*-AF-8	NEOPOST SA PP	D			2	8,000,000	98.6920	7,895,383	8,000,000	8,000,000	0	0	0	0	3.890	3.890	JD	9,509	311,200	04/25/2012	06/20/2019
G0369B-AV-8	ANGLIAN WATER PP	D			2FE	8,000,000	105.3140	8,425,124	8,000,000	8,000,000	0	0	0	0	4.990	4.990	MN	38,811	399,200	11/12/2013	11/26/2023
G1257*-AE-1	BOREALIS FUNDING PP	D			2	2,000,000	100.4900	2,009,803	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	89,200	07/05/2012	07/10/2022
G1846B-AR-8	CAPITA HOLDINGS LTD PP	D			2	13,000,000	98.4000	12,792,009	13,000,000	13,000,000	0	0	0	0	3.330	3.330	JJ	191,198	432,900	01/13/2015	01/22/2022
G1910*-AN-6	COBHAM PLC PP	D			3	5,000,000	98.8180	4,940,875	5,000,000	5,000,000	0	0	0	0	3.410	3.410	AO	29,838	170,500	10/22/2014	10/28/2019
G1910*-AP-1	COBHAM PLC PP	D			3	7,500,000	97.0840	7,281,276	7,500,000	7,500,000	0	0	0	0	3.900	3.900	AO	51,188	292,500	10/22/2014	10/28/2021
G1969*-AC-0	BALFOUR BEATTY PP	D			4	7,000,000	95.0660	6,654,651	7,000,000	7,000,000	0	0	0	0	4.530	4.530	MS	102,177	317,100	02/01/	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date			
N4445#-AR-7	IMTECH CAPITAL PP	D			6*	34,140		13,0000	426,750	34,140	.0	.0	.0	.0	.7,250	.7,250	JD	.0	.0	06/18/2014	07/15/2017			
N4445#-AV-8	IMTECH CAPITAL PP	D			6*	5,191		13,0000	64,891	5,191	.0	.0	.0	.0	.7,250	.7,250	JD	.0	.0	06/18/2014	07/15/2017			
N7338#-AC-5	RED ELECTRICA PP	C			1	2,293,980		110,2500	2,205,001	2,000,000	.0	(24,128)	.0	.0	5,310	3,612	AO	21,240	106,200	04/17/2015	10/19/2025			
N7660#-AM-9	SHV NEDERLAND BV PP	D			2	4,000,000		104,6660	4,186,651	4,000,000	.0	.0	.0	.0	4,420	4,420	MS	45,673	176,800	03/23/2012	03/28/2022			
N9146#-AB-3	VAN OORD FIN BV PP	C			2	4,000,000		107,0350	4,281,381	4,000,000	.0	.0	.0	.0	5,410	5,410	AO	42,679	216,400	04/08/2011	04/20/2021			
Q1842#-AC-2	BROOKFIELD RAIL PP	C			2	2,000,000		93,3690	1,867,390	2,000,000	.0	.0	.0	.0	4,230	4,230	MS	22,090	84,600	03/22/2013	03/27/2023			
Q1842#-AF-5	BROOKFIELD RAIL PP	D			2	1,000,000		95,8780	958,783	1,000,000	.0	.0	.0	.0	4,150	4,150	JJ	19,021	41,500	05/16/2014	07/16/2021			
Q3079#-AA-6	DBCT FINANCE PTY PP	C			2	2,500,000		100,6530	2,516,333	2,500,000	.0	.0	.0	.0	5,230	5,230	AO	22,881	130,750	03/03/2011	04/28/2020			
Q3300*-AC-7	DULUXGROUP PP	D			2	6,000,000		100,9000	6,054,009	6,000,000	.0	.0	.0	.0	4,230	4,230	MS	72,615	253,800	08/18/2014	09/18/2026			
Q3917#-AA-2	FLINDERS PORT PRIVATE PLACEMENT	D			2FE	1,000,000		100,6910	1,006,910	1,000,000	.0	.0	.0	.0	4,170	4,170	MS	11,931	41,650	09/01/2014	09/18/2024			
Q3946*-AE-3	FOXTEL PTY LTD PP	C			2FE	3,000,000		103,6120	3,108,373	3,000,000	.0	.0	.0	.0	4,270	4,270	JJ	55,510	128,100	07/17/2012	07/25/2022			
Q7450#-AA-8	PERTH AIRPORT PP	D			2	1,000,000		102,4300	1,024,296	1,000,000	.0	.0	.0	.0	4,470	4,470	JJ	19,246	44,700	07/12/2012	07/26/2022			
Q9194#-AK-1	TRANSURBAN PP PP	C			2	4,240,220		109,5270	4,405,143	4,021,974	.0	(19,869)	.0	.0	5,950	5,288	MN	31,243	214,170	11/14/2011	11/14/2021			
T6645*-AA-5	MARR SpA PP	C			2	3,000,000		104,2270	3,126,811	3,000,000	.0	.0	.0	.0	5,370	5,370	JJ	76,075	161,100	05/24/2013	07/11/2020			
T6645*-AB-3	MARR SpA PP	C			2	3,000,000		106,9000	3,207,001	3,000,000	.0	.0	.0	.0	6,000	6,000	JJ	85,000	180,000	05/24/2013	07/11/2023			
W0805#-AK-4	ASSA ABLOY PP	D			1	7,993,230		105,7110	7,399,765	7,000,000	.0	(159,861)	.0	.0	5,370	2,900	MN	46,988	375,900	07/24/2012	12/21/2018			
W7468#-AB-7	SANDVIK AB PP	D			2	21,398,100		105,4040	21,080,756	20,835,586	.0	(202,581)	.0	.0	5,130	3,923	AO	242,250	1,026,000	06/30/2014	10/06/2020			
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,959,774,884		XXX	6,091,386,401	5,867,755,244		5,901,449,793	0	(13,211,887)	4,964,933		0	XXX	XXX	XXX	67,227,203	245,364,049	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1FML	767,182		102,7430	913,888	889,486	.0	14,998	.0	.0	5,500	10,130	MON	4,077	48,922	09/30/2008	05/25/2033			
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4			4	1FML	247,313		89,0820	275,125	308,846	.0	2,392	.0	.0	7,490	1,349	MON	1,928	23,133	01/22/2003	12/25/2031			
00253C-HH-3	AMES MORTGAGE TRUST 01-4 A4			4	1FML	1,517,707		106,7120	1,620,236	1,518,331	.0	5,841	.0	.0	6,530	6,212	MON	8,262	99,153	11/30/2001	04/25/2031			
00841X-AH-3	ABMT 2015-2 A8			4	1FML	3,079,691		99,5280	3,025,448	3,039,793	.0	(23,135)	.0	.0	3,000	2,163	MON	7,599	91,194	03/13/2015	03/25/2045			
00841Y-AH-1	ABMT 2015-3 A8			4	1FML	5,417,708		99,0490	5,262,560	5,313,106	.0	(36,322)	.0	.0	3,000	1,890	MON	13,283	159,393	04/21/2015	04/25/2045			
00842B-AC-1	ABMT 2015-5 A3			4	1FML	8,689,815		100,7420	8,590,553	8,527,264	.0	992	.0	.0	3,500	3,002	MON	24,871	198,969	04/22/2016	07/25/2045			
00842B-AE-7	ABMT 2015-5 A5			4	1FML	7,285,449		101,6480	7,278,174	7,160,147	.0	(26,984)	.0	.0	3,500	2,764	MON	20,884	250,605	08/11/2015	07/25/2045			
00842T-AE-8	ABMT 2016-1 A5			4	1FML	6,125,508		100,3360	6,066,461	6,046,152	.0	(31,406)	.0	.0	3,500	2,299	MON	17,635	193,981	01/11/2016	12/25/2045			
00842V-AJ-2	ABMT 2016-3 A9			4	1FML	7,778,066		100,8530	7,728,480	7,663,119	.0	(835)	.0	.0	3,500	2,901	MON	22,351	89,403	08/08/2016	08/25/2046			
02148J-AD-9	CIWALT 2006-39CB 1A4			4	1FML	1,657,342		95,4840	1,870,260	1,958,712	.0	(79,745)	.0	.0	6,000	9,735	MON	9,794	110,701	12/14/2006	01/25/2037			
02151F-AF-6	CIWALT 2007-21CB 1A6			4	1FML	1,735,165		89,3530	1,706,340	1,909,670	.0	(51,486)	.0	.0	6,000	9,052	MON	9,548	110,244	07/17/2007	09/25/2037			
02660T-ER-0	AHM 2005-2 5A1			4	1FML	1,849,415		98,9180	1,834,844	1,854,922	.0	(8,614)	.0	.0	5,064	4,219	MON	7,828	82,289	09/06/2005	09/25/2035			
03215P-ER-6	AMRESOO 1998-2 A6			4	1FML	806		98,9040	782	790	.0	(2)	.0	.0	6,405	5,113	MON	4	55	04/04/2006	12/25/2027			
059469-AF-3	BOAA 2006-7 A6			4	1FML	1,605,729		61,0520	1,312,286	2,149,467	.0	(90,450)	.0	.0	5,859	5,249	MON	10,495	79,280	12/14/2006	10/25/2036			
05946X-E7-4	BAFC 2005-5 2A1			4	1FML	366,168		104,0330	382,189	367,373	.0	(30)	.0	.0	5,500	5,555	MON	1,684	20,181	08/30/2005	09/25/2035			
05946X-GP-2	BAFC 2004-3 1A1			4	1FML	1,759,574		102,3800	1,908,193	1,863,832	.0	(9,139)	.0	.0	5,500	6,602	MON	8,543	102,511	12/17/2007	10/25/2034			
05946X-U9-2	BAFC 2005-7 4A3			4	1FML	2,157,650		103,2100	2,274,352	2,203,616	.0	4,004	.0	.0	5,750	6,063	MON	10,559	126,638	03/02/2006	11/25/2035			
05946X-ZZ-9	BAFC 2005-4 2A1			4	1FML	260,721		103,4120	283,341	273,992	.0	(316)	.0	.0	5,500	6,313	MON	1,256	15,026	09/20/2007	08/25/2035			
05948K-XR-5	BOAA 2005-2 1CB2			4	1FML	502,331		90,9820	557,356	612,599	.0	6,048	.0	.0	5,500	7,361	MON	2,808	33,970	11/21/2011	03/25/2035			
05948K-XT-1	BOAA 2005-2 1CB4			4	3FML	932,666		90,9700	919,321	1,010,577	.0	10,685	.0	.0	5,500	5,388	MON	4,632	55,945	03/22/2005	03/25/2035			
05948K-ZB-8	BOAA 2005-4 CB2			4	1FML	799,725		79,9610	830,481	1,038,603	.0	11,353	.0	.0	1,261	10,380	MON	146	10,131	01/29/2015	05/25/2035			
05949C-NH-5	BOAMS 2005-11 1A5			4	3FML	3,466,531		96,6110	3,427,903	3,548,139	.0		.0	.0	5,750	4,988	MON	17,001	204,018	12/12/2005	12/25/2035			
05949C-PJ-9	BOAMS 2005-L 2A3			4	3FML	3,350,034		86,9310	3,080,101	3,543,177	.0	64,877	.0	.0	2,913	3,628	MON	8,600	106,196	12/13/2005	01/25/2036			
05950P-AJ-2	BAFC 2006-H 3A2			4	1FML	4,227,390		79,6870	3,971,841	4,984,327	.0	60,500	.0	.0	2,836	5,130	MON	11,778	146,455	09/08/2006	09/20/2046			
059515-BF-2	BAFC 2007-3 XA2																							

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12646W-AS-3	CSMC 2013-1VR2 B2			4	1FHL	5,371,523	.94,2870	5,253,651	5,571,984	5,384,668	.0		13,144	.0	3.443	4.000	MON	15,988	139,628	03/29/2016	04/25/2043
12647P-AF-5	CSMC 2013-7 A5			4	1FHL	3,109,885	.96,0820	2,994,825	3,116,947	3,108,682	.0		(932)	.0	3.000	3.036	MON	7,792	93,508	01/26/2015	08/25/2043
12649D-AP-8	CSMC 2014-WIN2 B1			4	1FHL	3,112,747	.101,6000	3,060,220	3,012,032	3,103,950	.0		(8,797)	.0	4.003	3.380	MON	10,047	70,350	05/10/2016	10/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7			4	1FHL	5,917,281	.99,0100	5,852,764	5,911,278	5,923,715	.0		5,245	.0	3.000	2.886	MON	14,778	177,338	01/13/2015	12/25/2044
126673-NV-0	CIWL 2004-12 MV3			4	1FHL	40,700	.99,9390	40,796	40,822	40,819	.0		92	.0	1.751	1.772	MON	14	605	10/05/2015	03/25/2035
12667F-3U-7	CIWALT 2005-J1 1A8			4	1FHL	1,621,921	.100,5970	1,720,440	1,710,239	1,664,932	.0		(3,706)	.0	5.500	6.349	MON	7,839	94,063	06/27/2007	02/25/2035
12667F-5E-1	CIWALT 2005-6CB 1A3			4	1FHL	1,235,640	.90,6430	1,269,141	1,400,159	1,224,915	.0		(24,442)	.0	5.250	7.709	MON	6,126	72,993	03/23/2012	04/25/2035
12667F-EG-6	CIWALT 2004-J2 3A3			4	1FHL	1,245,448	.100,5980	1,276,427	1,268,842	1,256,979	.0		445	.0	5.500	5.758	MON	5,816	69,786	12/14/2006	04/25/2034
12667F-JL-0	CIWALT 2004-12CB 1A1			4	1FHL	1,799,415	.101,9320	1,820,527	1,786,020	1,787,246	.0		(2,079)	.0	5.000	4.681	MON	7,442	89,301	08/13/2010	07/25/2019
12667G-7H-0	CIWALT 2005-46CB A14			4	1FHL	3,147,198	.94,6220	3,190,264	3,371,581	3,043,214	.0		(108,560)	.0	5.500	6.834	MON	15,453	182,642	12/20/2006	10/25/2035
12667G-AH-6	CIWALT 2005-13CB A8			4	1FHL	3,884,944	.94,2560	3,813,090	4,045,478	3,803,178	.0		(54,014)	.0	5.500	6.508	MON	18,542	219,748	10/13/2006	05/25/2035
12667G-BD-4	CIWALT 2005-10CB 1A8			4	2FHL	4,113,149	.98,8260	4,194,299	4,244,120	4,249,853	.0		69,767	.0	5.500	6.141	MON	19,452	233,427	10/17/2007	05/25/2035
12667G-PV-9	CIWALT 2005-20CB 1A3			4	1FHL	2,230,015	.90,8090	2,238,705	2,465,290	2,150,372	.0		(75,183)	.0	5.500	7.722	MON	11,299	135,982	04/12/2006	07/25/2035
12667G-XD-0	CIWALT 2005-28CB 2A4			4	3FHL	1,820,191	.90,2370	1,752,500	1,942,112	1,768,062	.0		(16,946)	.0	5.750	6.894	MON	9,306	111,671	11/04/2005	08/25/2035
12668A-AL-9	CIWALT 2005-47CB A11			4	3FHL	2,338,634	.85,2660	2,188,622	2,566,811	2,183,927	.0		(170,855)	.0	5.500	7.090	MON	11,765	134,847	11/15/2006	10/25/2035
12668A-IH-5	CIWALT 2005-49CB A3			4	1FHL	4,155,923	.95,7890	4,303,681	4,492,890	4,238,828	.0		(57,970)	.0	5.500	5.897	MON	20,592	247,109	01/30/2008	11/25/2035
12668A-NH-1	CIWALT 2005-54CB 1N1			4	2FHL	3,733,052	.92,6590	3,693,540	3,986,168	3,614,605	.0		(162,621)	.0	5.500	6.681	MON	18,270	226,145	09/07/2005	10/25/2035
12668B-YF-4	CIWALT 2006-7CB 1A14			4	1FHL	2,600,696	.76,9130	2,463,100	3,202,445	2,299,233	.0		(269,375)	.0	6.000	8.504	MON	16,012	177,891	04/07/2006	05/25/2036
12668W-AU-1	CIWL 2007-4 ASW			4	5FHL	3,144,188	.93,4630	3,203,753	3,427,830	3,203,753	(308,192)		47,808	.0	5.528	4.915	MON	15,791	179,008	03/20/2007	03/25/2037
12668X-AD-7	CIWL 2006-S8 A4			4	1FHL	1,971,792	.97,1010	2,765,985	2,848,559	2,078,204	.0		117,267	.0	5.650	15.039	MON	13,412	160,944	12/07/2006	03/25/2036
126694-HK-7	CIHLL 2005-25 A6			4	2FHL	2,287,103	.90,7870	2,188,836	2,410,968	2,271,236	.0		(35,981)	.0	5.500	5.492	MON	11,050	132,603	03/19/2008	11/25/2035
126694-JX-7	CIHLL 2005-24 A7			4	1FHL	920,383	.88,7260	869,141	979,579	874,670	.0		(35,428)	.0	5.500	7.498	MON	4,490	52,315	10/28/2005	11/25/2035
126694-KZ-0	CIHLL 2005-24 A33			4	1FHL	560,667	.88,7260	528,829	596,025	534,446	.0		(19,927)	.0	5.500	7.331	MON	2,732	31,831	12/07/2005	11/25/2035
12669F-RG-0	CIHLL 2004-4 A5			4	1FHL	1,779,235	.101,7890	1,819,301	1,787,334	1,780,246	.0		257	.0	5.250	5.326	MON	7,820	93,835	10/06/2004	05/25/2034
12669F-UC-5	CIHLL 2004-9 A7			4	1FHL	1,818,383	.102,2600	1,980,646	1,936,865	1,873,922	.0		(7,187)	.0	5.250	6.103	MON	8,474	101,685	06/07/2004	06/25/2034
12669G-W5-6	CIHLL 2005-J2 3A14			4	1FHL	2,974,879	.87,4980	2,811,543	3,213,276	2,879,840	.0		(95,042)	.0	5.500	6.283	MON	14,728	173,716	10/19/2006	08/25/2035
12669R-AE-7	CIWL 2007-S1 A5			4	1FHL	2,149,495	.94,7760	3,293,743	3,475,296	936,348	.0		(139,407)	.0	6.018	37.835	MON	17,429	209,144	09/12/2007	11/25/2036
144531-QK-4	CARR 2005-OPT2 M2			4	1FHL	19,877	.99,9590	19,919	19,927	19,928	.0		39	.0	1.209	1.365	MON	5	231	11/30/2015	05/25/2035
15132E-LC-0	CMC 2005-1 A5			4	1FHL	1,864,045	.101,0700	1,885,150	1,865,198	1,851,646	.0		7,650	.0	5.306	5.628	MON	8,247	98,883	11/19/2009	02/18/2035
152314-MV-9	CXHE 2005-B AF5			4	1FHL	1,037,475	.99,9980	1,210,741	1,210,766	1,203,596	.0		7,886	.0	5.310	7.957	MON	5,358	70,346	10/28/2008	03/25/2035
173100-AR-9	CMIS 2006-6 B1			4	1FHL	607,667	.29,0950	389,883	1,340,020	389,883	(328,178)		110,117	.0	6.000	8.619	MON	6,700	37,113	11/13/2007	11/25/2036
17310F-AT-2	CMIS 2006-5 3A1			4	5AML	1,596,651	.100,9460	1,585,982	1,571,121	1,614,062	.0		17,410	.0	5.500	4.033	MON	7,201	5,819	11/23/2016	09/25/2036
17312H-AD-1	CRMSI 2007-2 A4			4	1FHL	2,623,538	.102,8010	2,697,118	2,623,643	2,572,503	.0		733	.0	5.662	6.238	MON	12,380	142,527	06/20/2007	06/25/2037
17312H-AE-9	CRMSI 2007-2 A5			4	1FHL	8,999,730	.96,3310	8,669,754	9,000,000	8,611,198	.0		(21,960)	.0	5.662	6.059	MON	42,466	488,917	06/20/2007	06/25/2037
17321L-AA-7	CMILT 2013-J1 A1			4	1FHL	8,219,576	.100,2340	8,382,215	8,362,630	8,246,860	.0		11,005	.0	3.500	3.846	MON	24,391	287,628	02/17/2016	10/25/2043
17322N-AA-2	CMILT 2014-J1 A1			4	1FHL	8,715,860	.100,3600	8,652,573	8,621,562	8,703,064	.0		(13,741)	.0	3.500	3.164	MON	25,146	301,755	10/08/2014	06/25/2044
17323M-AA-3	CMILT 2015-A A1			4	1FHL	7,678,007	.101,4190	7,683,545	7,576,078	7,677,122	.0		993	.0	3.500	3.126	MON	22,097	265,163	03/31/2015	06/25/2058
225410-FV-9	CSFB 2003-17 1A4			4	1FHL	409,224	.100,4340	427,101	425,255	414,543	.0		(287)	.0	5.500	6.324	MON	1,949	23,067	06/26/2007	06/25/2033
225410-MA-7	CSFB 2003-19 1A4																				

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36185N-SW-6	GMAC 2004-J6 3N1			4	1FML	5,575,785	103.4130	5,718,701	5,529,990	5,535,820	0	5,360	0	0	5.500	5.403	MON	25,346	304,149	12/10/2004	02/25/2035
36186K-AD-7	GMAC 2007-HE1 A4			4	3FML	14,993,472	99.9670	15,994,784	16,000,000	15,608,793	0	2,549	0	0	5.952	5.855	MON	79,360	952,320	03/26/2007	08/25/2037
36186L-AG-8	GMAC 2007-HE2 A6			4	3FML	3,771,168	99.1220	3,904,779	3,934,779	3,939,713	0	153,087	0	0	6.249	6.654	MON	20,490	245,894	06/27/2007	07/25/2037
3622MP-AP-3	GSR 2007-1F 2A5			4	1FML	56,127	13.1690	42,954	326,176	40,366	0	(34,913)	12,914	0	5.500	5.500	MON	1,495	17,776	02/13/2008	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7			4	2FML	1,709,427	97.1720	1,743,626	1,794,380	1,711,559	0	18,339	0	0	5.750	5.035	MON	8,598	103,177	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4			4	1FML	1,450,383	91.6490	1,626,001	1,774,169	1,620,042	0	(19,884)	0	0	5.000	4.975	MON	7,392	88,708	07/08/2008	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	3FML	1,039,158	96.8850	1,006,314	1,038,671	1,025,116	0	(3,638)	0	0	5.750	5.841	MON	4,977	59,224	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1FML	255,632	103.4460	277,812	268,556	261,755	0	1,257	0	0	5.500	6.347	MON	1,231	14,771	09/20/2007	09/25/2035
437089-AE-5	INHEL 2006-1 A5			4	1FML	538,487	94.4730	3,136,403	3,319,893	124,172	0	(2,416)	0	0	6.522	6.522	MON	18,044	61,960	07/01/2008	05/25/2036
45660L-2V-0	RAST 2005-A16 A3			4	1FML	489,555	76.3680	454,904	595,675	478,511	0	(25,737)	2,457	0	6.000	5.999	MON	2,978	39,355	12/23/2005	02/25/2036
45660L-3H-0	RAST 2005-A15 1A2			4	1FML	3,331,431	94.5030	3,318,915	3,511,975	3,311,819	0	20,534	0	0	5.750	6.619	MON	16,828	204,470	12/26/2006	02/25/2036
45660L-3T-4	RAST 2005-A15 2A3			4	3FML	3,900,654	77.1570	3,753,290	4,864,484	3,793,923	0	(106,347)	0	0	6.000	6.287	MON	24,322	316,622	10/13/2006	02/25/2036
45660L-S8-3	RAST 2005-A14 A1			4	1FML	2,820,426	87.6130	2,739,336	3,126,618	2,640,956	0	(47,936)	0	0	5.500	4.550	MON	14,330	172,028	08/01/2016	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1FML	645,367	101.5920	655,681	645,404	645,976	0	771	0	0	5.560	5.567	MON	2,990	35,884	01/12/2006	01/25/2036
46412Q-AE-7	IRWHE 2006-2 2A4			4	1FML	2,186,076	99.9550	2,237,335	2,238,351	2,071,751	0	(32,164)	0	0	6.170	7.484	MON	11,509	138,106	07/12/2006	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1FML	5,985,165	99.0990	8,354,071	8,430,000	5,193,053	0	(21,519)	0	0	6.150	9.766	MON	43,204	518,445	05/11/2007	08/25/2037
46628S-AH-6	JPMAC 2006-WF1 A5			4	1FML	2,710,906	54.6080	2,653,448	4,859,127	2,610,254	0	(170,947)	37,524	0	6.410	6.458	MON	25,956	175,254	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1FML	3,138,954	54.6410	2,981,929	5,457,360	3,019,702	0	(200,333)	37,756	0	6.000	5.864	MON	27,287	196,830	08/11/2006	07/25/2036
46630L-AE-4	JPMAC 2007-CH1 AF4			4	1FML	3,999,976	100.1280	4,005,124	4,000,000	3,935,509	0	(1,985)	0	0	5.722	5.572	MON	19,075	204,094	02/27/2007	11/25/2036
46641A-AA-3	JPTAX 2013-2 A			4	1FE	11,215,600	102.3700	11,311,733	11,049,852	11,194,649	0	2,235	0	0	4.000	3.623	MON	36,833	441,994	11/14/2013	08/26/2036
52520Q-AG-9	RAST 2006-7 1A7			4	3FML	4,681,280	83.8020	4,605,091	5,495,190	4,809,344	0	83,555	0	0	6.000	7.856	MON	27,476	309,617	10/20/2006	11/25/2036
525221-DF-1	LXS 2005-6 A2			4	1FML	1,309,315	100.4180	1,314,788	1,309,315	1,309,315	0	.0	0	0	5.440	5.313	MON	5,936	64,663	10/24/2005	09/25/2035
525221-DL-8	LXS 2005-6 A4			4	1FML	1,535,908	99.5150	1,530,717	1,538,175	1,515,549	0	5,777	0	0	5.510	5.383	MON	7,063	89,017	03/09/2007	10/25/2035
525221-EC-7	LXS 2005-8 2A2			4	2FML	2,537,821	93.1980	2,621,746	2,813,105	2,773,209	0	85,887	0	0	5.250	6.310	MON	12,307	146,500	11/04/2005	12/25/2035
52522H-AN-2	LXS 2006-8 3A5			4	1FML	3,099,390	95.1650	3,131,527	3,290,643	3,099,372	0	.0	0	0	6.050	5.728	MON	16,590	172,858	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3FML	5,519,334	60.3920	4,242,350	7,024,735	6,232,150	0	253,996	0	0	5.950	5.694	MON	34,831	381,456	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			4	1FML	4,976,909	64.7930	4,959,320	7,654,051	4,975,772	0	380,786	1,287,544	0	5.363	4.951	MON	34,205	414,536	05/24/2007	05/25/2037
52524P-AL-6	LXS 2007-6 3A5			4	1FML	2,484,990	140.7820	4,407,423	3,130,683	2,711,290	0	51,701	0	0	5.720	7.922	MON	14,923	169,563	05/07/2007	05/25/2037
55265K-Q2-8	MASTR 2003-9 2A7			4	1FML	335,499	100.0720	398,504	398,218	335,916	0	(2,902)	0	0	5.500	12.525	MON	1,825	21,863	03/04/2009	10/25/2033
55265K-SQ-3	MASTR 2003-2 3A13			4	1FML	435,893	104.0370	435,785	418,876	447,015	0	8,511	0	0	5.750	4.162	MON	2,007	24,085	11/03/2010	04/25/2033
57643L-LF-1	MABS 2005-AB1 A6			4	1FML	1,485,822	93.9610	1,396,203	1,485,941	1,445,212	0	(25,972)	0	0	5.471	4.107	MON	6,775	60,871	10/07/2005	11/25/2035
598909-AA-8	MCMLT 2015-1 A1			4	1FML	99,275	100.1590	99,672	99,514	99,369	0	95	0	0	2.230	2.479	MON	37	2,350	11/20/2015	06/25/2056
59890T-AB-2	MCMLT 2016-1 M1			4	1FML	12,038,994	89.1230	10,694,771	12,000,000	12,036,386	0	(2,608)	0	0	3.150	3.095	MON	31,500	126,000	08/15/2016	04/25/2057
61745M-A3-7	MSC 2004-3 2A7			4	1FML	955,334	100.6830	988,744	982,033	977,323	0	1,370	0	0	5.500	5.905	MON	4,501	54,012	06/16/2004	04/25/2034
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1FML	5,741,852	53.0050	4,493,729	8,477,981	5,006,659	0	(236,115)	0	0	6.092	5.902	MON	43,038	175,510	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			4	1FML	2,255,304	49.5960	2,034,067	4,101,298	2,087,901	0	(135,788)	0	0	6.513	5.939	MON	22,260	109,072	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1FML	3,584,348	56.8270	3,205,816	5,641,351	2,932,687	0	(198,996)	0	0	5.941	6.485	MON	27,930	310,131	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1FML	1,742,722	53.7180	1,449,143	2,697,711	1,609,516	0	(104,172)	0	0	6.207	5.075	MON	13,954	70,457	02/15/2007	01/25/2047
62942K-AA-4	MRPMT 2013-1 A1																				

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
761118-XQ-6	RALI 2006-QS3 1A12			4	2FM	2,359,552	85.6930	2,453,710	2,863,359	2,502,580	0	53,293	0	0	6.000	7.404	MON	14,317	171,802	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			4	3FM	70,222	92.7870	66,639	71,819	69,382	0	(131)	0	0	5.500	5.397	MON	329	4,537	10/28/2005	11/25/2035
76114A-AB-6	RAST 2006-R2 A2			4	2FM	13,139,547	74.6620	12,404,914	16,614,784	13,105,944	0	(23,140)	0	0	6.000	6.063	MON	83,074	994,001	11/01/2016	04/25/2036
81733Y-BN-8	SEMT 2015-2 A19			4	1FM	3,793,600	100.3670	3,727,163	3,713,527	3,792,224	0	(1,377)	0	0	3.500	2.955	MON	10,831	21,662	10/04/2016	05/25/2045
81744T-AA-5	SEMT 2012-1 1A1			4	1FM	1,166,197	100.6190	1,173,447	1,166,227	1,165,696	0	171	0	0	2.865	2.798	MON	2,784	33,412	01/20/2012	01/25/2042
81744Y-AG-1	SEMT 2013-4 B2			4	1FM	4,782,369	98.6370	4,906,732	4,974,550	4,798,123	0	15,753	0	0	3.494	4.182	MON	14,483	130,478	03/21/2016	04/25/2043
81745D-AE-1	SEMT 2013-9 A1			4	1FM	7,515,766	99.5550	7,614,360	7,648,418	7,530,586	0	(436)	0	0	3.500	3.810	MON	22,308	267,695	07/19/2013	07/25/2043
81746L-AD-4	SEMT 2015-3 A4			4	1FM	13,038,831	101.6480	13,075,003	12,862,970	13,001,284	0	(28,124)	0	0	3.500	2.984	MON	37,517	450,200	06/19/2015	07/25/2045
822804-AA-8	SAFT 2013-1 A1			4	1FM	10,790,329	101.3780	11,184,079	11,032,047	10,816,229	0	27,179	0	0	3.750	4.170	MON	34,475	413,702	06/27/2013	07/25/2043
85172H-AA-3	SLFMT 2013-3A A			4	1FM	4,365,787	99.9100	4,362,413	4,366,364	4,362,853	0	548	0	0	1.870	1.821	MON	7,031	81,651	10/04/2013	09/25/2057
86359A-K3-6	SASC 2003-25XS A5			4	1FM	5,620,213	95.9130	5,393,897	5,623,728	5,671,335	0	(26,781)	0	0	5.765	5.787	MON	27,017	349,476	07/23/2003	08/25/2033
86359A-Q5-5	SASC 2003-28XS A5			4	1FM	2,554,469	99.0180	2,530,167	2,555,267	2,531,449	0	3,792	0	0	5.650	6.114	MON	12,032	173,394	08/20/2003	09/25/2033
86359B-3L-3	SASC 2005-1 7A7			4	1FM	1,672,870	101.4080	1,754,538	1,730,182	1,697,260	0	(6,808)	0	0	5.500	5.982	MON	7,930	95,160	10/19/2006	02/25/2035
86359D-NK-9	SASC 2005-15 2A1			4	3FM	4,262,819	101.8420	4,410,425	4,330,654	4,390,664	0	92,652	0	0	5.750	6.038	MON	20,751	249,013	12/09/2005	08/25/2035
86359D-SR-9	SASC 2005-17 5A1			4	4FM	1,412,278	80.7400	1,292,037	1,600,254	1,364,803	0	(72,190)	904	0	5.500	5.281	MON	7,335	88,014	09/29/2005	10/25/2035
872225-AH-0	TBW 2006-5 A6			4	1FM	4,321,747	96.6310	4,192,553	4,338,720	4,339,344	0	(11,258)	0	0	5.900	4.662	MON	21,332	192,401	10/23/2006	11/25/2036
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1FM	1,637,040	7.0220	1,123,568	16,000,000	655,848	0	11,532	0	0	4.598	36.972	MON	61,300	385,873	11/23/2005	12/25/2036
89171U-AU-3	TPMT 2015-4 A1B			4	1FM	205,461	100.2490	204,948	204,439	205,420	0	(41)	0	0	2.750	2.511	MON	469	469	11/29/2016	04/25/2055
89172H-AK-3	TPMT 2015-3 A1B			4	1FM	3,275,736	100.8250	3,301,673	3,274,657	3,273,700	0	(1,699)	0	0	3.000	2.910	MON	8,187	98,240	07/23/2015	03/25/2054
929227-2G-0	WAMU 2003-S5 1A4			4	1FM	1,193,345	102.1160	1,459,389	1,429,155	1,246,029	0	28,276	0	0	5.500	11.159	MON	6,550	78,512	11/05/2008	06/25/2033
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MSB 2A2			4	1FM	3,220	98.8460	3,172	3,209	3,209	0	6	0	0	1.231	1.260	MON	.1	30	11/17/2004	05/25/2018
939344-AR-8	WMALT 2006-4 3A6			4	1FM	2,494,220	73.8190	2,442,913	3,309,338	2,792,539	0	59,626	0	0	6.102	5.860	MON	16,828	146,257	04/21/2006	05/25/2036
93934F-EQ-1	WMALT 2005-9 2A4			4	3FM	1,574,108	91.7000	1,563,191	1,704,679	1,590,229	0	8,224	0	0	5.500	6.375	MON	93,773	11,253	09/30/2005	11/25/2035
939355-AE-3	WMALT 2007-0A3 5A			4	1FM	277,326	81.6540	264,113	323,455	279,081	0	5,958	0	0	1.917	3.123	MON	517	5,945	10/05/2007	04/25/2047
93935B-AH-3	WMALT 2006-5 3A6			4	1FM	2,470,621	44.5370	2,109,158	4,735,712	2,271,345	0	(172,753)	0	0	6.268	5.921	MON	24,736	125,807	06/15/2006	07/25/2036
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3			4	1FM	6,378,530	51.9950	5,548,766	10,671,792	5,995,247	0	(283,806)	0	0	4.994	6.576	MON	44,412	331,323	10/20/2006	10/25/2036
949772-AU-1	WFMSB 2005-18 2B1			4	1FM	744,519	36.3180	814,380	2,242,378	1,002,369	0	51,086	0	0	5.500	14.824	MON	10,278	143,626	02/01/2016	01/25/2036
94980D-AA-6	WFMSB 2003-M A1			4	1FM	62,625	99.9750	60,934	96	61,778	0	966	0	0	2.992	2.920	MON	.152	1,723	12/16/2010	12/25/2033
949832-AP-4	WFMSB 2005-14 2A1			4	2FM	3,766,998	102.5520	3,768,917	3,675,120	3,764,934	0	(2,064)	0	0	5.500	4.163	MON	16,844	0	12/12/2016	12/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						545,792,327	XXX	542,729,686	631,016,487	538,795,473	(563,594)	(3,834,366)	1,379,099	0	XXX	XXX	XXX	2,559,767	27,606,825	XXX	XXX
00183H-AE-1	AOA 2015-1177 B			4	1FM	8,123,285	99.6630	7,973,048	8,000,000	8,094,153	0	(15,382)	0	0	3.009	2.793	MON	20,060	244,805	01/23/2015	12/13/2029
05491K-AC-4	BAMLL 2016-FR15 B			4	4AML	2,921,250	97.3750	2,921,250	3,000,000	2,926,404	0	5,154	0	0	7.391	8.018	MON	4,252	62,604	08/26/2016	10/26/2047
05525J-AA-1	BAMLL 2016-SS1 A			4	1FM	5,149,840	103.0320	5,151,590	5,000,000	5,137,863	0	(11,977)	0	0	3.665	3.313	MON	15,271	152,708	01/28/2016	12/15/2035
05525R-AA-3	BAMLL 2014-FRR7 A			4	1FE	2,518,501	99.9120	2,518,898	2,521,122	2,518,046	0	(455)	0	0	3.011	2.974	MON	1,248	18,901	09/28/2016	10/26/2044
05525T-AC-5	BAMLL 2014-FRR9 B			4	1FM	643,516	99.3700	641,065	645,129	647,321	0	3,805	0	0	4.691	4.460	MON	580	12,173	07/28/2016	12/26/2046
05544B-AA-5	BHMS 2014-ATLS AFX			4	1FM	16,007,188	100.8860	16,141,808	16,000,000	16,002,899	0	(1,867)	0	0	3.601	3.613	MON	48,007	576,080	08/15/2014	07/05/2033
05604F-AA-3	BIWAY 2013-1515 A1			4	1FM	21,145,425	100.5010	21,608,426	21,500,771	21,265,273	0	30,820	0	0	2.809	3.084	MON	50,335	604,021	09/19/2013	03/10/2033
05606Y-AA-0	BXHTL 2015-JWRZ A			4	1FM	10,573,875	100.2820	10,830,499	10,800,000	10,635,942	0	82,067	0	0	1.966	2.501	MON	9,890	141,227	03/11/2016	05/15/2029
06054M-AF-0	BACM 2016-UB10 XA			4,6	1FE	2,992,885	11.8440	2,737,191	0	2,807,037	0	(185,848)	0	0	2.013	4.062	MON	38,763	241,792	05/23/2016	06/15/2049
07388V-AE-8	BSCMS 2007-T26 A4			4	1FM	1,786,869	100.1050	1,605,490	1,60												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
12593J-BC-9	COMM 2015-CR24			4	1FJM	10,299,894		103,3070	10,330,677	10,000,000	0	10,244,155	0	(39,954)	0	3.445	2.981	MON	28,708	344,500	07/24/2015	08/10/2055
126192-AC-7	COMM 2012-LC4 A3	.CF		4	1FJM	9,089,778		101.7350	9,156,150	9,000,000	0	9,016,165	0	(18,825)	0	3.069	2.894	MON	23,018	276,210	03/01/2012	12/10/2044
126192-AD-5	COMM 2012-LC4 A4	.CF		4	1FJM	5,025,776		103.7540	5,194,953	5,007,000	0	5,017,367	0	(2,793)	0	3.288	3.244	MON	13,719	164,630	11/06/2013	12/10/2044
12622D-AB-0	COMM 2010-C1 A2			4	1FJM	1,799,686		101.8290	1,826,043	1,793,241	0	1,792,976	0	(1,101)	0	3.830	3.758	MON	5,723	68,681	05/12/2011	07/10/2046
12625C-AA-1	COMM 2013-WMP A1	.CF		4	1FJM	17,524,361		99.3750	17,887,536	18,000,000	0	17,719,032	0	65,599	0	2.499	2.931	MON	37,483	449,802	04/04/2014	03/10/2031
12625K-AD-7	COMM 2013-CR8 A4			4	1FJM	2,019,977		102.9210	2,058,410	2,000,000	0	2,012,928	0	(2,067)	0	3.334	3.227	MON	5,557	66,680	06/04/2013	06/10/2046
12625X-AA-5	COMM 2013-300P A1	.CF		4	1FJM	12,835,391		108.0800	12,969,600	12,000,000	0	12,737,304	0	(98,087)	0	4.353	3.321	MON	43,530	478,830	01/05/2016	08/10/2030
12626B-AE-4	COMM 2013-CR 10	.CF		4	1FJM	12,359,460		104.7490	12,569,916	12,000,000	0	12,207,118	0	(42,956)	0	3.795	3.360	MON	37,950	455,400	08/01/2013	08/10/2046
12626G-BH-5	COMM 2013-LC13 AAB	.CF		4	1FJM	18,539,823		105.2650	18,947,736	18,000,000	0	18,312,663	0	(72,275)	0	3.774	3.328	MON	56,610	679,320	09/20/2013	08/10/2046
12630D-AW-4	COMM 2014-CR14 ASB	.CF		4	1FJM	11,329,652		105.5030	11,605,374	11,000,000	0	11,198,999	0	(45,824)	0	3.743	3.279	MON	34,311	411,730	01/09/2014	02/10/2047
14986D-AH-3	CD 2006-CD3 AM			4	1FJM	12,243,694		100.5930	12,110,771	12,039,353	0	12,039,353	0	(1,142)	0	5.648	5.778	MON	56,665	679,983	12/22/2015	10/15/2048
17321J-AE-4	CGMT 2013-GC15 AAB	.CF		4	1FJM	5,380,596		105.9320	5,533,888	5,224,000	0	5,314,456	0	(21,132)	0	3.942	3.492	MON	17,161	205,930	09/18/2013	09/10/2046
19990A-AA-7	COMM 2016-SAVA A			4	1FJM	283,000		100.4710	284,332	283,000	0	283,000	0	0	0	2.456	2.596	MON	.447	.657	10/27/2016	10/15/2034
221347-AN-7	CHT 2016-CSMO E			4	1FJM	4,000,000		100.6560	4,026,228	4,000,000	0	4,000,000	0	0	0	5.386	5.722	MON	13,454	20,754	11/04/2016	11/15/2033
233050-AB-9	DBUBS 2011-LC1A A2	.CF		4	1FJM	3,999,251		102.7830	4,069,896	3,959,709	0	4,028,908	0	58,790	0	4.528	2.863	MON	14,941	282,788	02/08/2011	07/01/2019
233050-AB-9	DBUBS 2011-LC1A A2			4	1FJM	799,850		102.7830	813,979	791,942	0	805,782	0	11,758	0	4.528	2.863	MON	2,988	56,558	02/08/2011	07/01/2019
233050-AC-7	DBUBS 2011-LC1A			4	1FJM	2,019,876		108.4010	2,168,016	2,000,000	0	2,008,243	0	(2,230)	0	5.002	4.911	MON	8,337	100,040	02/08/2011	01/01/2021
23305X-AS-0	DBUBS 2011-LC2A A1FL			4	1FJM	66,182		101.2730	65,129	64,311	0	65,793	0	167	0	2.086	1.000	MON	.74	1,178	10/04/2012	07/12/2044
23305Y-AC-3	DBUBS 2011-LC3A A3	.CF		4	1FJM	7,802,665		101.2080	7,818,932	7,725,576	0	7,729,620	0	(9,050)	0	4.638	4.450	MON	29,859	358,312	08/11/2011	04/10/2021
23306D-AA-2	DBRR 2013-EZ 3			4	1FE	16,377		100.0000	16,346	16,365	0	16,365	0	(8)	0	1.636	1.378	MON	.10	.267	06/16/2015	12/18/2049
26885K-AA-8	EQTY 2014-INNS A			4	1FJM	424,522		100.0000	425,453	425,453	0	425,171	0	649	0	1.514	1.825	MON	.424	1,976	08/12/2016	05/08/2031
36161R-AE-9	GFCM 2003-1 A5			4	1FJM	2,175,306		106.3350	2,079,819	1,955,917	0	2,014,629	0	(14,544)	0	5.743	3.801	MON	9,360	148,130	07/13/2011	05/12/2035
36192B-AZ-0	GSMS 2012-GC6 AAB			4	1FJM	4,059,777		102.5800	4,103,147	3,999,964	0	4,018,473	0	(9,150)	0	3.314	3.084	MON	11,047	132,559	01/24/2012	01/10/2045
36192K-AU-1	GSMS 2012-GCJ7 AAB	.CF		4	1FJM	5,099,994		101.6760	5,083,800	5,000,000	0	5,033,723	0	(15,317)	0	2.935	2.619	MON	12,229	146,750	05/18/2012	05/10/2045
36197X-AM-6	GSMS 2013-GC12 XA			4,6	1FE	3,455,816		6.4560	2,524,883	.0	0	2,579,113	0	(528,878)	0	1.684	3.314	MON	54,884	694,949	05/11/2015	06/10/2046
36198E-AD-7	GSMS 2013-GC13 A4	.CF		4	1FJM	5,049,834		106.0350	5,301,770	5,000,000	0	5,021,089	0	(3,922)	0	3.871	3.805	MON	16,129	193,550	07/17/2013	07/10/2046
36198F-AF-9	GSMS 2013-GC14 AAB			4	1FJM	2,059,929		104.8420	2,096,838	2,000,000	0	2,033,565	0	(8,180)	0	3.817	3.364	MON	6,362	76,340	08/14/2013	08/10/2046
36249K-AA-8	GSMS 2010-C1 A1			4	1FJM	2,588,764		102.6790	2,580,733	2,513,409	0	2,539,138	0	(7,600)	0	3.679	2.989	MON	7,706	92,468	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2			4	1FJM	6,179,760		106.5430	6,392,604	6,000,000	0	6,069,780	0	(20,007)	0	4.592	4.234	MON	22,960	275,520	08/04/2010	08/10/2043
36251G-AE-4	GSMS 2016-RENT XB			4,6	1FE	314,749		.04840	259,881	.0	0	257,428	0	(57,321)	0	0.087	5.394	MON	3,882	65,297	03/10/2016	02/10/2029
36251H-AA-0	GSMS 2016-ICE2 A	.CF		4	1FJM	11,000,000		100.8780	11,096,525	11,000,000	0	11,000,000	0	.0	0	2.666	2.725	MON	13,660	197,599	03/10/2016	02/15/2033
40422A-AJ-2	HILT 2014-ORL B	.CF		4	1FJM	11,385,000		98.5790	11,223,196	11,385,000	0	11,385,000	0	.0	0	1.936	2.357	MON	10,267	192,140	07/14/2014	07/15/2029
448578-AA-2	HYATT 2015-HYT A			4	1FJM	3,282,159		100.3120	3,295,259	3,285,000	0	3,290,755	0	8,022	0	1.986	1.841	MON	3,039	57,109	06/04/2015	11/15/2029
448578-AG-9	HYATT 2015-HYT B			4	1FJM	9,000,000		100.1680	9,015,156	9,000,000	0	9,000,000	0	.0	0	2.436	2.950	MON	10,212	197,639	01/22/2015	11/15/2029
46590M-AT-7	JPMCC 2016-JP2 XA			4,6	1FE	1,973,552		13.3050	1,863,958	.0	0	1,891,293	0	(82,259)	0	1.866	3.589	MON	21,789	114,337	07/11/2016	08/15/2049
46630J-AC-3	JPMCC 2007-LDPX A3	.CF		4	1JMMC	4,860,360		100.0260	4,882,024	4,880,760	0	4,870,300	0	1,262	0	5.420	5.511	MON	22,045	264,768	04/27/2007	01/15/2049
46634N-AD-8	JPMCC 2010-C1 A2	.CF		4	1FJM	10,479,504		104.2890	10,820,901	10,375,870	0	10,394,402	0	11,566	0	4.608	4.474	MON	39,843	807,237	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3			4	1JMMC	7,069,944		106.9050	7,483,371	7,000,000	0	7,019,944	0	(6,263)	0	5.						

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617458-AG-9	MSC 2011-C1 A4			4	1FM	1,019,972	109.0240	1,090,241	1,000,000	1,007,816	0	(2,300)	0	0	5.033	4.798	MON	4,194	50,330	02/10/2011	09/15/2047
61760R-BA-9	MSC 2011-C3 A3	.CF		4	1FM	4,574,252	103.9400	4,707,565	4,529,109	4,540,943	0	(7,284)	0	0	4.054	3.890	MON	15,301	183,610	09/14/2011	08/15/2049
61761A-AY-4	MSBAM 2012-C5 A3	.CF		4	1FM	7,751,889	101.3350	7,701,422	7,600,000	7,664,993	0	(20,519)	0	0	2.825	2.540	MON	17,892	214,700	07/13/2012	08/15/2045
61761A-AY-4	MSBAM 2012-C5 A3			4	1FM	1,019,985	101.3350	1,013,345	1,000,000	1,008,552	0	(2,700)	0	0	2.825	2.540	MON	2,354	28,250	07/13/2012	08/15/2045
61762X-AS-6	MSBAM 2013-C12 ASB	.CF		4	1FM	12,458,319	105.5310	12,663,708	12,000,000	12,269,766	0	(65,367)	0	0	3.824	3.215	MON	38,240	458,880	01/15/2014	10/15/2046
61763K-AY-0	MSBAM 2014-C15	.CF		4	1FM	13,389,709	104.0250	13,523,289	13,000,000	13,249,960	0	(52,945)	0	0	3.654	3.195	MON	39,585	475,020	03/26/2014	04/15/2047
61763K-AY-0	MSBAM 2014-C15			4	1FM	1,029,978	104.0250	1,040,253	1,000,000	1,019,228	0	(4,073)	0	0	3.654	3.195	MON	3,045	36,540	03/26/2014	04/15/2047
61763X-AC-0	MSBAM 2014-C18 ASB	.CF		4	1FM	8,085,201	103.5750	8,130,630	7,850,000	8,014,661	0	(31,928)	0	0	3.621	3.158	MON	23,687	284,249	09/18/2014	10/15/2047
61766C-AF-6	MSC 2016-UBS9 ASB			4	1FM	15,449,669	101.7970	15,269,595	15,000,000	15,402,897	0	(46,771)	0	0	3.340	2.889	MON	41,750	375,750	02/19/2016	03/15/2049
64966T-FE-9	NYHDC 2014-8SPR B			4	1FE	2,441,885	99.4610	2,387,064	2,400,000	2,434,182	0	(3,684)	0	0	3.864	3.683	MON	4,637	92,736	10/24/2014	02/15/2048
67087M-AA-4	OBP 2010-OBP A			4	1FM	3,277,734	106.2800	3,188,412	3,000,000	3,149,205	0	(40,705)	0	0	4.646	3.126	MON	11,616	139,386	09/19/2013	07/15/2045
682439-AA-2	AACMT 2005-C6A A1	.CF		4	1FM	12,181,000	112.1380	11,662,342	10,400,000	11,750,800	0	(263,489)	0	0	5.690	2.775	MON	32,873	591,718	05/05/2015	10/13/2037
75574Q-AA-8	RCMT 2015-2 A			4	1FM	7,283,504	100.8030	7,351,181	7,292,634	7,277,103	0	(6,283)	0	0	3.804	3.822	MON	23,119	277,426	11/24/2015	06/25/2055
78413M-AG-3	SFAVE 2015-SAVE XA		4,6		1FE	2,418,750	.55640	2,225,400	.0	2,368,703	0	(50,047)	0	0	0.453	5.312	MON	15,106	105,263	06/17/2016	01/05/2043
81753W-AA-6	BCRR 2016-FRR3 A		4		6Z	4,925,000	98.5000	4,925,000	5,000,000	4,925,000	0	.0	0	0	5.081	5.081	MON	11,755	.0	12/13/2016	05/26/2026
90117P-AQ-8	AOTA 2015-1211 E		4		1FM	3,544,636	94.4640	3,778,572	4,000,000	3,588,200	0	32,947	0	0	4.280	5.760	MON	14,267	168,446	08/07/2015	08/10/2035
90268T-AD-6	UBSC 2011-C1 AAB		4		1FM	1,943,185	101.7390	1,947,838	1,914,553	1,923,462	0	(3,875)	0	0	3.187	2.959	MON	5,085	60,891	12/09/2011	01/10/2045
90268T-AE-4	UBSC 2011-C1 XA		4,6		1FE	133,645	8.7480	137,484	.0	138,605	0	14,326	0	0	2.266	3.069	MON	2,967	38,057	08/27/2015	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB		4		1FM	2,029,981	102.3700	2,047,402	2,000,000	2,010,413	0	(4,440)	0	0	3.002	2.775	MON	5,003	60,040	04/24/2012	05/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB	.CF		4	1FM	16,247,967	102.3700	16,387,406	16,008,000	16,091,343	0	(35,537)	0	0	3.002	2.775	MON	40,047	480,560	04/24/2012	05/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB	.CF		4	1FM	5,149,981	100.8830	5,044,125	5,000,000	5,073,484	0	(20,378)	0	0	2.687	2.251	MON	11,198	134,370	02/15/2013	03/10/2046
90349D-AC-6	UBSBB 2012-C3 A3	.CF		4	1FM	10,249,800	101.8040	10,180,420	10,000,000	10,106,545	0	(34,916)	0	0	2.728	2.359	MON	22,733	272,800	09/14/2012	08/10/2049
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER CL		4		1FM	4,099,979	100.2910	4,011,628	4,000,000	4,060,578	0	(40,085)	0	0	3.298	3.011	MON	10,992	131,908	11/16/2012	11/15/2030
91830M-AA-4	VNDO 2013-PENN A	.CF		4	1FM	10,299,967	104.8720	10,487,150	10,000,000	10,172,887	0	(43,269)	0	0	3.808	3.329	MON	31,733	380,800	12/05/2013	12/13/2029
91830M-AG-1	VNDO 2013-PENN B		4		1FM	6,141,298	104.5070	6,270,426	6,000,000	6,079,603	0	(20,928)	0	0	3.947	3.636	MON	19,736	240,778	12/05/2013	12/13/2029
92890F-AV-8	WFRBS 2014-C20 ASB		4		1FM	2,059,902	104.5220	2,090,442	2,000,000	2,039,162	0	(8,079)	0	0	3.638	3.182	MON	6,063	72,760	04/29/2014	05/15/2047
92903P-AA-7	VORNADO DP LLC 2010-VNO A1		4		1FM	2,533,919	101.9920	2,584,405	2,533,922	2,532,347	0	(247)	0	0	2.970	2.968	MON	6,271	75,247	08/10/2010	09/13/2028
92936Q-AE-8	WFRBS 2012-C6 A3		4		1FM	7,069,629	101.9440	7,136,087	7,000,000	7,018,580	0	(12,651)	0	0	3.143	2.983	MON	18,334	220,010	03/16/2012	04/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB		4		1FM	10,891,719	101.7230	11,189,497	11,000,000	10,933,359	0	13,997	0	0	2.838	3.001	MON	26,015	312,180	12/06/2013	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB	.C		4	1FM	10,299,530	104.3190	10,431,850	10,000,000	10,176,972	0	(40,646)	0	0	3.558	3.106	MON	29,650	355,800	11/01/2013	12/15/2046
92938G-AE-8	WFRBS 2013-C17 ASB	.CF		4	1FM	1,029,953	104.3190	1,043,185	1,000,000	1,017,697	0	(4,065)	0	0	3.558	3.106	MON	2,965	35,580	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB		4		1FM	5,664,692	104.5140	5,748,265	5,500,000	5,599,238	0	(22,111)	0	0	3.603	3.154	MON	16,514	198,165	11/22/2013	03/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB	.CF		4	1FM	15,818,864	104.4420	16,041,278	15,359,000	15,652,339	0	(62,044)	0	0	3.618	3.163	MON	46,307	555,689	03/10/2014	03/15/2047
92938V-AR-6	WFRBS 2014-C19 ASB		4		1FM	5,149,705	104.4420	5,222,110	5,000,000	5,095,494	0	(20,198)	0	0	3.618	3.163	MON	15,075	180,900	03/10/2014	03/15/2047
92978Q-CB-1	WBCMT 2007-C30 A5		4		1FM	2,604,126	99.8880	2,623,447	2,626,389	2,622,912	0	4,216	0	0	5.342	3.687	MON	11,692	140,302	04/20/2007	12/15/2043
931266-AA-8	WABR 2016-BOCA A		4		1FM	5,000,000	100.3590	5,017,960	5,000,000	5,000,000	0	.0	0	0	2.086	2.224	MON	4,926	38,930	07/12/2016	06/15/2029
94988H-AD-3	WFCM 2012-LC5 ASB	.CF		4	1FM	5,920,088	100.9050	6,032,077	5,978,000	5,945,341	0	8,285	0	0	2.528	2.696	MON	12,594	151,124	11/06/2013	10/15/2045
94988Q-BG-4	WFCM 2013-LC12 XA		4,6		1FE	3,589,994	1.3630	2,301,819	.0	2,333,807	0	(730,962)	0	0	0.442	3.400	MON	62,210	896,692	05/11/2015	07/15/2046
94988W-AA-6	WFCM 2014-TISH A		4		1FM	3,000,000	100.1480	3,004,443	3,000,000	3,000,000	0	.0	0	0	1.766	1.364	MON	2,502	45,444		

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03066D-AE-6	AMCAR 2016-2 B			4	1FE	6,368,997	100.0000	6,370,006	6,370,000	6,369,822	0	825	0	0	2.210	2.239	MON	6,648	91,896	04/05/2016	05/10/2021
03066D-AF-3	AMCAR 2016-2 C			4	1FE	7,224,761	100.5060	7,090,712	7,055,000	7,198,133	0	(26,628)	0	0	2.870	2.117	MON	12,936	101,239	06/16/2016	11/08/2021
038779-AA-2	ARBYS 2015-1A A2			4	2AM	11,328,539	99.1360	11,237,505	11,335,500	11,328,542	0	3	0	0	4.970	5.010	JAJO	97,026	521,584	12/29/2016	10/30/2045
04364T-AB-4	ACER 2016-1A A2			4	1FE	292,735	100.2480	293,466	292,741	292,774	0	39	0	0	1.750	1.738	MON	299	3,173	04/18/2016	11/13/2018
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1			4	1FE	6,005,506	99.9570	6,002,912	6,005,506	6,005,506	0	0	0	0	1.100	1.397	MON	1,101	8,625	10/18/2016	11/10/2017
04390A-AE-7	ACER 2015-2A C			4	1FE	2,999,267	101.7390	3,052,155	3,000,000	2,997,423	0	(2,122)	0	0	3.240	3.306	MON	5,670	97,200	10/22/2015	10/12/2021
05363U-AC-7	AVERY SER 20141A CL A			4	1FE	13,000,000	100.1220	13,015,811	13,000,000	13,000,000	0	0	0	0	2.406	2.283	JAJO	58,204	275,891	03/19/2014	04/25/2026
09628E-AA-0	BV 2015-1A			4	1FE	179,292	101.0550	182,000	180,100	181,271	0	1,938	0	0	3.000	4.005	MON	240	5,403	11/10/2015	12/15/2022
12498S-AA-0	CBASS 2006-SC1 A			4	1FE	33,735	99.3420	34,639	34,869	34,668	0	773	0	0	0.854	6.244	MON	6	276	11/20/2015	05/25/2036
125590-AE-9	CIT MARINE TRUST 99-A CTFS			4	5AM	795,455	100.3410	798,616	795,903	795,864	0	473	0	0	6.200	6.286	MON	2,193	49,035	02/12/1999	11/15/2019
13056L-AC-3	CRART 2014-3 A3			4	1FE	25,013	99.9970	25,095	25,096	25,085	0	69	0	0	1.090	1.633	MON	12	274	12/18/2015	11/15/2018
139738-AF-5	AFIN 2015-2 B			4	1FE	14,999,976	100.4150	15,062,310	15,000,000	14,999,981	0	8	0	0	2.290	2.301	MON	10,496	343,500	05/13/2015	05/20/2020
139738-AG-3	AFIN 2015-2 C			4	1FE	7,499,409	100.4770	7,535,798	7,500,000	7,499,657	0	180	0	0	2.670	2.687	MON	6,119	200,250	05/13/2015	08/20/2020
13975D-AE-5	AFIN 2013-3 B			4	1FE	17,586,605	100.1680	17,622,129	17,592,504	17,592,376	0	819	0	0	2.320	2.337	MON	12,471	408,146	08/14/2013	07/20/2018
13975F-AE-0	AFIN 2013-4 B			4	1FE	17,137,556	100.2310	17,179,576	17,140,000	17,139,726	0	664	0	0	2.060	2.073	MON	10,789	353,084	11/21/2013	10/22/2018
13975G-AE-8	AFIN 2014-1 B			4	1FE	5,499,099	100.5230	5,528,738	5,500,000	5,499,849	0	243	0	0	2.220	2.235	MON	3,731	122,100	01/16/2014	01/22/2019
13975G-AJ-7	AFIN 2014-1 E			4	1FE	512,402	102.4800	512,402	500,000	511,288	0	(1,114)	0	0	4.090	2.529	MON	625	3,408	11/03/2016	09/22/2022
13975K-AF-6	AFIN 2015-1 C			4	1FE	15,996,208	101.3100	16,209,648	16,000,000	15,998,096	0	988	0	0	2.820	2.843	MON	13,787	451,200	01/22/2015	05/20/2020
13975K-AG-4	AFIN 2015-1 D			4	1FE	14,997,020	101.1790	15,176,775	15,000,000	14,977,114	0	10,106	0	0	3.160	3.257	MON	14,483	474,000	01/22/2015	08/20/2020
13976A-AF-7	AFIN 2016-3 B			4	1FE	3,079,858	98.4930	3,033,569	3,080,000	3,079,869	0	11	0	0	1.890	1.899	MON	1,617	14,391	09/12/2016	05/20/2021
13976A-AG-5	AFIN 2016-3 C			4	1FE	2,749,695	98.2990	2,703,225	2,750,000	2,749,717	0	22	0	0	2.350	2.365	MON	1,795	15,977	09/12/2016	09/20/2021
14366X-AA-4	CNART 2015-1A A			4	1FE	17,493	100.0070	17,494	17,493	17,493	0	.0	0	0	1.690	1.696	MON	13	296	09/11/2015	01/15/2020
149806-AA-9	CAZ 2015-1A A			4	1FE	103,842	99.1880	103,046	103,890	103,863	0	(176)	0	0	2.000	2.023	MON	121	2,078	07/01/2015	12/10/2023
17119V-AG-8	CCART 2013-BA D			4	1FE	6,566,801	100.6230	6,565,625	6,525,000	6,566,801	0	.0	0	0	2.890	2.890	MON	8,381	.0	12/13/2016	10/15/2020
21987H-AS-4	CBBC - ADM SER 98-1			4	1FE	860,364	102.2500	877,800	858,484	858,617	0	(117)	0	0	6.500	6.471	JD	2,480	55,801	05/22/1998	12/15/2017
22533Q-AA-0	CAALT 2014-2A A			4	1FE	193,446	100.1390	193,322	193,054	193,404	0	(42)	0	0	1.880	1.425	MON	161	907	10/05/2016	03/15/2022
22822R-AZ-3	CROWN CASTLE			4	1FE	15,033,340	106.4870	15,440,630	14,500,000	14,826,296	0	(83,692)	0	0	4.883	4.238	MON	31,468	708,035	12/10/2013	08/15/2020
22822R-BB-5	CROWN CASTLE			2	1FE	3,000,000	101.6530	3,049,590	3,000,000	3,000,000	0	.0	0	0	3.222	3.222	MON	4,296	96,660	04/30/2015	05/15/2022
233046-AC-5	DNKN 2015-1A A2I			4	2AM	10,316,250	100.1310	10,329,775	10,316,250	10,316,250	0	.0	0	0	3.262	3.131	FIAM	38,325	336,516	01/22/2015	02/20/2045
233046-AD-3	DNKN 2015-1A A2II			4	2AM	2,554,500	100.1410	2,558,092	2,554,500	2,554,500	0	.0	0	0	3.980	3.834	FIAM	11,579	101,669	01/22/2015	02/20/2045
233046-AD-3	DNKN 2015-1A A2II			4	3AM	10,907,953	100.1410	10,601,322	10,586,438	10,880,170	0	(27,783)	0	0	3.980	3.388	FIAM	47,986	210,670	06/09/2016	02/20/2045
24703C-AF-0	DEFT 2015-2 C			4	1FE	4,042,566	100.5180	4,061,916	4,041,000	4,027,374	0	(12,692)	0	0	2.750	3.025	MON	2,778	105,971	10/12/2016	09/22/2020
24703E-AA-7	DEFT 2016-1 A1			4	1FE	2,233,703	100.0000	2,233,710	2,233,703	2,233,703	0	.0	0	0	0.850	0.865	MON	527	8,175	07/12/2016	07/24/2017
24703E-AE-9	DEFT 2016-1 C			4	1FE	10,308,300	99.8190	10,291,380	10,310,000	10,290,574	0	(17,725)	0	0	5.210	2.635	MON	7,970	110,134	07/12/2016	07/22/2021
25755T-AC-4	DPABS 2012-1A A2			4	3AM	17,556,934	101.9960	17,343,751	17,004,294	17,428,977	0	(127,956)	0	0	5.216	3.931	JAJO	162,606	665,208	04/18/2016	01/25/2042
25755T-AD-2	DPABS 2015-1A A2I			4	3AM	2,997,844	98.9600	2,939,112	2,970,000	2,989,411	0	(8,433)	0	0	3.484	3.311	JAJO	18,970	25,869	09/01/2016	10/25/2045
284157-AA-2	EHGVT 2014-A A			4	1FE	4,363,575	99.6210	4,347,148	4,363,669	4,440,145	0	67,342	0	0	2.530	2.077	MON	1,840	110,401	10/22/2014	02/25/2027
28415P-AA-2	EHGVT 2016-A A			4	1FE	25,983,424	98.6940	25,644,506	25,983,855	25,981,457	0	(1,967)	0	0	2.730	2.748	MON	11,823	346,798	06/22/2016	04/25/2028
28932M-AG-0	ELM RD GENERATING STAT			4	1FE	833,590	102.7090	856,173	833,590	833,590	0	.0	0	0	4.673	4.673	JJ	17,529	38,954	01/12/1	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52177F-AB-0	LRF 2016-1 A2			4	1FE	199,983	99.9840	199,967	200,000	199,991	0	.8	0	0	1.720	1.733	MON	153	1,902	05/18/2016	07/16/2018
55314Q-AD-9	MMAF 2012-AA A4			4	1FE	36,444	99.9890	36,474	36,478	36,474	0	.29	0	0	1.350	1.492	MON	29	492	12/18/2015	10/10/2018
58524E-AA-0	MID-ATLANTIC MILITARY CO				1FE	4,194,000	107.6390	4,514,380	4,194,000	4,194,000	0	0	0	0	5.671	5.671	FA	99,101	237,842	07/28/2005	08/01/2025
63940K-AA-4	NVTAS 2016-1 A1			4	1FE	246,984	100.0010	246,986	246,984	246,984	0	0	0	0	1.100	1.106	MON	128	657	09/16/2016	09/15/2017
63940K-AB-2	NVTAS 2016-1 A2			4	1FE	349,995	99.8610	349,512	350,000	349,456	0	(539)	0	0	2.200	2.319	MON	342	1,797	09/16/2016	06/15/2021
68267A-AA-0	QDART 2016-1A A			4	1FE	164,222	100.1660	164,231	164,221	164,221	0	(1)	0	0	2.040	2.053	MON	149	1,368	07/12/2016	01/15/2021
685049-AA-6	ONGLT 2012-AA A			4	1FE	107,916	100.5840	105,480	104,868	106,544	0	(818)	0	0	3.450	1.863	MON	211	3,638	09/30/2014	03/10/2027
68504R-AA-6	ONGLT 2014-AA A			4	1FE	90,685	98.7120	89,742	90,913	90,728	0	.43	0	0	2.290	2.390	MON	127	1,214	06/01/2016	07/09/2029
68557D-AA-3	ORCAL GEOTHERMAL			4	3AM	1,044,858	97.2500	1,036,766	1,066,084	1,056,777	0	1,783	0	0	6.210	6.620	JD	184	66,204	06/15/2006	12/30/2020
69403W-AB-3	PACIFIC BEACON LLC			4	1FE	8,667,240	91.9560	9,376,526	10,196,753	9,134,385	0	100,516	0	0	1.088	3.270	JJ	47,318	69,875	09/26/2012	07/15/2026
73019H-AA-0	PNC EQUIP FIN LLC PP			4	1	2,210,645	99.8080	2,206,393	2,210,645	2,210,645	0	0	0	0	3.000	3.000	MS	19,896	66,319	08/17/2012	09/13/2027
74113A-AE-6	PART 2014-1A A3			4	1FE	104,052	100.0450	104,066	104,019	104,034	0	(18)	0	0	1.520	1.478	MON	70	1,054	05/04/2016	04/15/2020
78403D-AC-4	SBA TOWER TRUST				1FE	199,900	100.1040	200,207	200,000	199,940	0	.40	0	0	2.933	2.983	MON	244	3,911	04/29/2016	12/15/2017
78403D-AG-5	SBA TOWER TRUST				1FE	37,328,687	100.7100	37,660,318	37,395,000	37,347,133	0	16,196	0	0	2.898	2.952	MON	48,165	1,083,707	11/05/2015	10/15/2019
78403D-AK-6	SBA TOWER TRUST				1FE	10,000,000	99.1480	9,914,800	10,000,000	10,000,000	0	0	0	0	2.877	2.877	MON	12,787	126,268	06/21/2016	07/15/2021
80283B-AE-5	SDART 2012-AA C			4	1FE	21,644	100.0490	21,597	21,587	21,590	0	(18)	0	0	1.780	1.588	MON	17	384	02/11/2015	11/15/2018
80283B-AF-2	SDART 2012-AA D			4	1FE	8,765,359	100.6590	8,747,284	8,690,000	8,715,078	0	(34,970)	0	0	2.460	2.034	MON	9,501	213,774	08/13/2015	12/15/2018
80283D-AE-1	SDART 2013-2 C			4	1FE	143,136	100.1560	142,802	142,579	142,720	0	(346)	0	0	1.950	1.566	MON	124	2,780	11/17/2015	03/15/2019
80283F-AE-6	SDART 2013-1 C			4	1FE	90,971	100.0810	90,889	90,815	90,850	0	(97)	0	0	1.760	1.552	MON	71	1,598	11/17/2015	01/15/2019
80283F-AF-3	SDART 20131 D			4	1FE	532,264	100.3930	532,080	530,000	531,468	0	(796)	0	0	2.270	1.957	MON	535	5,770	07/19/2016	01/15/2019
80283W-AE-9	SDART 2014-2 B			4	1FE	2,304,093	100.0160	2,304,827	2,304,454	2,304,441	0	.87	0	0	1.620	1.632	MON	1,659	37,332	04/16/2014	02/15/2019
80283X-AE-7	SDART 2014-3 B			4	1FE	1,207,557	100.0050	1,207,852	1,207,792	1,207,789	0	.28	0	0	1.450	1.462	MON	778	17,513	06/11/2014	05/15/2019
80283X-AF-4	SDART 2014-3 C			4	1FE	4,975,000	100.3640	5,018,180	5,000,000	4,994,482	0	8,521	0	0	2.130	2.339	MON	4,733	106,500	12/10/2014	08/17/2020
80283Y-AE-5	SDART 2014-4 B			4	1FE	2,845,417	100.0890	2,848,431	2,845,889	2,845,504	0	1,633	0	0	1.820	1.901	MON	2,302	51,795	09/10/2014	05/15/2019
80284A-AE-6	SDART 2014-5 B			4	1FE	11,887,589	100.1150	11,902,837	11,889,152	11,888,954	0	12,142	0	0	1.760	1.772	MON	9,300	209,249	11/19/2014	09/16/2019
80284A-AG-1	SDART 2014-5 D			4	1FE	15,494,365	101.8180	15,440,745	15,165,000	15,435,094	0	(59,271)	0	0	3.210	2.267	MON	21,635	202,832	07/21/2016	01/15/2021
80284B-AE-4	SDART 2015-2 B			4	1FE	14,999,649	100.1700	15,025,530	15,000,000	14,972,268	0	53,401	0	0	1.830	2.191	MON	12,200	274,500	04/15/2015	01/15/2020
80284C-AE-2	SDART 2015-1 B			4	1FE	361,013	100.2090	360,751	360,000	360,405	0	(608)	0	0	1.970	1.680	MON	315	4,137	05/31/2016	11/15/2019
81376L-AA-7	SERT 2016-1A A			4	1FE	5,999,157	98.9630	5,937,804	6,000,000	5,996,332	0	(2,825)	0	0	4.810	4.890	MON	14,430	197,210	03/30/2016	06/13/2023
82650A-AA-6	SRFC 2012-3A A			4	1FE	187,170	99.3660	185,286	186,469	186,571	0	(534)	0	0	1.870	1.750	MON	107	3,487	01/27/2015	08/20/2029
82650H-AA-1	SRFC 2013-3A A			4	1FE	3,192,196	99.9600	3,191,332	3,192,606	3,192,817	0	1,261	0	0	2.200	2.200	MON	2,146	65,764	10/21/2016	10/20/2030
82651Y-AA-3	SRFC 2013-1A A			4	1FE	68,097	99.5050	67,620	67,956	67,931	0	(171)	0	0	1.590	1.686	MON	33	951	06/29/2016	11/20/2029
82652A-AA-4	SRFC 2012-1A A			4	1FE	45,317	100.0480	44,206	44,185	44,185	0	(925)	0	0	2.840	2.107	MON	38	1,255	04/30/2013	11/20/2028
82652B-AA-2	SRFC 2013-2A A			4	1FE	2,293,088	99.8560	2,289,855	2,293,164	2,293,295	0	249	0	0	2.280	2.287	MON	1,598	52,284	07/17/2013	11/20/2025
82652D-AA-8	SRFC 2014-2A A			4	1FE	325,964	99.8100	326,006	326,627	326,010	0	.46	0	0	2.050	2.433	MON	205	558	11/16/2016	06/20/2031
82652E-AA-6	SRFC 2014-3A A			4	1FE	6,026,606	99.8250	6,017,171	6,027,714	6,027,343	0	1,741	0	0	2.300	2.317	MON	4,236	138,637	10/29/2014	10/20/2031
82652Y-AA-2	SRFC 2016-3A A			4	1FE	4,575,303	98.2570	4,496,354	4,576,125	4,568,574	0	(6,730)	0	0	2.430	2.783	MON	3,707	19,460	10/12/2016	10/20/2033
83546D-AD-0	SONIC 2016-1A A2			4	2AM	11,930,000	98.7710	11,783,428	11,930,000	11,930,000	0	0	0	0	4.472	4.514	MON	16,302	315,660	04/12/2016	05/20/2046
85022W-AA-2	SOFT 2016-AA A			4	1FE	12,753,853	100.5000	12,818,113	12,754,342	12,754,002	0	148	0	0	3.050	3.071	MON	6,483	64,835	09/16/2016	04/25/2029
88031J-AB-2	TENASKA GEORGIA PARTNERS			4	2AM	5,827,309	123.2590	7,182,654	5,827,309	5,827,309	0	0	0	0	9.500	8.816	FA	230,664	553,594	11/03/1999	02/01/2030

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09627V-AN-5	BLUEM 2014-4A A1R	D	4		1FE	30,000,000	99.9430	29,983,008	30,000,000	30,000,000	0	0	0	0	2.285	2.285	FMAN	60,936	0	11/10/2016	11/30/2026
12549A-AC-4	CIFC 2013-1A A2	D	4		1FE	2,000,000	100.0430	2,000,862	2,000,000	2,000,000	0	0	0	0	2.782	4.197	JAJO	11,899	50,144	02/22/2013	04/16/2025
17178X-AG-2	CIFC 2007-2A A1J	D	4		1FE	8,888	99.9650	9,009	9,012	9,005	0	0	116	0	1.222	3.145	JAJO	23	46	04/26/2016	04/15/2021
256853-AA-0	DOLPHIN ENERGY LTD	D	4		1FE	182,800	104.3860	190,818	182,800	182,800	0	0	0	0	5.888	5.890	JD	478	10,763	07/23/2009	06/15/2019
256853-AB-8	DOLPHIN ENERGY LTD	D	4		1FE	10,017,500	109.9900	9,899,100	9,000,000	9,583,349	0	(104,914)	0	0	5.500	4.039	JD	22,000	495,000	08/08/2012	12/15/2021
292467-AA-5	EMTC PASS THRU TRUST PP	D	2		2AM	4,529,199	98.0220	4,439,604	4,529,199	4,529,199	0	0	0	0	5.170	5.170	JD	650	233,584	07/08/2015	06/30/2027
471318-AC-9	JASPR 2005-1A C	D	4		1FE	69,656	99.9450	70,321	70,359	70,296	0	641	0	0	1.790	2.815	FMAN	213	1,060	01/05/2016	08/01/2017
55818P-AA-8	MDPK 2014-12A A	D	4		1FE	25,000,000	100.1410	25,035,195	25,000,000	25,000,000	0	0	0	0	2.374	2.262	JAJO	120,343	525,462	05/08/2014	07/20/2026
55818P-AJ-9	MDPK 2014-12A B2	D	4		1FE	4,997,285	99.3510	4,967,533	5,000,000	4,686,427	0	37,120	0	0	4.236	5.606	JAJO	41,772	211,800	05/08/2014	07/20/2026
55819X-AA-0	MDPK 2016-22A A	D	4		1FE	5,000,000	100.1960	5,009,810	5,000,000	5,000,000	0	0	0	0	2.366	2.070	JAJO	23,880	0	09/15/2016	10/25/2029
59284M-AA-2	MEXCAT	D	2		3AM	7,078,750	98.0000	6,860,000	7,000,000	7,076,681	0	(2,069)	0	0	4.250	4.109	AO	76,028	0	09/23/2016	10/31/2026
67108W-AL-3	OZLM 2014-7A A2B	D	4		1FE	9,476,250	97.2400	9,237,820	9,500,000	9,481,379	0	1,542	0	0	4.249	4.297	JAJO	82,974	403,655	06/13/2014	07/17/2026
67401C-AC-1	OAKTA 2015-B1A B	D	4		1FE	4,984,780	99.4220	4,971,121	5,000,000	4,885,124	0	(101,487)	0	0	3.211	3.769	FMAN	20,934	147,298	02/20/2015	02/15/2026
72349B-AA-2	PPARK 2014-1A A	D	4		1FE	18,000,000	100.0020	18,000,427	18,000,000	18,000,000	0	0	0	0	2.378	2.326	JAJO	92,537	379,599	04/02/2014	04/15/2026
72349B-AJ-3	PPARK 2014-1A AR	D	4		1FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	2.138	2.264	JAJO	0	0	12/12/2016	04/15/2026
81882E-AJ-1	SHACK 2015-8A A2	D	2		1FE	23,000,000	98.4420	22,641,570	23,000,000	23,000,000	0	0	0	0	3.100	3.110	JAJO	140,619	764,494	08/21/2015	10/20/2027
823832-AE-0	SHSOR 2013-1A B1	D	4		1FE	2,000,000	100.0460	2,000,911	2,000,000	2,000,000	0	0	0	0	2.782	2.618	JAJO	12,054	50,355	02/14/2013	04/15/2025
823832-AS-9	SHSOR 2013-1A A2	D	4		1FE	3,000,000	100.0400	3,001,214	3,000,000	3,000,000	0	0	0	0	2.052	1.835	JAJO	13,336	53,146	02/14/2013	04/15/2025
862015-AE-4	STNY 2007-1A B	D	4		1FE	195,300	97.5180	195,037	200,000	195,564	0	264	0	0	1.578	2.435	JAJO	666	0	10/28/2016	04/18/2022
87154E-AD-2	SYMP 2014-15A B2	D	4		1FE	7,289,250	97.7810	7,333,604	7,500,000	7,346,102	0	25,995	0	0	4.210	4.708	JAJO	64,904	315,750	10/17/2014	10/17/2026
87159Q-AE-8	SYMPHONY CLO LTD 2014-14A A2	D	4		1FE	20,960,100	100.2880	21,060,551	21,000,000	20,975,842	0	7,312	0	0	2.362	2.408	JAJO	108,834	435,854	11/26/2014	07/14/2026
87229W-AA-9	TSYMP 2016-1A A	D	4		1FE	10,000,000	99.8440	9,984,398	10,000,000	10,000,000	0	0	0	0	2.360	2.216	JAJO	60,845	0	09/08/2016	10/13/2029
87244C-AA-4	CHMIL 2016-1A A	D	4		1FE	9,500,000	100.0820	9,507,837	9,500,000	9,500,000	0	0	0	0	3.032	2.490	JAJO	84,742	0	08/25/2016	10/18/2028
87266H-AA-6	TFINS 2016-1A A	D	4		1FE	2,468,125	89.7500	2,468,125	2,750,000	2,484,394	0	16,269	0	0	3.132	5.238	JAJO	31,894	0	07/22/2016	01/20/2038
88433B-AA-5	WINDR 2016-2A A	D	4		1FE	10,000,000	99.7070	9,970,685	10,000,000	10,000,000	0	0	0	0	2.390	2.397	FMAN	40,504	0	09/27/2016	11/01/2028
G96172-AB-0	WITEH 2006-4X A2	D	4		1FE	468,825	99.9100	469,577	470,000	469,145	0	320	0	0	1.301	1.923	JAJO	1,274	0	11/17/2016	01/17/2020
02666A-AG-3	AH4R 2015-SFR1 XS		4,6		.6		.1		0						7.857	7.857	MON			02/26/2015	04/17/2052
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						881,318,260	XXX	882,797,195	873,913,389	881,269,837	0	221,047	0	0	XXX	XXX	XXX	3,095,526	20,229,882	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,262,003,917	XXX	8,397,773,864	8,214,556,930	8,187,436,746	(563,594)	(20,665,297)	6,344,032	0	XXX	XXX	XXX	75,512,586	324,952,957	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			2	2FE	12,726,555	113.5000	15,038,750	13,250,000	12,742,923	0	2,281	0	0	6.500	6.777	MN	110,049	861,250	07/13/2007	05/15/2057
25746U-AY-5	DOMINION RESOURCES				2FE	1,829,005	91.6000	1,851,236	2,021,000	1,829,435	0	197	0	0	7.500	8.387	MJSD	421	131,531	07/13/2015	06/30/2066
293791-AV-1	ENTERPRISE PRODUCTS				2FE	5,487,190	94.0530	5,172,915	5,500,000	5,425,127	0	(4,937)	0	0	4.593	4.533	FMAN	42,107	439,619	07/27/2016	08/01/2066
293791-AW-9	ENTERPRISE PRODUCTS			2	2FE	17,437,500	102.0840	15,822,943	15,500,000	15,977,086	0	(441,508)	0	0	7.034	3.978	JJ	502,736	1,090,270	07/09/2013	01/15/2068
29379V-AN-3	ENTERPRISE PRODUCTS	LS			2FE	3,802,500	85.0000	4,080,000	4,800,000	3,802,919	0	419	0	0	7.000	8.864	JD	28,000	168,000	07/12/2016	06/01/2067
302570-AW-6	NEXTERA ENERGY				2FE	13,575,510	84.0500	11,767,000	14,000,000	13,580,947	0	5,636	0	0	2.913	6.962	JAJO	104,225	889,000	08/04/2015	10/01/2066
534187-AU-3	LINCOLN NATIONAL CORP			2	2FE	7,922,910	77.0000	6,160,000	8,000,000	7,925,080	0	220	0	0	6.050	6.109	AO	95,456	484,000	04/18/2007	04/20/2067
69352P-AC-7	PPL CAPITAL FUNDING			2	PPL	11,790,860	87.7500	11,922,593	13,587,000	11,790,860	0	(76)	0	0	6.700	7.721	MS	230,111	240,329	11/30/2016	01/01/9999
744320-AM-4	PRUDENTIAL FINANCIAL			2	2FE	5,356,250	103.8750	5,193,750	5,000,000	5,291,610	0	(38,053)	0	0	5.625	4.571	JD	12,500	281,250	04/01/2015	06/15/2043
92931B-AC-0	INTEGRYS ENERGY				2FE	9,505,923	91.0000	9,803,430	10,773,000	9,518,310	0	10,780	0	0	3.055	2.836	MJSD	658,230	0	07/31/2015	12/01/2066
976657-AH-9	WISCONSIN ENERGY CORP			2	2FE	15,316,050	87.6250	14,941,815	17,052,000	15,321,687	0	3,726	0	0	6.250	6.981	MN	136,179	1,065,750	08/12/2015	05/15/2067
06738C-82-8	BARCLAYS BK	D	2		3FE	4,000,000	106.0590	4,242,352	4,000,000	4,000,000	0	0	0	0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
539439-AG-4	LBG CAPITAL NO. 1 PLC	D			3FE	5,696,250	103.0000	5,731,950	5,565,000	5,696,250	0	0	0	0</							

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Issuer Obligations						6,538,698,407	XXX	6,673,098,870	6,448,767,812	6,477,979,290	0	(14,050,733)	4,964,933	0	XXX	XXX	XXX	71,743,931	271,642,768	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,449,881,647	XXX	1,457,702,645	1,512,763,114	1,434,178,845	(563,594)	(5,146,327)	1,379,099	0	XXX	XXX	XXX	5,341,848	59,845,929	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,016,752,859	XXX	996,318,501	921,514,602	976,060,977	0	(12,549,014)	0	0	XXX	XXX	XXX	3,719,827	45,641,923	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,200,081,634	XXX	1,209,663,722	1,195,999,750	1,199,575,913	0	95,151	0	0	XXX	XXX	XXX	6,351,477	29,292,289	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						10,205,414,547	XXX	10,336,783,738	10,079,045,278	10,087,795,025	(563,594)	(31,650,923)	6,344,032	0	XXX	XXX	XXX	87,157,083	406,422,909	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
002824-10-0	ABBOTT LABS			159,089,000	6,110,608	38.410	6,110,608	5,406,084	0	165,453	0	(1,034,079)	0	(1,034,079)	0	L	10/01/2013
053807-10-3	AVNET INC			154,083,000	7,335,892	47.610	7,335,892	5,020,040	0	104,776	0	734,976	0	734,976	0	L	04/30/2013
060505-10-4	BANK OF AMERICA CORP			80,000,000	1,768,000	22.100	1,768,000	1,172,920	0	20,000	0	421,600	0	421,600	0	L	05/19/2014
064058-10-0	BANK OF NY MELLON CORP			36,900,000	1,748,322	47.380	1,748,322	1,000,997	0	26,568	0	227,304	0	227,304	0	L	04/22/2013
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			15,701,000	2,558,949	162.980	2,558,949	2,248,314	0	0	0	310,635	0	310,635	0	L	10/13/2016
126650-10-0	CVS CORP			45,744,000	3,609,659	78.910	3,609,659	4,143,043	0	77,765	0	(862,732)	0	(862,732)	0	L	12/12/2014
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON			15,687,000	4,516,601	287.920	4,516,601	3,569,891	0	0	0	946,710	0	946,710	0	L	05/19/2016
172062-10-1	CINCINNATI FINANCIAL			109,395,000	8,286,671	75.750	8,286,671	3,736,814	52,510	207,851	0	1,813,769	0	1,813,769	0	L	12/07/1993
212485-10-6	CONVERGYS CORP			4,629,478,000	113,699,980	24.560	113,699,980	54,072,303	416,653	1,574,023	0	(1,527,728)	0	(1,527,728)	0	L	08/26/2002
31337F-10-5	FHLB CINCINNATI			531,401,000	53,140,100	100.000	53,140,100	51,520,816	0	2,127,067	0	0	0	0	0	A	02/04/2015
38141G-10-4	GOLDMAN SACHS GROUP INC			7,476,000	1,790,128	239.450	1,790,128	1,009,316	0	19,438	0	442,729	0	442,729	0	L	06/25/2010
48020Q-10-7	JONES LANG LASALLE INC			16,566,000	1,673,829	101.040	1,673,829	1,592,152	0	5,467	0	81,677	0	81,677	0	L	11/01/2016
584918-10-4	MICROSOFT CORP			107,526,000	6,681,666	62.140	6,681,666	2,508,302	0	158,063	0	716,123	0	716,123	0	L	07/01/2010
609207-10-5	MONDELEZ INTERNATIONAL INC			35,112,000	1,556,515	44.330	1,556,515	1,001,303	6,671	24,578	0	(17,907)	0	(17,907)	0	L	03/14/2013
742718-10-9	PROCTER & GAMBLE CO			119,703,000	10,064,628	84.080	10,064,628	10,016,867	0	319,775	0	559,013	0	559,013	0	L	08/26/2014
760841-20-5	RESCAP LIQUIDATING TRUST			111,267,000	1,123,797	10.100	1,123,797	749,394	0	0	0	211,407	0	211,407	0	L	03/27/2014
776696-10-6	ROPER INDUSTRIES INC			66,133,000	12,107,630	183.080	12,107,630	9,989,502	0	79,360	0	(443,752)	0	(443,752)	0	L	08/26/2014
871829-10-7	SYSCO CORP			83,280,000	4,611,214	55.370	4,611,214	2,651,927	0	103,267	0	1,196,734	0	1,196,734	0	L	10/01/2013
90130A-10-1	TWENTY-FIRST CENTURY FOX-A			45,941,000	1,288,186	28.040	1,288,186	1,121,879	0	15,161	0	420,877	380,449	40,428	0	L	07/07/2015
143658-30-0	CARNIVAL CRUISE UNIT		C	116,921,000	6,086,907	52.060	6,086,907	3,908,276	0	157,843	0	(282,949)	0	(282,949)	0	L	06/14/2013
66987V-10-9	NOVARTIS AG-ADR		D	58,292,000	4,245,989	72.840	4,245,989	4,203,955	0	158,435	0	42,034	0	42,034	0	L	02/09/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					254,005,271	XXX	254,005,271	170,644,095	475,834	5,344,890	0	3,956,441	380,449	3,575,992	0	XXX	XXX
34918F-10-6	W & S BROKERAGE SERVICES, Inc.			150,000	1,217,313	7,869.280	1,217,313	1,549,516	0	0	0	(427,542)	0	(427,542)	0	J	11/21/2016
44951F-10-3	IFS FINANCIAL SERVICES, Inc.			1,000,000	67,528,777	8,294.350	67,528,777	80,891,630	0	0	0	11,822,604	0	11,822,604	0	K	07/08/1991
98259F-10-8	W&S Financial Group Distributors, Inc			1,000,000	41,206	61.997	41,206	61,997	0	0	0	(12,573)	0	(12,573)	0	K	05/24/2016
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					68,787,296	XXX	68,787,296	82,503,143	0	0	0	11,382,489	0	11,382,489	0	XXX	XXX
9799999 - Total Common Stocks					322,792,567	XXX	322,792,567	253,147,238	475,834	5,344,890	0	15,338,930	380,449	14,958,481	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					334,914,205	XXX	335,801,900	265,268,876	515,131	5,809,877	0	15,338,930	380,449	14,958,481	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total \$ value (included in Column 8) of all such issues \$ 0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.654% 12/20/61		11/01/2016	Interest Capitalization		1,046	1,046	.0
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		10/01/2016	Interest Capitalization		170,563	170,563	.0
36176F-2S-0	G2 #765164 4.607% 10/20/61		09/01/2016	Interest Capitalization		70,740	70,740	.0
36176F-29-2	G2 #765168 4.615% 11/22/61		12/01/2016	Interest Capitalization		14,566	14,566	.0
36230R-NJ-6	G2 #756703 4.565% 11/21/61		07/01/2016	Interest Capitalization		227,520	227,520	.0
36230U-YF-0	G2 4.684% 09/01/46		11/01/2016	Interest Capitalization		66,775	66,775	.0
36230U-VL-7	G2 RF #759715 4.676% 10/26/61		12/01/2016	Interest Capitalization		158,983	158,983	.0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		10/01/2016	Interest Capitalization		139,292	139,292	.0
38378B-DB-2	GNR 2012-23 IO 1.022% 06/16/53		05/11/2016	KGS-ALPHA CAPITAL MARKETS		3,148,874	.0	34,680
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		12/01/2016	Interest Capitalization		43,454	43,454	.0
38379U-TJ-5	GNR 2016-72 IO 0.941% 12/16/55		07/20/2016	CITIGROUP GLOBAL MKTS		3,224,362	.0	26,614
38379U-WM-4	GNR 2016-86 IO 1.068% 03/16/58		06/23/2016	J P MORGAN SEC FIXED INC		4,703,881	.0	47,392
690353-MB-7	OPIC 0.183% 02/15/28		04/11/2016	WELLS FARGO		7,600,000	7,600,000	.0
0599999. Subtotal - Bonds - U.S. Governments						19,570,056	8,492,939	108,686
455780-BZ-8	REPUBLIC OF INDONESIA SOVEREIGN 3.700% 01/08/22	D.	12/01/2016	BANK of AMERICA SEC		9,976,700	10,000,000	.0
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	D.	06/21/2016	NOMURA SECURITIES INTERNATIONAL		5,650,000	5,000,000	91,875
91087B-AB-6	UNITED MEXICAN STATES 4.350% 01/15/47	D.	08/08/2016	BANK of AMERICA SEC		997,350	1,000,000	.0
1099999. Subtotal - Bonds - All Other Governments						16,624,050	16,000,000	91,875
095175-EY-7	BLOUNT CNTY TN PUBLIC BLDG AUT FACILITIES 0.950% 06/01/29		12/23/2016	BB&T CAPITAL MARKETS		3,625,000	3,625,000	1,341
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		11/15/2016	BARCLAYS		5,200,000	5,200,000	.0
3132H3-K5-1	FG # U90316 4.000% 10/01/42		04/25/2016	CITIGROUP GLOBAL MKTS		1,925,569	1,789,926	2,188
3132H7-BY-9	FG # U99054 4.000% 06/01/43		04/26/2016	CITIGROUP GLOBAL MKTS		19,587,306	18,194,883	22,238
3132WD-EG-5	FGLMC 040134 3.500% 04/01/46		06/15/2016	INTL FCSTONE FINANCIAL INC		14,298,099	13,600,035	17,189
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2016	Interest Capitalization		48,236	48,236	.0
3137AS-NK-6	FHMS K019 X1 1.693% 03/25/22		04/19/2016	KGS-ALPHA CAPITAL MARKETS		52,684	.0	735
3137BM-LD-6	FHMS K504 x1 0.223% 09/25/20		01/19/2016	BANK of AMERICA SEC		1,207,149	.0	26,670
3138EQ-GE-6	FN #AL7396 2.802% 02/01/37		01/05/2016	WELLS FARGO		315,792	301,112	.411
31406N-YU-2	FNMA 815323 2.530% 01/01/35		02/19/2016	WELLS FARGO		204,773	196,308	.261
3140FB-VR-5	FN BD1523 3.500% 06/01/46		06/15/2016	INTL FCSTONE FINANCIAL INC		15,382,015	14,595,015	18,446
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		05/20/2016	CANTOR FITZGERALD		25,314,379	24,959,486	24,959
341271-AA-2	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 2.163% 07/01/19		02/23/2016	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	.0
56052F-FK-6	MESHSO MULTIFAMILY HSG 3.289% 11/15/31		09/08/2016	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	.0
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		11/30/2016	RAYMOND JAMES		14,915,188	16,455,000	59,060
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		04/26/2016	CITIGROUP GLOBAL MKTS		429,488	427,351	.941
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		02/17/2016	GK BAUM		5,000,000	5,000,000	.0
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		12/23/2016	PNC CAPITAL MARKETS		3,500,000	3,500,000	1,652
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		01/15/2016	J P MORGAN SEC FIXED INC		15,235,000	15,235,000	.0
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		10/28/2016	BANK of AMERICA SEC		31,169,338	35,233,878	2,809
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		05/25/2016	BANK of AMERICA SEC		10,000,000	10,000,000	6,889
3199999. Subtotal - Bonds - U.S. Special Revenues						179,410,919	180,361,230	185,789
00115A-AC-3	AEP TRANSMISSION CO LLC 4.000% 12/01/46		11/16/2016	BARCLAYS		3,933,960	4,000,000	.0
00164V-AD-5	AMC NETWORKS INC 5.000% 04/01/24		03/23/2016	BANK of AMERICA SEC		4,000,000	4,000,000	.0
00206R-CW-0	AT&T INC 1.750% 01/15/18		12/12/2016	SUSQUEHANNA		1,399,664	1,400,000	10,208
00206R-DA-7	AT&T INC 5.000% 03/01/21		03/21/2016	Taxable Exchange		6,608,100	6,000,000	16,667
002824-BH-2	ABBOTT LABS 4.900% 11/30/46		11/17/2016	BANK of AMERICA SEC		4,961,050	5,000,000	.0
00507V-AE-9	ACTIVISION BLIZZARD 6.125% 09/15/23		09/01/2016	Various		10,610,252	9,716,000	228,428
00507V-AJ-8	ACTIVISION BLIZZARD 3.400% 09/15/26		09/14/2016	BANK of AMERICA SEC		3,984,560	4,000,000	.0
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		04/22/2016	J P MORGAN SEC FIXED INC		10,012,460	9,825,168	24,836
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		01/11/2016	WELLS FARGO		10,131,250	10,000,000	26,250
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
00912X-AF-1	AIR LEASE CORP 5.625% 04/01/17		09/30/2016	Various		512,790	500,000	10,156
015271-AD-1	ALEXANDRIA REAL ESTATE EQUIT 3.900% 06/15/23		06/02/2016	BARCLAYS		5,114,350	5,000,000	93,167
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUIT 3.950% 01/15/27		06/01/2016	Various		9,983,440	10,000,000	.0
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		06/23/2016	Various		4,050,040	4,000,000	12,083
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		05/02/2016	DEUTSCHE BANK		3,000,000	3,000,000	.0
023771-B9-1	AMERICAN AIRLINES 3.000% 10/15/28		09/19/2016	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0
02528Y-AE-4	ACAR 2014-2 C 3.590% 03/10/20		10/07/2016	Cantor Fitzgerald Fixed		292,470	290,000	.87
0258MO-DD-8	AMERICAN EXPRESS 2.375% 03/24/17		08/31/2016	BROWNSTONE INV GROUP,LLC		201,498	200,000	2,138
0258MO-EB-1	AMERICAN EXPRESS 2.250% 05/05/21		06/13/2016	NOMURA SECURITIES INTERNATIONAL		18,132,480	18,000,000	46,125
03064J-AE-5	AMCAR 2013-2 C 1.790% 03/08/19		07/29/2016	CITIGROUP GLOBAL MKTS		230,467	230,000	.286
03064L-AF-7	AMCAR 2014-1 D 2.540% 06/08/20		06/06/2016	SOCIETE GENERALE		272,194	270,000	.19
03065C-AE-9	AMCAR 2013-4 C 2.720% 09/09/19		05/31/2016	Cantor Fitzgerald Fixed		222,406	220,000	.416
03066D-AE-6	AMCAR 2016-2 B 2.210% 05/10/21		04/05/2016	RBC/DAIN		6,368,997	6,370,000	.0
03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		06/16/2016	WELLS FARGO		7,224,761	7,055,000	7,312

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
035240-AG-5	ANHEUSER-BUSCH INBEV FIN 4.950% 01/15/42		12/16/2016	Taxable Exchange		1,061,118	1,000,000	21,450
035242-AP-1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		01/13/2016	BARCLAYS		9,983,300	10,000,000	.0
037833-BA-7	APPLE INC 3.450% 02/09/45		01/21/2016	CITIGROUP GLOBAL MKTS		1,536,156	1,800,000	28,808
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		12/29/2016	BARCLAYS		438,539	445,500	3,689
04364T-AB-4	ACER 2016-1A A2 1.750% 11/13/18		04/18/2016	J P MORGAN SEC FIXED INC		299,993	300,000	.0
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		10/18/2016	CREDIT SUISSE FIRST BOSTON		7,000,000	7,000,000	.0
05348E-AY-5	AVALONBAY COMMUNITIES 2.900% 10/15/26		09/26/2016	BANK of AMERICA SEC		2,990,670	3,000,000	.0
053807-AS-2	AVNET INC 4.625% 04/15/26		03/21/2016	BANK of AMERICA SEC		7,942,080	8,000,000	.0
05491K-AC-4	BAMILL 2016-FR15 B 7.391% 10/26/47		08/26/2016	PERFORMANCE TRUST CAPITAL		2,921,250	3,000,000	3,548
05525J-AA-1	BAMILL 2016-SS1 A 3.665% 12/15/35		01/28/2016	BANK of AMERICA SEC		5,149,840	5,000,000	8,144
05525R-AA-3	BAMILL 2014-FRR7 A 3.011% 10/26/44		09/28/2016	BANK of AMERICA SEC		3,709,032	3,713,755	1,668
05525T-AC-5	BAMILL 2014-FRR9 B 4.691% 12/26/46		07/28/2016	ROBERT W. BAIRD		3,494,710	3,503,468	3,442
05531F-AK-9	BB&T CORPORATION 2.150% 03/22/17		12/19/2016	US BANCORP		9,014,760	9,000,000	47,300
05531F-AW-3	BB&T CORPORATION 1.563% 06/15/20		12/22/2016	J P MORGAN SEC FIXED INC		40,000,000	40,000,000	.0
05606Y-AA-0	BXHTL 2015-JWRZ A 1.966% 05/15/29		03/11/2016	DEUTSCHE BANK		10,573,875	10,800,000	500
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
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/23/2016	BROWNSTONE INV GROUP,LLC		3,699,371	3,700,000	1,542
06054M-AF-0	BACM 2016-UB10 XA 2.013% 06/15/49		05/23/2016	BANK of AMERICA SEC		3,002,069	.0	7,776
06406F-AF-0	BANK OF NY MELLON CORP 1.940% 10/30/23		10/24/2016	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	.0
072863-AF-0	BAYLOR SCOTT & WHITE 3.967% 11/15/46		04/06/2016	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	.0
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		12/01/2016	BROWNSTONE INV GROUP,LLC		2,565,222	2,560,000	2,800
073902-PN-2	BEAR STEARNS CO 5.550% 01/22/17		01/26/2016	BROWNSTONE INV GROUP,LLC		207,362	200,000	216
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
105340-AJ-2	BRANDYWINE OPER PARTNERS 5.700% 05/01/17		05/25/2016	BROWNSTONE INV GROUP,LLC		207,000	200,000	950
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
114259-AP-9	BROOKLYN UNION GAS CO 4.504% 03/10/46		03/07/2016	BANK of AMERICA SEC		2,000,000	2,000,000	.0
118230-AM-3	BUCKEYE PARTNERS 5.850% 11/15/43		08/30/2016	SUNTRUST		3,121,818	2,980,000	51,815
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		07/06/2016	SUSQUEHANNA		253,975	250,000	578
12507G-AJ-6	CDRSG 2016-HEAT D 5.488% 04/10/29		04/19/2016	Cantor Fitzgerald Fixed		2,163,168	2,150,000	8,850
12508F-AC-2	CDGJ 2014-BXCH B 2.586% 12/15/27		05/18/2016	WELLS FARGO		339,114	342,000	174
12531W-AZ-5	CFRE 2016-C3 ASB 3.688% 01/10/48		01/22/2016	Cantor Fitzgerald Fixed		10,299,470	10,000,000	27,660
12532L-AU-9	CGGS 2016-RNDB AFL 2.188% 02/15/33		03/21/2016	CITIGROUP GLOBAL MKTS		19,000,000	19,000,000	.0
12532L-AW-5	CGGS 2016-RNDB BFL 2.838% 02/15/33		03/21/2016	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	.0
12625X-AA-5	COMM 2013-300P A1 4.353% 08/10/30		01/05/2016	DEUTSCHE BANK		12,835,391	12,000,000	10,157
12626P-AN-3	CRH AMERICA INC 5.125% 05/18/45		10/11/2016	Various		4,592,855	4,500,000	51,962
12646W-AS-3	CSMC 2013-1VR2 B2 3.443% 04/25/43		03/29/2016	WELLS FARGO		5,483,638	5,688,283	.0
12649D-AP-8	CSMC 2014-WIN2 B1 4.003% 10/25/44		05/10/2016	WELLS FARGO		3,147,822	3,045,973	4,067
127055-AJ-0	CABOT CORP 2.550% 01/15/18		12/16/2016	FTN FINANCIAL SECURITIES		426,717	425,000	4,696
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		12/07/2016	Various		5,234,409	5,233,000	34,869
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		08/10/2016	CIBC WORLD MARKET		32,500,000	32,500,000	.0
13606A-Z8-4	CANADIAN IMP BK COMM NY 1.362% 06/01/17		08/31/2016	CIBC WORLD MARKET		25,000,000	25,000,000	.0
13975G-AJ-7	AFIN 2014-1 E 4.090% 09/22/22		11/03/2016	BARCLAYS		512,402	500,000	1,023
13976A-AF-7	AFIN 2016-3 B 1.890% 05/20/21		09/12/2016	BARCLAYS		3,079,858	3,080,000	.0
13976A-AG-5	AFIN 2016-3 C 2.350% 09/20/21		09/12/2016	BARCLAYS		2,749,695	2,750,000	.0
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
140420-NL-0	CAPITAL ONE BANK USA NA 1.300% 06/05/17		08/25/2016	SUSQUEHANNA		200,144	200,000	614
14162V-AA-4	CARE CAPITAL PROPERTIES 5.125% 08/15/26		07/07/2016	WELLS FARGO		7,025,000	7,025,000	.0
141781-BA-1	CARGILL INC 1.900% 03/01/17		12/29/2016	PIERPONT SECURITIES		1,557,224	1,555,000	10,095
149123-BZ-3	CATERPILLAR INC 1.500% 06/26/17		12/16/2016	BROWNSTONE INV GROUP,LLC		981,176	980,000	7,146
14912L-6B-2	CATERPILLAR FINANCE SERV 2.100% 06/09/19		12/19/2016	BROWNSTONE INV GROUP,LLC		200,160	200,000	152
14916R-AB-0	CATHOLIC HEALTH INITIATIVES 1.600% 11/01/17		04/15/2016	RAYMOND JAMES		200,531	200,000	1,502
14916R-AF-1	CATHOLIC HEALTH INITIATIVES 4.200% 08/01/23		04/06/2016	RAYMOND JAMES		2,698,825	2,500,000	20,417
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		12/06/2016	Tax Free Exchange		4,000,000	4,000,000	.0
17119V-AG-8	CCART 2013-BA D 2.890% 10/15/20		12/13/2016	J P MORGAN SEC FIXED INC		6,566,801	6,525,000	524
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
172967-HK-0	CITIGROUP 1.350% 03/10/17		12/16/2016	BROWNSTONE INV GROUP,LLC		699,909	700,000	2,651
172967-JH-5	CITIGROUP 1.800% 02/05/18		07/26/2016	BROWNSTONE INV GROUP,LLC		200,804	200,000	1,740
172967-KX-8	CITIGROUP 2.372% 09/01/23		08/22/2016	Various		25,001,080	25,000,000	.0
172967-LB-5	CITIGROUP 2.012% 12/08/21		12/01/2016	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	.0
17310F-AT-2	CMST 2006-5 3A1 5.500% 09/25/36		11/23/2016	ROBERT W. BAIRD		2,639,288	2,597,085	11,110
17321L-AA-7	CMITI 2013-J1 A1 3.500% 10/25/43		02/17/2016	BANK of AMERICA SEC		1,074,397	1,072,297	2,189
198280-AA-2	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/13/2016	Tax Free Exchange		997,732	1,000,000	26,100
19990A-AA-7	COMM 2016-SAVA A 2.456% 10/15/34		10/27/2016	DEUTSCHE BANK		283,000	283,000	.0
20605P-AG-6	CONCHO RESOURCES INC 4.375% 01/15/25		12/13/2016	BANK of AMERICA SEC		5,000,000	5,000,000	.0
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		09/30/2016	SUSQUEHANNA		1,532,797	1,530,000	10,944

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
221347-AN-7	CHT 2016-CSMO E 5.386% 11/15/33		11/04/2016	J P MORGAN SEC FIXED INC		4,000,000	4,000,000	.0
224044-CC-9	COX COMMUNICATIONS INC 4.500% 06/30/43		03/01/2016	MORGAN STANLEY FIXED INC		3,813,750	5,000,000	40,000
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		09/08/2016	WELLS FARGO		3,993,240	4,000,000	.0
224399-AS-4	CRANE CO 2.750% 12/15/18		02/22/2016	BROWNSTONE INV GROUP,LLC		202,634	200,000	1,069
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		9,034,731	9,014,000	55,399
225330-AA-0	CAALT 2014-2A A 1.880% 03/15/22		10/05/2016	HONG KONG SHANGHAI BK		275,559	275,000	.373
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		12/01/2016	Interest Capitalization		.0	.0	.0
22822R-BD-1	CROWN CASTLE 3.663% 05/15/25		10/20/2016	SUNTRUST		3,609,873	3,450,000	3,510
22822V-AB-7	CROWN CASTLE INTL CORP 4.450% 02/15/26		01/26/2016	BANK of AMERICA SEC		12,857,559	12,900,000	.0
22822V-AC-5	CROWN CASTLE INTL CORP 3.700% 06/15/26		04/29/2016	MORGAN STANLEY FIXED INC		4,984,750	5,000,000	.0
233046-AD-3	DNKN 2015-1A A211 3.980% 02/20/45		06/09/2016	CREDIT SUISSE FIRST BOSTON		10,963,464	10,640,313	28,232
233851-CH-5	DAIMLER FINANCE NA LLC 2.000% 07/06/21		06/30/2016	J P MORGAN SEC FIXED INC		14,744,395	14,750,000	.0
24703C-AF-0	DEFT 2015-2 C 2.750% 09/22/20		10/12/2016	ROBERT W. BAIRD		251,953	250,000	420
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		07/12/2016	RBC/DAIN		6,000,000	6,000,000	.0
24703E-AE-9	DEFT 2016-1 C 2.530% 07/22/21		07/12/2016	RBC/DAIN		10,308,300	10,310,000	.0
251591-AU-7	DEVELOPERS DIVERS REALTY 7.500% 04/01/17		09/06/2016	BROWNSTONE INV GROUP,LLC		206,760	200,000	6,583
25272K-AA-1	DIAMOND 1 FIN/DIAMOND 2 3.480% 06/01/19		05/17/2016	Various		15,254,300	15,200,000	.0
25272K-AD-5	DIAMOND 1 FIN/DIAMOND 2 4.420% 06/15/21		05/17/2016	Various		13,054,280	13,000,000	.0
254010-AC-5	DIGNITY HEALTH 2.637% 11/01/19		10/25/2016	BROWNSTONE INV GROUP,LLC		510,330	500,000	6,483
254010-AD-3	DIGNITY HEALTH 3.812% 11/01/24		04/06/2016	RAYMOND JAMES		2,811,332	2,652,000	44,931
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		Various	Various		7,004,170	7,000,000	2,042
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		08/25/2016	BROWNSTONE INV GROUP,LLC		164,039	154,000	4,093
25755T-AC-4	DPABS 2012-1A A2 5.216% 01/25/42		04/18/2016	GUGGENHEIM CAPITAL MARKETS		17,976,845	17,410,988	216,949
25755T-AD-2	DPABS 2015-1A A21 3.484% 10/25/45		09/01/2016	BARCLAYS		3,005,414	2,977,500	12,103
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/04/2016	US BANCORP		1,908,854	1,900,000	14,923
26441Y-AW-7	DUKE REALTY CORP 3.875% 10/15/22		04/05/2016	US BANCORP		1,379,369	1,334,000	24,841
26441Y-AX-5	DUKE REALTY CORP 3.625% 04/15/23		04/05/2016	WELLS FARGO		6,944,708	6,852,000	119,363
26885K-AA-8	EQTY 2014-INNS A 1.514% 05/08/31		08/12/2016	DEUTSCHE BANK		440,423	441,388	149
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/22/2016	DEUTSCHE BANK		29,499,510	29,500,000	.0
285512-AC-3	ELECTRONIC ARTS INC 3.700% 03/01/21		06/09/2016	Various		7,717,546	7,345,000	83,039
30161N-AG-6	EXELON CORP 1.550% 06/09/17		10/18/2016	Various		535,804	535,000	2,305
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		10/27/2016	MORGAN STANLEY FIXED INC		7,003,640	7,000,000	36,215
30219G-AM-0	EXPRESS SCRIPTS INC 4.500% 02/25/26		02/22/2016	CITIGROUP GLOBAL MKTS		4,973,350	5,000,000	.0
30219G-AP-3	EXPRESS SCRIPTS INC 4.800% 07/15/46		06/29/2016	CITIGROUP GLOBAL MKTS		7,986,000	8,000,000	.0
30256B-AA-1	FINH 2014-1A A 1.296% 12/10/22		02/12/2016	GUGGENHEIM CAPITAL MARKETS		202,163	204,722	.59
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		06/27/2016	BROWNSTONE INV GROUP,LLC		249,610	250,000	252
31620M-AT-3	FIDELITY NATIONAL INFORM 3.000% 08/15/26		08/11/2016	CITIGROUP GLOBAL MKTS		4,450,095	4,500,000	.0
316773-CF-5	FIFTH THIRD BANCORP 5.450% 01/15/17		02/22/2016	SUSQUEHANNA		288,884	280,000	1,696
31677Q-BG-3	FIFTH THIRD BANK 2.250% 06/14/21		06/09/2016	DEUTSCHE BANK		15,988,000	16,000,000	.0
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		09/12/2016	WELLS FARGO		199,984	200,000	.0
32058F-AG-5	FIAOT 2014-1A B 2.260% 01/15/20		05/31/2016	DEUTSCHE BANK		250,811	250,000	283
33843D-AA-1	FCAT 2013-2 A 1.940% 01/15/19		05/26/2016	WELLS FARGO		200,933	200,666	173
35671D-BT-1	FREEPOT-MC C&G 6.750% 02/01/22		12/13/2016	Taxable Exchange		7,547,854	7,197,000	178,126
35671D-BV-6	FREEPOT-MC C&G 6.875% 02/15/23		12/20/2016	Taxable Exchange		12,817,694	12,304,120	.0
35906A-AW-8	FRONTIER COMMUNICATIONS 10.500% 09/15/22		06/03/2016	Tax Free Exchange		2,597,352	2,568,000	58,422
361448-AS-2	GATX INC 1.250% 03/04/17		11/07/2016	MORGAN STANLEY FIXED INC		300,063	300,000	688
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		05/12/2016	WELLS FARGO		299,972	300,000	.0
36251G-AE-4	GSMS 2016-RENT XB 0.087% 02/10/29		03/10/2016	GOLDMAN SACHS		314,749	.0	5,635
36251H-AA-0	GSMS 2016-ICE2 A 2.666% 02/15/33		03/10/2016	GOLDMAN SACHS		11,000,000	11,000,000	.0
38141E-LA-5	GOLDMAN SACHS GROUP 1.398% 03/29/17		08/02/2016	SEAPORT GROUP LLC		7,583,280	7,600,000	8,673
38145G-AF-7	GOLDMAN SACHS GROUP INC 2.076% 11/15/21		09/22/2016	GOLDMAN SACHS		15,000,000	15,000,000	.0
39154T-AB-4	GALC 2016-1 A2 1.570% 05/21/18		05/12/2016	Various		375,396	375,000	200
404201-AC-1	HSBC BANK USA 6.000% 08/09/17		08/31/2016	MORGAN STANLEY FIXED INC		208,362	200,000	900
431282-AF-9	HIGHWOODS REALTY LP 7.500% 04/15/18		07/19/2016	BROWNSTONE INV GROUP,LLC		436,792	400,000	7,625
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
437076-BM-3	HOME DEPOT 3.000% 04/01/26		02/03/2016	J P MORGAN SEC FIXED INC		2,980,680	3,000,000	.0
449230-AH-7	HYUNDAI CAPITAL AMERICA 1.450% 02/06/17		12/16/2016	BROWNSTONE INV GROUP,LLC		1,800,072	1,800,000	9,788
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		08/01/2016	Interest Capitalization		.0	.0	.0
459200-AG-6	IBM 8.375% 11/01/19		11/30/2016	BROWNSTONE INV GROUP,LLC		326,130	276,000	2,183
46590M-AT-7	JPMCC 2016-JP2 XA 1.866% 08/15/49		07/11/2016	J P MORGAN SEC FIXED INC		1,977,899	.0	22,067
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2016	Various		4,211,416	4,025,000	2,054
46642D-AL-2	JPMCC 2014-INN D 3.086% 06/15/29		05/19/2016	J P MORGAN SEC FIXED INC		345,016	355,000	247
46849L-NQ-0	JACKSON NATL LIFE GLOBAL 1.250% 02/21/17		12/16/2016	BROWNSTONE INV GROUP,LLC		1,150,104	1,150,000	4,792
476556-CW-3	JERSEY CENTRAL PWR & LT 5.650% 06/01/17		12/13/2016	WELLS FARGO		508,810	500,000	1,177
478375-AH-1	JOHNSON CONTROLS 5.000% 03/30/20		12/28/2016	Taxable Exchange		1,117,380	1,000,000	27,167

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
48247U-AA-3	KSBA 2013-1 A 2.154% 08/25/36		08/10/2016	KGS-ALPHA CAPITAL MARKETS		2,949,622	.0	50,944
48249K-AA-3	KSBA 2014-3 A 1.527% 05/25/39		10/12/2016	KGS-ALPHA CAPITAL MARKETS		2,575,383	.0	71,170
48249Y-AA-3	KSBA 2016-1 A 2.505% 03/25/42		07/18/2016	KGS-ALPHA CAPITAL MARKETS		1,967,637	.0	32,503
485134-BK-5	KANSAS CITY POWER & LIGHT 6.375% 03/01/18		05/04/2016	BROWNSTONE INV GROUP,LLC		226,691	210,000	2,529
491386-AM-0	KENTUCKY POWER CO 6.000% 09/15/17		08/10/2016	BROWNSTONE INV GROUP,LLC		209,708	200,000	5,000
49338L-AD-5	KEYSIGHT TECHNOLOGIES 3.300% 10/30/19		02/03/2016	BANK of AMERICA SEC		13,958,742	14,200,000	127,563
49446R-AK-5	KIMCO REALTY CORP 3.125% 06/01/23		04/05/2016	SUNTRUST		6,134,108	6,144,000	67,733
49803X-AA-1	KITE REALTY GROUP LP 4.000% 10/01/26		09/15/2016	US BANCORP		4,979,950	5,000,000	.0
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
501044-CG-4	KROGER CO 6.400% 08/15/17		11/30/2016	BROWNSTONE INV GROUP,LLC		1,034,800	1,000,000	19,556
501044-DF-5	KROGER CO 3.875% 10/15/46		09/26/2016	CITIGROUP GLOBAL MKTS		5,997,780	6,000,000	.0
50187V-AH-4	LRF 2013-1 E1 6.000% 09/15/21		10/27/2016	WELLS FARGO		343,185	334,000	891
512807-AM-0	LAM RESEARCH CORP 2.750% 03/15/20		12/06/2016	KEY BANC-MCDONALD		346,653	345,000	2,214
512807-AR-9	LAM RESEARCH CORP 2.800% 06/15/21		05/23/2016	J P MORGAN SEC FIXED INC		6,994,120	7,000,000	.0
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		12/05/2016	CREDIT SUISSE FIRST BOSTON		6,497,177	6,497,722	446
52177F-AB-0	LRF 2016-1 A2 1.720% 07/16/18		05/18/2016	CREDIT SUISSE FIRST BOSTON		199,983	200,000	.0
544152-AF-8	RJ REYNOLDS TOBACCO CO 2.300% 08/21/17		08/31/2016	BROWNSTONE INV GROUP,LLC		201,434	200,000	192
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
571903-AG-8	MARRIOTT INTERNATIONAL-CL A 6.375% 06/15/17		06/27/2016	BROWNSTONE INV GROUP,LLC		209,208	200,000	531
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
574599-BL-9	MASCO CORP 4.375% 04/01/26		03/11/2016	J P MORGAN SEC FIXED INC		5,034,950	5,000,000	.0
59217G-CB-3	MET LIFE GLOB 1.426% 12/19/18		12/12/2016	DEUTSCHE BANK		20,000,000	20,000,000	.0
594918-BL-7	MICROSOFT CORP 4.450% 11/03/45		08/19/2016	Various		8,091,120	7,000,000	96,046
599801-AB-2	MMLT 2016-1 M1 3.150% 04/25/57		08/15/2016	WELLS FARGO		12,038,994	12,000,000	18,900
60871R-AG-5	MOLSON COORS BREWING CO 3.000% 07/15/26		06/28/2016	BANK of AMERICA SEC		3,993,800	4,000,000	.0
60871R-AH-3	MOLSON COORS BREWING CO 4.200% 07/15/46		06/28/2016	BANK of AMERICA SEC		4,967,850	5,000,000	.0
617446-V7-1	MORGAN STANLEY 6.250% 08/28/17		02/05/2016	BROWNSTONE INV GROUP,LLC		213,192	200,000	5,625
61746B-EC-6	MORGAN STANLEY 2.284% 10/24/23		10/19/2016	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	.0
61761J-3R-8	MORGAN STANLEY 3.125% 07/27/26		07/20/2016	Various		7,483,150	7,500,000	.0
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		02/19/2016	MORGAN STANLEY FIXED INC		15,449,669	15,000,000	9,742
62384P-AA-8	MOUNTAIN AGENCY INC VRDN 1.030% 01/20/23		08/26/2016	ROSS SINCLAIR		200,000	200,000	114
62854A-AC-8	MYLAN NV 3.150% 06/15/21		05/31/2016	DEUTSCHE BANK		14,982,600	15,000,000	.0
62854A-AD-6	MYLAN NV 3.950% 06/15/26		05/31/2016	DEUTSCHE BANK		4,961,550	5,000,000	.0
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		12/16/2016	BROWNSTONE INV GROUP,LLC		999,170	1,000,000	1,504
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
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
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		3,511,100	3,345,000	61,685
649840-CP-8	NEW YORK STATE EL & GAS CO 6.150% 12/15/17		12/01/2016	BROWNSTONE INV GROUP,LLC		208,868	200,000	5,843
651229-BA-3	NEWELL BRANDS INC 5.000% 11/15/23		10/25/2016	Tax Free Exchange		4,142,960	3,951,000	87,800
65473Q-AQ-6	NISOURCE FINANCE CORP 5.250% 09/15/17		04/19/2016	Cantor Fitzgerald Fixed		209,504	200,000	1,079
655844-AE-8	NORFOLK SOUTHERN CORP 7.700% 05/15/17		08/30/2016	BROWNSTONE INV GROUP,LLC		209,200	200,000	4,577
665859-AQ-7	NORTHERN TRUST CORP 4.600% Perpet.		12/19/2016	CITIGROUP GLOBAL MKTS		5,314,125	5,550,000	95,028
680223-AJ-3	OLD REPUBLIC INTL CORP 4.875% 10/01/24		09/19/2016	Various		22,388,711	20,705,000	424,155
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		01/15/2016	SEAPORT GROUP LLC		4,051,040	4,000,000	60,500
681936-BD-1	OMEGA HEALTHCARE 4.500% 01/15/25		01/08/2016	J P MORGAN SEC FIXED INC		3,924,240	4,000,000	89,000
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		03/28/2016	CITIGROUP GLOBAL MKTS		999,070	1,000,000	.0
68233J-AK-0	ONCOR ELECTRIC DELIVERY 5.000% 09/30/17		06/27/2016	BROWNSTONE INV GROUP,LLC		208,922	200,000	2,500
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		07/12/2016	CREDIT SUISSE FIRST BOSTON		249,987	250,000	.0
68389X-BK-0	ORACLE CORP 1.900% 09/15/21		06/29/2016	J P MORGAN SEC FIXED INC		9,982,600	10,000,000	.0
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		06/01/2016	BANK of AMERICA SEC		112,160	112,441	193
68557N-AC-7	ORBITAL ATK 5.500% 10/01/23		05/16/2016	Tax Free Exchange		11,500,000	11,500,000	79,063
693456-AP-0	PMTLT 2013-J1 B2 3.568% 09/25/43		10/12/2016	WELLS FARGO		9,156,467	8,930,756	14,178
693476-BB-8	PNC FUNDING CORP 5.625% 02/01/17		07/20/2016	BROWNSTONE INV GROUP,LLC		204,564	200,000	5,438
69353R-EX-2	PNC BANK NA 1.450% 07/29/19		12/19/2016	BROWNSTONE INV GROUP,LLC		363,980	370,000	2,131
694308-HQ-3	PACIFIC GAS & EL 1.135% 11/30/17		11/28/2016	J P MORGAN SEC FIXED INC		1,800,000	1,800,000	.0
70959W-AE-3	PENSKE AUTO GROUP INC 5.750% 10/01/22		02/22/2016	BANK of AMERICA SEC		1,980,000	2,000,000	46,000
737415-AK-5	POST APARTMENT HOMES 4.750% 10/15/17		05/20/2016	BROWNSTONE INV GROUP,LLC		154,623	150,000	792
737446-AK-0	POST HOLDINGS INC 5.000% 08/15/26		07/25/2016	BARCLAYS		10,000,000	10,000,000	.0
74052B-AA-5	PREMIER HEALTH PARTNERS 2.911% 11/15/28		08/24/2016	BARCLAYS		3,000,000	3,000,000	.0
74113A-AE-6	PART 2014-1A A3 1.520% 04/15/20		05/04/2016	Cantor Fitzgerald Fixed		200,063	200,000	203
74340X-AX-9	PROLOGIS TRUST 4.000% 01/15/18		05/24/2016	BROWNSTONE INV GROUP,LLC		603,797	586,000	8,595
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
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		11/01/2016	Interest Capitalization		2,769	2,769	.0
761713-BR-6	REYNOLDS AMERICAN INC 2.300% 08/21/17		08/19/2016	BROWNSTONE INV GROUP,LLC		202,136	200,000	38
776743-AA-4	ROPER TECHNOLOGIES INC 3.000% 12/15/20		01/08/2016	Various		5,361,043	5,318,000	15,954

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
780082-AD-5	ROYAL BANK OF CANADA 4.650% 01/27/26		01/22/2016	RBC/DAIN		14,967,900	15,000,000	.0
78009N-A8-9	Royal Bank 1.280% 03/28/17		03/23/2016	RBC/DAIN		7,800,000	7,800,000	.0
78009N-F9-2	Royal Bank 1.340% 07/28/17		07/27/2016	RBC/DAIN		8,000,000	8,000,000	.0
78403D-AC-4	SBA TOWER TRUST 2.933% 12/15/17		04/29/2016	BROWNSTONE INV GROUP,LLC		199,900	200,000	.310
78403D-AK-6	SBA TOWER TRUST 2.877% 07/15/21		06/21/2016	BARCLAYS		10,000,000	10,000,000	.0
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
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
78413M-AG-3	SFAVE 2015-SAVE XA 0.453% 01/05/43		06/17/2016	MORGAN STANLEY FIXED INC		2,418,750	.0	10,574
785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		2,230,000	2,230,000	46,342
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
80283F-AF-3	SDART 20131 D 2.270% 01/15/19		07/19/2016	J P MORGAN SEC FIXED INC		532,264	530,000	.247
80284A-AG-1	SDART 2014-5 D 3.210% 01/15/21		07/21/2016	Various		15,494,365	15,165,000	14,874
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		05/31/2016	WELLS FARGO		361,013	360,000	.355
81376L-AA-7	SERT 2016-1A A 4.810% 06/13/23		03/30/2016	J P MORGAN SEC FIXED INC		5,999,157	6,000,000	.0
816851-AS-8	SEMPRA ENERGY 2.300% 04/01/17		11/01/2016	SUSQUEHANNA		4,018,440	4,000,000	8,433
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		10/04/2016	WELLS FARGO		3,923,182	3,840,374	2,240
81744Y-AG-1	SEMT 2013-4 B2 3.494% 04/25/43		03/21/2016	WELLS FARGO		4,881,734	5,077,908	11,362
81753W-AA-6	BCRR 2016-FRR3 A 5.081% 05/26/26		12/13/2016	PERFORMANCE TRUST CAPITAL		4,925,000	5,000,000	.0
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		10/21/2016	CREDIT SUISSE FIRST BOSTON		263,450	262,998	.96
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		06/29/2016	CREDIT SUISSE FIRST BOSTON		20,183	20,310	.9
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		11/16/2016	CREDIT SUISSE FIRST BOSTON		338,663	339,353	.19
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		10/12/2016	CREDIT SUISSE FIRST BOSTON		4,999,103	5,000,000	.0
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		02/05/2016	UBS WARBURG		1,721,343	1,725,000	4,269
829259-AW-0	SINCLAIR TELEVISION 5.125% 02/15/27		08/15/2016	WELLS FARGO		800,000	800,000	.0
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		04/12/2016	GUGGENHEIM CAPITAL MARKETS		11,970,833	11,970,833	.0
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
85022W-AA-2	SOFT 2016-AA A 3.050% 04/25/29		09/16/2016	BANK of AMERICA SEC		13,549,481	13,550,000	.0
863667-AJ-0	STRYKER CORP 4.625% 03/15/46		05/24/2016	Various		9,216,100	9,000,000	39,569
863667-AM-3	STRYKER CORP 2.625% 03/15/21		03/03/2016	GOLDMAN SACHS		1,849,297	1,850,000	.0
867914-AZ-6	SUNTRUST BANKS INC 6.000% 09/11/17		10/06/2016	Various		3,713,212	3,567,000	16,106
871829-BD-8	SYSO CORP 4.500% 04/01/46		03/22/2016	GOLDMAN SACHS		2,491,425	2,500,000	.0
879868-AL-1	TEMPLE-INLAND INC 6.625% 01/15/18		09/13/2016	BROWNSTONE INV GROUP,LLC		319,649	300,000	2,816
883556-BN-1	THERMO FISHER SCIENTIFIC 3.000% 04/15/23		04/04/2016	BANK of AMERICA SEC		4,975,600	5,000,000	.0
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		01/22/2016	JEFFERIES & CO		1,846,660	2,000,000	3,233
891160-MJ-9	TORONTO-DOMIN BK 3.625% 09/15/31		10/12/2016	Various		5,973,000	6,000,000	16,111
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		11/29/2016	Cantor Fitzgerald Fixed		209,836	208,792	463
907818-EM-6	UNION PACIFIC CORP 3.799% 10/01/51		12/22/2016	Tax Free Exchange		4,224,488	4,000,000	34,191
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		06/06/2016	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	.0
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
913017-CG-2	UNITED TECHNOLOGIES 1.950% 11/01/21		10/27/2016	GOLDMAN SACHS		14,966,550	15,000,000	.0
92277G-AH-0	VENTAS REALTY LP/CAP CRP 3.125% 06/15/23		05/25/2016	WELLS FARGO		4,967,150	5,000,000	.0
92343V-DC-5	VERIZON COMMUNICATIONS 4.125% 08/15/46		07/27/2016	GOLDMAN SACHS		1,998,940	2,000,000	.0
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		07/08/2016	Various		1,385,350	1,288,000	16,277
931266-AA-8	WABR 2016-BOCA A 2.086% 06/15/29		07/12/2016	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	.0
949456-AA-5	WLKG 2013-A A 3.100% 03/15/29		06/22/2016	BANK of AMERICA SEC		232,489	230,973	239
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		02/01/2016	Interest Capitalization		4,907	4,907	.0
949832-AP-4	WFMS 2005-14 2A1 5.500% 12/25/35		12/12/2016	ROBERT W. BAIRD		3,766,998	3,675,120	7,861
95040Q-AC-8	HEALTH CARE REIT 4.250% 04/01/26		04/06/2016	WELLS FARGO		5,100,900	5,000,000	23,611
955278-BH-8	WEST PENN POWER 5.950% 12/15/17		01/06/2016	BROWNSTONE INV GROUP,LLC		214,562	200,000	859
958102-AJ-4	WESTERN DIGITAL CORP 7.375% 04/01/23		04/13/2016	BANK of AMERICA SEC		6,150,000	6,000,000	6,146
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		12/21/2016	Various		5,248,718	5,267,820	551
960413-AH-5	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		08/03/2016	GOLDMAN SACHS		3,980,000	4,000,000	.0
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		09/09/2016	BMO CAPITAL MARKETS CORP		301,031	300,000	541
96042B-AC-7	WLAKE 2016-2A A2 1.570% 06/17/19		06/07/2016	WELLS FARGO		309,981	310,000	.0
96221T-AH-0	WFRBS 2014-LC14 XA 1.387% 03/15/47		06/21/2016	Various		3,096,463	.0	40,685
98419M-AK-6	XYLEM INC 4.375% 11/01/46		10/03/2016	CITIGROUP GLOBAL MKTS		1,979,140	2,000,000	.0
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A.	05/25/2016	SCOTIA		2,825,564	2,800,000	27,568
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
06427K-6D-4	BANK OF MONTREAL CHICAGO 1.322% 06/01/17	A.	08/31/2016	BMO CAPITAL MARKETS CORP		25,000,000	25,000,000	.0
89113W-GD-2	TORONTO DOMINION BANK NY 1.202% 02/10/17	A.	08/08/2016	TD SECURITIES		32,200,000	32,200,000	.0
89113W-JD-9	TORONTO DOMINION BANK NY 1.322% 06/01/17	A.	09/01/2016	TD SECURITIES		25,000,000	25,000,000	.0
895945-Df-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A.	10/28/2016	Interest Capitalization		20,928	20,928	.0
895945-D8-9	TRICAN WELL SVCS PP 8.290% 04/28/18		12/30/2016	Interest Capitalization		18,312	18,312	.0
895945-G* 8	TRICAN WELL SVCS PP 5.550% 04/28/18		12/30/2016	Interest Capitalization		3,063	3,063	.0
895945-G8-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A.	12/30/2016	Interest Capitalization		8,176	8,176	.0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00913R-AC-0	AIR LIQUIDE FINANCE 2.250% 09/27/23	D	09/22/2016	HONG KONG SHANGHAI BK		4,987,450	5,000,000	0
03764X-AH-0	APID 2014-17A A1R 2.188% 04/17/26	D	11/08/2016	BANK of AMERICA SEC		20,000,000	20,000,000	0
042809-AJ-2	AWPT 2013-1A A1R 2.426% 11/15/28	D	11/15/2016	GOLDMAN SACHS		3,000,000	3,000,000	0
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D	12/20/2016	Various		5,425,128	5,400,000	11,050
05565E-AM-7	BMW US Capital LLC 2.250% 09/15/23	C	09/08/2016	GOLDMAN SACHS		4,236,868	4,250,000	0
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	12/01/2016	MORGAN STANLEY FIXED INC		4,126,814	4,100,000	22,180
09624W-AA-4	BLUEM 2006-2A A1 1.192% 07/15/18	D	12/20/2016	MORGAN STANLEY FIXED INC		493,292	493,934	356
09627V-AN-5	BLUEM 2014-4A A1R 2.285% 11/30/26	D	11/10/2016	J P MORGAN SEC FIXED INC		30,000,000	30,000,000	0
17178X-AG-2	CIFC 2007-2A A1J 1.222% 04/15/21	D	04/26/2016	BANK of AMERICA SEC		246,563	250,000	94
25243Y-AR-0	DIAGEO PLC 1.500% 05/11/17	D	12/16/2016	BROWNSTONE INV GROUP,LLC		1,621,490	1,620,000	2,700
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	07/08/2016	Tax Free Exchange		6,413,280	6,396,000	22,053
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	07/08/2016	Tax Free Exchange		2,061,948	2,010,000	13,074
404280-BA-6	HSBC HOLDINGS PLC-SPONS ADR 3.600% 05/25/23	D	05/18/2016	HONG KONG SHANGHAI BK		9,996,300	10,000,000	0
404280-BG-3	HSBC HOLDINGS PLC-SPONS ADR 2.368% 01/05/22	D	09/28/2016	HONG KONG SHANGHAI BK		19,000,000	19,000,000	0
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	D	06/10/2016	Various		7,935,244	7,915,000	118,401
471318-AC-9	JASPR 2005-1A C 1.790% 08/01/17	D	01/05/2016	BANK of AMERICA SEC		297,000	300,000	686
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D	03/17/2016	BROWNSTONE INV GROUP,LLC		1,943,852	1,900,000	11,875
58191X-AA-0	MDPK 2016-22A A 2.366% 10/25/29	D	09/15/2016	WELLS FARGO		5,000,000	5,000,000	0
59284M-AA-2	MEXCAT 4.250% 10/31/26	D	09/23/2016	Various		7,078,750	7,000,000	0
59284M-AB-0	MEXCAT 5.500% 10/31/46	D	10/27/2016	BARCLAYS		9,825,000	10,000,000	48,889
60688Q-AC-9	MIZUHO BANK LTD 1.550% 10/17/17	D	07/13/2016	BROWNSTONE INV GROUP,LLC		200,258	200,000	784
60920L-AC-8	MONDELEZ INTL HLDINGS NE 2.000% 10/28/21	D	10/19/2016	MIZUHO SECURITIES USA INC		2,490,775	2,500,000	0
62947Q-AV-0	NXP BV 4.625% 06/01/23	D	05/18/2016	BARCLAYS		7,000,000	7,000,000	0
71429M-AB-1	PRGO 4.375% 03/15/26	D	03/07/2016	BANK of AMERICA SEC		997,510	1,000,000	0
71656L-BM-2	PETROLEOS MEXICO 6.750% 09/21/47	D	10/03/2016	Taxable Exchange		1,287,725	1,275,000	19,961
71656L-BP-5	PETROLEOS MEXICO 5.375% 03/13/22	D	12/06/2016	MORGAN STANLEY FIXED INC		3,977,840	4,000,000	0
72349B-AJ-3	PPARK 2014-1A AR 2.138% 04/15/26	D	12/12/2016	BANK of AMERICA SEC		18,000,000	18,000,000	0
780097-BA-8	ROYAL BANK OF SCOTLAND 4.800% 04/05/26	D	03/30/2016	MORGAN STANLEY FIXED INC		13,974,660	14,000,000	0
780153-AU-6	ROYAL CARIBBEAN CRUISES 5.250% 11/15/22	D	02/22/2016	BANK of AMERICA SEC		656,500	650,000	9,479
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21	D	10/19/2016	CITIGROUP GLOBAL MKTS		14,851,050	15,000,000	0
822582-AC-6	SHELL INTERNATIONAL FIN 5.200% 03/22/17	D	09/01/2016	BROWNSTONE INV GROUP,LLC		127,755	125,000	2,979
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.400% 09/23/21	D	09/19/2016	BARCLAYS		9,989,200	10,000,000	0
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	D	09/19/2016	BARCLAYS		4,999,350	5,000,000	0
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/26	D	09/19/2016	BARCLAYS		4,994,050	5,000,000	0
82620K-AD-5	SIEMENS 2.900% 05/27/22	D	10/26/2016	BNP SECURITIES		7,703,400	7,400,000	91,801
862015-AE-4	STNY 2007-1A B 1.578% 04/18/22	D	10/28/2016	J P MORGAN SEC FIXED INC		195,300	200,000	140
87229W-AA-9	TSYMP 2016-1A A 2.360% 10/13/29	D	09/08/2016	BANK of AMERICA SEC		10,000,000	10,000,000	0
87244C-AA-4	CHIMIL 2016-1A A 3.032% 10/18/28	D	08/25/2016	WELLS FARGO		9,500,000	9,500,000	0
87266H-AA-6	TFINS 2016-1A A 3.132% 01/20/38	D	07/22/2016	BANK of AMERICA SEC		2,468,125	2,750,000	0
88167A-AC-5	TEVA PHARMACEUTICALS NE 2.200% 07/21/21	D	07/18/2016	BARCLAYS		6,988,450	7,000,000	0
88167A-AF-8	TEVA PHARMACEUTICALS NE 4.100% 10/01/46	D	07/18/2016	BARCLAYS		4,958,350	5,000,000	0
88433B-AA-5	WINDR 2016-2A A 2.390% 11/01/28	D	09/27/2016	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0
902133-AT-4	TYCO ELECTRONICS GROUP S 3.700% 02/15/26	D	01/25/2016	J P MORGAN SEC FIXED INC		4,987,850	5,000,000	0
90351D-AF-4	UBS GROUP FUNDING 4.125% 04/15/26	D	03/29/2016	UBS WARBURG		3,991,160	4,000,000	0
98420E-AA-3	XLIT LTD 2.300% 12/15/18	D	08/05/2016	BROWNSTONE INV GROUP,LLC		203,346	200,000	703
996172-AB-0	WITEH 2006-4X A2 1.301% 01/17/20	D	11/17/2016	J P MORGAN SEC FIXED INC		468,825	470,000	595
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	01/13/2016	Tax Free Exchange		6,833,428	6,833,428	139,952
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,745,361,193	1,716,837,145	4,750,996
293791-AV-1	ENTERPRISE PRODUCTS 4.593% 08/01/66		07/27/2016	SEAPORT GROUP LLC		925,000	1,000,000	0
29379V-AN-3	ENTERPRISE PRODUCTS 7.000% 06/01/67		07/12/2016	STIFEL NICHOLAS		3,802,500	4,800,000	19,639
69352P-AC-7	PPL CAPITAL FUNDING 6.700% Perpet		11/30/2016	Various		10,038,360	11,587,000	150,795
857477-AY-9	STATE STREET CORP 1.993% 06/15/37		12/21/2016	Tax Free Exchange		4,029,033	5,000,000	1,661
4899999. Subtotal - Bonds - Hybrid Securities						18,794,893	22,387,000	172,095
8399997. Total - Bonds - Part 3						1,979,761,111	1,944,078,314	5,309,441
8399998. Total - Bonds - Part 5						211,801,792	212,346,857	904,006
8399999. Total - Bonds						2,191,562,903	2,156,425,171	6,213,447
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		10/13/2016	BANK OF NEW YORK	15,701.000	2,248,314		0
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Taxable Exchange		15,687,959		0
48020Q-10-7	JONES LANG LASALLE INC		11/01/2016	INSTINET	16,566.000	1,592,152		0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
66987V-10-9	NOVARTIS AG-ADR	D	02/09/2016	BANK OF NEW YORK	58,292.000	4,203,955		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,614,380	XXX	0
34918#-10-6	W & S BROKERAGE SERVICES		11/21/2016	Capital Contribution	0.000	500,000		0
98259#-10-8	IFS W&S Fin Grp Distributors, Inc		05/24/2016	Capital Contribution	0.000	50,000		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						550,000	XXX	0
9799997. Total - Common Stocks - Part 3						12,164,380	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						12,164,380	XXX	0
9899999. Total - Preferred and Common Stocks						12,164,380	XXX	0
9999999 - Totals						2,203,727,283	XXX	6,213,447

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36176F-2C-1	G2 #765171 4.654% 12/20/61		12/01/2016	Paydown		541,487	541,487	587,636	562,496	0	(21,009)	0	(21,009)	0	541,487	0	0	0	11,570	12/20/2061
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		12/01/2016	Paydown		1,748,669	1,748,669	1,933,668	1,812,723	0	(64,054)	0	(64,054)	0	1,748,669	0	0	0	36,943	08/01/2042
36176F-Z5-0	G2 #765164 4.607% 10/20/61		12/01/2016	Paydown		1,802,856	1,802,856	1,941,258	1,846,065	0	(43,208)	0	(43,208)	0	1,802,856	0	0	0	52,109	10/20/2061
36176F-Z9-2	G2 #765168 4.615% 11/22/61		11/01/2016	Paydown		2,485,972	2,485,972	2,662,317	2,544,827	0	(58,854)	0	(58,854)	0	2,485,972	0	0	0	61,341	11/22/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		12/01/2016	Paydown		243,024	243,024	243,327	243,250	0	(226)	0	(226)	0	243,024	0	0	0	3,491	01/15/2033
36179N-PP-5	G2 MA1394 1.753% 10/20/43		12/01/2016	Paydown		66,031	66,031	67,285	67,270	0	(1,238)	0	(1,238)	0	66,031	0	0	0	756	10/20/2043
	Government National Mortgage A POOL # MA2466																			
36179Q-W3-1	1.753% 12/20/44		12/01/2016	Paydown		92,191	92,191	93,646	93,627	0	(1,437)	0	(1,437)	0	92,191	0	0	0	1,044	12/20/2044
36180W-SH-6	GN AE4133 2.750% 09/15/30		12/01/2016	Paydown		725,224	725,224	692,645	696,730	0	28,494	0	28,494	0	725,224	0	0	0	10,853	09/15/2030
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		12/01/2016	Paydown		1,851	1,851	1,961	1,947	0	(96)	0	(96)	0	1,851	0	0	0	66	09/15/2032
36202K-2S-3	G2 # 8885 2.000% 12/20/21		12/01/2016	Paydown		1,243	1,243	1,275	1,184	0	59	0	59	0	1,243	0	0	0	12	12/20/2021
36202K-5J-0	G2 # 8949 2.125% 08/20/26		12/01/2016	Paydown		743	743	762	698	0	46	0	46	0	743	0	0	0	8	08/20/2026
36202K-AL-9	G2 # 8111 4.000% 03/20/16		02/01/2016	Paydown		541	541	562	536	0	5	0	5	0	541	0	0	0	2	03/20/2016
36202K-DB-8	G2 # 8198 2.125% 05/20/23		12/01/2016	Paydown		10,516	10,516	10,733	9,799	0	717	0	717	0	10,516	0	0	0	105	05/20/2023
36202K-DH-2	G2 # 8217 2.125% 06/20/23		12/01/2016	Paydown		12,655	12,655	12,979	11,839	0	816	0	816	0	12,655	0	0	0	122	06/20/2023
36202K-FC-4	G2 # 8263 2.125% 09/20/17		12/01/2016	Paydown		709	709	727	690	0	19	0	19	0	709	0	0	0	8	09/20/2017
36202K-FD-2	G2 # 8264 2.500% 09/20/17		12/01/2016	Paydown		4,697	4,697	4,796	4,568	0	129	0	129	0	4,697	0	0	0	61	09/20/2017
36202K-NU-5	G2 # 8503 2.125% 09/20/24		12/01/2016	Paydown		8,781	8,781	9,034	8,302	0	479	0	479	0	8,781	0	0	0	87	09/20/2024
36202K-OP-3	G2 # 8562 2.000% 12/20/24		12/01/2016	Paydown		7,136	7,136	7,324	6,768	0	368	0	368	0	7,136	0	0	0	82	12/20/2024
36202K-SA-4	G2 # 8613 3.000% 03/20/25		12/01/2016	Paydown		1,309	1,309	1,337	1,222	0	87	0	87	0	1,309	0	0	0	25	03/20/2025
36202K-V6-9	G2 # 8737 2.500% 01/20/21		12/01/2016	Paydown		6,516	6,516	6,557	6,113	0	403	0	403	0	6,516	0	0	0	87	01/20/2021
36202K-XR-1	G2 # 8788 2.000% 01/20/26		12/01/2016	Paydown		951	951	971	887	0	65	0	65	0	951	0	0	0	10	01/20/2026
36202K-ZQ-1	G2 # 8851 2.000% 10/20/21		12/01/2016	Paydown		8,198	8,198	8,485	7,852	0	345	0	345	0	8,198	0	0	0	80	10/20/2021
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		11/01/2016	Paydown		1,889	1,889	1,736	1,787	0	102	0	102	0	1,889	0	0	0	109	12/15/2022
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		12/01/2016	Paydown		2,350	2,350	2,254	2,286	0	64	0	64	0	2,350	0	0	0	98	05/15/2023
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		12/01/2016	Paydown		28,768	28,768	27,640	28,013	0	756	0	756	0	28,768	0	0	0	577	05/15/2023
36203N-ZU-1	GNMA # 354587 7.500% 05/15/23		12/01/2016	Paydown		2,887	2,887	2,647	2,726	0	160	0	160	0	2,887	0	0	0	142	05/15/2023
36204K-UB-4	GNMA # 372407 7.500% 03/15/27		12/01/2016	Paydown		671	671	670	670	0	1	0	1	0	671	0	0	0	28	03/15/2027
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		12/01/2016	Paydown		287	287	263	272	0	15	0	15	0	287	0	0	0	12	06/15/2022
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		12/01/2016	Paydown		914	914	937	930	0	(16)	0	(16)	0	914	0	0	0	38	05/15/2026
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		12/01/2016	Paydown		7,670	7,670	7,706	7,692	0	(22)	0	(22)	0	7,670	0	0	0	76	12/15/2026
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		12/01/2016	Paydown		4,007	4,007	3,967	3,977	0	30	0	30	0	4,007	0	0	0	174	06/15/2024
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		12/01/2016	Paydown		1,880	1,880	1,794	1,820	0	60	0	60	0	1,880	0	0	0	83	11/15/2024
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		12/01/2016	Paydown		6,402	6,402	6,338	6,353	0	49	0	49	0	6,402	0	0	0	399	06/15/2024
36205G-OH-7	GNMA 30 YR # 390256 8.000% 06/15/24		12/01/2016	Paydown		2,818	2,818	2,790	2,796	0	21	0	21	0	2,818	0	0	0	124	06/15/2024
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		12/01/2016	Paydown		2,446	2,446	2,447	2,445	0	1	0	1	0	2,446	0	0	0	119	06/15/2026
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		12/01/2016	Paydown		715	715	733	728	0	(13)	0	(13)	0	715	0	0	0	29	02/15/2026
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		12/01/2016	Paydown		2,053	2,053	1,995	2,008	0	45	0	45	0	2,053	0	0	0	52	04/15/2026
36206M-SH-6	GNMA 30 YR # 415848 7.500% 05/15/27		12/01/2016	Paydown		433	433	434	434	0	(1)	0	(1)	0	433	0	0	0	18	05/15/2027
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		12/01/2016	Paydown		789	789	791	790	0	(1)	0	(1)	0	789	0	0	0	33	01/15/2026
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		12/01/2016	Paydown		7,119	7,119	7,104	7,102	0	17	0	17	0	7,119	0	0	0	293	02/15/2026
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		12/01/2016	Paydown		5,430	5,430	5,513	5,491	0	(61)	0	(61)	0	5,430	0	0	0	211	06/15/2028
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		12/01/2016	Paydown		858	858	859	858	0	0	0	0	0	858	0	0	0	35	02/15/2026
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		12/01/2016	Paydown		1,593	1,593	1,568	1,572	0	20	0	20	0	1,593	0	0	0	66	04/15/2027
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		12/01/2016	Paydown		2,925														

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		12/01/2016	Paydown		5,865	5,865	5,852	5,851	0	14	0	14	0	5,865	0	0	0	341	04/15/2027
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		12/01/2016	Paydown		1,421	1,421	1,393	1,399	0	23	0	23	0	1,421	0	0	0	59	04/15/2027
36208H-SN-2	GNMA 30 YR # 451853 7.500% 08/15/27		12/01/2016	Paydown		3,436	3,436	3,455	3,448	0	(13)	0	(13)	0	3,436	0	0	0	141	08/15/2027
36208H-S5-1	GNMA 30 YR # 451857 7.500% 08/15/27		01/01/2016	Paydown		31,244	31,244	31,415	31,358	0	(114)	0	(114)	0	31,244	0	0	0	195	08/15/2027
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		12/01/2016	Paydown		1,384	1,384	1,418	1,410	0	(26)	0	(26)	0	1,384	0	0	0	57	10/15/2027
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		12/01/2016	Paydown		4,633	4,633	4,701	4,685	0	(52)	0	(52)	0	4,633	0	0	0	164	09/15/2028
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		12/01/2016	Paydown		11,737	11,737	11,902	11,864	0	(127)	0	(127)	0	11,737	0	0	0	412	12/15/2028
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		12/01/2016	Paydown		4,122	4,122	4,181	4,165	0	(44)	0	(44)	0	4,122	0	0	0	157	07/15/2028
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		12/01/2016	Paydown		1,501	1,501	1,493	1,494	0	8	0	8	0	1,501	0	0	0	61	11/15/2029
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		12/01/2016	Paydown		5,087	5,087	5,158	5,142	0	(55)	0	(55)	0	5,087	0	0	0	183	12/15/2028
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		12/01/2016	Paydown		1,643	1,643	1,614	1,619	0	24	0	24	0	1,643	0	0	0	63	12/15/2028
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		12/01/2016	Paydown		29,863	29,863	29,858	29,845	0	18	0	18	0	29,863	0	0	0	1,851	05/15/2029
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		12/01/2016	Paydown		31,556	31,556	31,378	31,392	0	164	0	164	0	31,556	0	0	0	601	11/15/2029
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		12/01/2016	Paydown		1,763	1,763	1,763	1,762	0	1	0	1	0	1,763	0	0	0	67	05/15/2029
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		12/01/2016	Paydown		4,976	4,976	5,046	5,030	0	(54)	0	(54)	0	4,976	0	0	0	177	12/15/2028
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		12/01/2016	Paydown		1,755	1,755	1,755	1,754	0	1	0	1	0	1,755	0	0	0	62	05/15/2029
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		12/01/2016	Paydown		1,649	1,649	1,648	1,648	0	1	0	1	0	1,649	0	0	0	58	05/15/2029
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		12/01/2016	Paydown		15,689	15,689	15,686	15,680	0	9	0	9	0	15,689	0	0	0	579	05/15/2029
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		12/01/2016	Paydown		1,705	1,705	1,704	1,703	0	1	0	1	0	1,705	0	0	0	61	05/15/2029
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		12/01/2016	Paydown		3,880	3,880	3,879	3,877	0	2	0	2	0	3,880	0	0	0	108	05/15/2029
36211U-JJ-5	GNMA 30 YR # 523897 7.500% 11/15/29		12/01/2016	Paydown		3,666	3,666	3,645	3,647	0	19	0	19	0	3,666	0	0	0	151	11/15/2029
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		12/01/2016	Paydown		5,268	5,268	5,287	5,279	0	(11)	0	(11)	0	5,268	0	0	0	176	04/15/2027
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		12/01/2016	Paydown		3,843	3,843	3,901	3,885	0	(42)	0	(42)	0	3,843	0	0	0	144	09/15/2027
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		12/01/2016	Paydown		12,008	12,008	12,014	12,007	0	1	0	1	0	12,008	0	0	0	322	09/15/2029
36225C-A8-9	GNMA ARM # 80030 2.000% 01/20/27		12/01/2016	Paydown		3,779	3,779	3,836	3,502	0	277	0	277	0	3,779	0	0	0	39	01/20/2027
36225C-AY-2	GNMA ARM # 80022 2.000% 12/20/26		12/01/2016	Paydown		9,412	9,412	9,514	8,801	0	611	0	611	0	9,412	0	0	0	105	12/20/2026
36225C-QN-4	GNMA ARM # 80076 2.125% 05/20/27		12/01/2016	Paydown		1,733	1,733	1,769	1,603	0	130	0	130	0	1,733	0	0	0	17	05/20/2027
36225C-DJ-2	GNMA ARM # 80104 2.125% 08/20/27		12/01/2016	Paydown		2,404	2,404	2,468	2,259	0	144	0	144	0	2,404	0	0	0	21	08/20/2027
36225C-E2-8	GNMA ARM # 80152 2.000% 01/20/28		12/01/2016	Paydown		5,168	5,168	5,254	4,786	0	383	0	383	0	5,168	0	0	0	54	01/20/2028
36225C-EJ-1	GNMA ARM # 80136 2.000% 11/20/27		12/01/2016	Paydown		1,169	1,169	1,201	1,103	0	66	0	66	0	1,169	0	0	0	12	11/20/2027
36225C-FM-3	GNMA ARM # 80171 2.000% 02/20/28		12/01/2016	Paydown		854	854	872	793	0	60	0	60	0	854	0	0	0	9	02/20/2028
36225C-FW-1	GNMA ARM # 80180 2.000% 03/20/28		12/01/2016	Paydown		7,169	7,169	7,237	6,619	0	550	0	550	0	7,169	0	0	0	80	03/20/2028
36225C-GG-5	GNMA ARM # 80198 2.125% 05/20/28		12/01/2016	Paydown		7,287	7,287	7,432	6,718	0	569	0	569	0	7,287	0	0	0	61	05/20/2028
36225D-NS-9	G2AR # 81300 2.568% 04/20/35		12/01/2016	Paydown		15,664	15,664	15,507	15,521	0	143	0	143	0	15,664	0	0	0	219	04/20/2035
36230R-NU-6	G2 #756703 4.565% 11/21/61		12/01/2016	Paydown		3,194,141	3,194,141	3,429,065	3,271,666	0	(77,525)	0	(77,525)	0	3,194,141	0	0	0	59,682	11/21/2061
36230U-YF-0	G2 4.684% 09/01/46		12/01/2016	Paydown		2,389,152	2,389,152	2,574,616	2,435,878	0	(46,727)	0	(46,727)	0	2,389,152	0	0	0	69,132	09/01/2046
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		10/01/2016	Paydown		1,747,386	1,747,386	1,881,889	1,783,874	0	(36,488)	0	(36,488)	0	1,747,386	0	0	0	45,767	10/26/2061
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		12/01/2016	Paydown		6,642,061	6,642,061	6,916,786	6,711,027	0	(68,966)	0	(68,966)	0	6,642,061	0	0	0	179,694	03/01/2061
36297E-ZY-4	G2 #710059 4.500% 11/20/60		12/01/2016	Paydown		676,765	676,765	691,919	682,504	0	(5,739)	0	(5,739)	0	676,765	0	0	0	17,205	11/20/2060
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		12/01/2016	Paydown		224,183	224,183	230,418	224,592	0	(409)	0	(409)	0	224,183	0	0	0	6,829	05/16/2032
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		12/01/2016	Paydown		740,908	740,908	856,217	826,700	0	(85,792)	0	(85,792)	0	740,908	0	0	0	21,216	05/16/2039
38376G-FV-7	GNR 2010-28 IO 1.590% 01/16/52		12/01/2016	Paydown		0	0	1,970	1,825	0	(1,825)	0	(1,825)	0	0	0	0	0	343	01/16/2052
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		12/01/2016	Paydown		315,661	315,661	352,024												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
690353-XQ-5	OPIC VRDN 0.720% 07/15/25		10/15/2016	Redemption		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	447	07/15/2025
912828-H7-8	U S TREASURY 0.500% 01/31/17		08/25/2016	100.0000		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
0599999	Subtotal - Bonds - U.S. Governments					47,221,533	47,219,095	50,159,912	48,870,218	0	(1,658,793)	0	(1,658,793)	0	47,211,427	0	10,106	10,106	935,907	XXX
063679-JJ-4	BANK OF MONTREAL 2.625% 01/25/16	A	01/25/2016	Maturity		10,000,000	10,000,000	9,993,500	9,999,707	0	293	0	293	0	10,000,000	0	0	0	131,250	01/25/2016
136069-DT-5	CANADIAN IMPERIAL BANK 2.750% 01/27/16	A	01/27/2016	Maturity		5,000,000	5,000,000	4,997,900	4,999,850	0	150	0	150	0	5,000,000	0	0	0	68,750	01/27/2016
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
748148-RS-4	PROV OF QUEBEC 5.125% 11/14/16	A	11/14/2016	Maturity		25,000,000	25,000,000	25,749,070	25,099,745	0	(99,745)	0	(99,745)	0	25,000,000	0	0	0	1,281,250	11/14/2016
1099999	Subtotal - Bonds - All Other Governments					45,187,050	45,000,000	45,445,520	44,872,185	0	(75,809)	0	(75,809)	0	44,796,375	0	390,675	390,675	1,572,785	XXX
13063A-S0-2	CALIFORNIA ST 5.950% 04/01/16		04/01/2016	Maturity		2,000,000	2,000,000	2,030,395	2,000,900	0	(900)	0	(900)	0	2,000,000	0	0	0	59,500	04/01/2016
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					2,000,000	2,000,000	2,030,395	2,000,900	0	(900)	0	(900)	0	2,000,000	0	0	0	59,500	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		01/06/2016	Maturity		6,500,000	6,500,000	6,526,975	6,500,898	0	(898)	0	(898)	0	6,500,000	0	0	0	40,625	01/06/2016
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					6,500,000	6,500,000	6,526,975	6,500,898	0	(898)	0	(898)	0	6,500,000	0	0	0	40,625	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		12/01/2016	Redemption		207,709	207,709	207,709	207,709	0	0	0	0	0	207,709	0	0	0	3,473	07/01/2043
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		02/01/2016	Redemption		7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	0	0	10,760	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		11/15/2016	Redemption		6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	6,200,000	0	0	0	29,083	11/15/2038
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		12/22/2016	Redemption		260,000	260,000	269,123	268,184	0	(8,184)	0	(8,184)	0	260,000	0	0	0	4,843	11/15/2035
270777-AC-9	EAST Baton Rouge VRDN 0.670% 08/01/35		03/01/2016	BANK OF AMERICA SEC		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	174	08/01/2035
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		12/01/2016	Paydown		913,572	913,572	919,282	918,067	0	(4,494)	0	(4,494)	0	913,572	0	0	0	11,233	11/15/2032
31283G-LL-9	FHLMC # 600331 7.000% 12/01/24		12/01/2016	Paydown		3,038	3,038	3,058	3,050	0	(12)	0	(12)	0	3,038	0	0	0	127	12/01/2024
31283K-GE-3	FGLMC POOL # G11769 5.000% 10/01/20		12/01/2016	Paydown		28,736	28,736	30,945	30,227	0	(1,492)	0	(1,492)	0	28,736	0	0	0	753	10/01/2020
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		12/01/2016	Paydown		22,098	22,098	23,935	23,337	0	(1,239)	0	(1,239)	0	22,098	0	0	0	589	10/01/2020
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		12/01/2016	Paydown		68,913	68,913	67,836	67,931	0	982	0	982	0	68,913	0	0	0	1,619	05/01/2033
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		12/01/2016	Paydown		969	969	970	969	0	0	0	0	0	969	0	0	0	44	08/01/2025
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		12/01/2016	Paydown		9,912	9,912	10,088	10,027	0	(115)	0	(115)	0	9,912	0	0	0	518	08/01/2025
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		10/01/2016	Paydown		38,329	38,329	38,712	38,587	0	(258)	0	(258)	0	38,329	0	0	0	2,178	11/01/2025
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		12/01/2016	Paydown		3,779	3,779	3,803	3,795	0	(16)	0	(16)	0	3,779	0	0	0	123	01/01/2026
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		12/01/2016	Paydown		551	551	556	554	0	(3)	0	(3)	0	551	0	0	0	22	01/01/2026
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		12/01/2016	Paydown		1,781	1,781	1,775	1,776	0	6	0	6	0	1,781	0	0	0	68	02/01/2026
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		12/01/2016	Paydown		3,171	3,171	3,160	3,161	0	10	0	10	0	3,171	0	0	0	122	02/01/2026
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		12/01/2016	Paydown		3,616	3,616	3,594	3,597	0	20	0	20	0	3,616	0	0	0	137	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		12/01/2016	Paydown		1,857,474	1,857,474	1,930,322	1,920,381	0	(62,907)	0	(62,907)	0	1,857,474	0	0	0	32,894	08/15/2042
3128NC-F2-6	FGLMC # G13585 4.500% 05/01/24		12/01/2016	Paydown		527,375	527,375	536,439	533,956	0	(6,581)	0	(6,581)	0	527,375	0	0	0	12,546	05/01/2024
3128NC-FB-6	FGLMC # G13582 4.500% 05/01/24		12/01/2016	Paydown		238,430	238,430	244,652	242,986	0	(4,556)	0	(4,556)	0	238,430	0	0	0	5,617	05/01/2024
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		12/01/2016	Paydown		98,331	98,331	98,592	98,559	0	(228)	0	(228)	0	98,331	0	0	0	648	07/01/2035
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		01/01/2016	Paydown		224,827	224,827	224,862	224,827	0	0	0	0	0	224,827	0	0	0	1,030	08/01/2035
3128P7-AB-6	FG C91718 3.000% 08/01/33		12/01/2016	Paydown		3,413,852	3,413,852	3,411,185	3,411,096	0	2,756	0	2,756	0	3,413,852	0	0	0	59,736	08/01/2033
3128P7-QA-4	FG C91349 4.500% 12/01/30		12/01/2016	Paydown		1,741,850	1,741,850	1,812,613	1,804,383	0	(62,533)	0	(62,533)	0	1,741,850	0	0	0	45,638	12/01/2030
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2016	Paydown		290,988	290,988	296,626	295,154	0	(4,165)	0	(4,165)	0	290,988	0	0	0	6,781	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2016	Paydown		114,024	114,024	116,580	115,919	0	(1,895)	0	(1,895)	0	114,024	0	0	0	2,808	07/01/2024
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		12/01/2016	Paydown		464,375	464,375	474,859	472,114	0	(7,740)	0	(7,740)	0	464,375	0	0	0	9,771	12/01/2024
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		12/01/2016	Paydown		484,433	484,433	502,902	498,958	0	(14,525)	0	(14,525)	0	484,433	0	0	0	11,522	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		12/01/2016	Paydown		241,275	241,275	255,751	253,166	0	(11,892)	0	(11,892)	0	241,275	0	0	0	5,558	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		12/01/2016	Paydown		374,872	374,872	397,482	393,443	0	(18,571)	0	(18,571)	0	374,872	0	0	0	9,290	05/01/2025
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		12/01/2016	Paydown		389,663	389,663	414,260	409,910	0	(20,247)	0	(20,247)	0	389,663	0	0	0	9,178	06/01/2025
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		12/01/2016	Paydown		361,145	361,145	383,942	379,956	0	(18,811)	0	(18,811)	0	361,145	0	0	0	10,264	07/01/2025
3128PT-6X-8	FGLMC # J14486 3.000% 02/01/26		12/01/2016	Paydown		1,459,097	1,459,097	1,412,133	1,421,368	0	37,729	0	37,729	0	1,459,097	0	0	0	24,136	02/01/2026
3128Q2-CY-7	FHLMC # 1L0087 2.818% 06/01/35		12/01/2016	Paydown		19,522	19,522	20,584	20,493	0	(971)	0	(971)	0	19,522	0	0	0	317	06/01/2035
3128Q2-E9-0	FHLMC # 1L0160 2.733% 07/01/35		12/01/2016	Paydown		21,347	21,347	22,518	22,421	0	(1,073)	0	(1,073)	0	21,347	0	0	0	272	07/01/2035

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3128QJ-T4-8	FHARM # 1G1471 3.294% 01/01/37		12/01/2016	Paydown		10,851	10,851	11,441	11,400	0	(549)	0	(549)	0	10,851	0	0	0	163	01/01/2037
3128QP-LV-2	FHLMC # 1B7189 3.778% 03/01/36		12/01/2016	Paydown		18,101	18,101	18,961	18,907	0	(806)	0	(806)	0	18,101	0	0	0	291	03/01/2036
3128S4-DY-0	FHARM # 100119 3.284% 09/01/36		12/01/2016	Paydown		13,322	13,322	14,055	14,018	0	(695)	0	(695)	0	13,322	0	0	0	207	09/01/2036
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		12/15/2016	Paydown		2,663	2,663	2,669	2,660	0	3	0	3	0	2,663	0	0	0	142	08/15/2021
312914-6X-7	FHLMC-GNMA 7 B 1.661% 04/25/23		12/25/2016	Paydown		11,692	11,692	11,933	11,675	0	17	0	17	0	11,692	0	0	0	84	04/25/2023
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		12/01/2016	Paydown		1,597	1,597	1,687	1,672	0	(75)	0	(75)	0	1,597	0	0	0	62	07/01/2029
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		12/01/2016	Paydown		200	200	203	201	0	(1)	0	(1)	0	200	0	0	0	9	03/01/2021
31300L-QF-0	FHARM 848170 3.450% 12/01/39		12/01/2016	Paydown		17,436	17,436	18,177	18,151	0	(715)	0	(715)	0	17,436	0	0	0	266	12/01/2039
3132G7-DZ-5	FG U80120 3.500% 12/01/32		12/01/2016	Paydown		1,315,799	1,315,799	1,386,729	1,380,718	0	(64,919)	0	(64,919)	0	1,315,799	0	0	0	28,207	12/01/2032
3132G7-H3-2	FG U80250 3.500% 03/01/33		12/01/2016	Paydown		2,104,695	2,104,695	2,218,151	2,208,723	0	(104,029)	0	(104,029)	0	2,104,695	0	0	0	38,968	03/01/2033
3132G7-LE-3	FG U80325 3.500% 05/01/33		12/01/2016	Paydown		1,038,203	1,038,203	1,094,169	1,089,578	0	(51,375)	0	(51,375)	0	1,038,203	0	0	0	23,981	05/01/2033
3132H3-K5-1	FG # U90316 4.000% 10/01/42		12/01/2016	Paydown		180,487	180,487	194,164	194,164	0	(13,678)	0	(13,678)	0	180,487	0	0	0	2,498	10/01/2042
3132H7-BY-9	FG # U99054 4.000% 06/01/43		12/01/2016	Paydown		1,341,612	1,341,612	1,444,283	1,444,283	0	(102,671)	0	(102,671)	0	1,341,612	0	0	0	17,039	06/01/2043
3132H7-C4-4	FG U99090 4.000% 10/01/42		12/01/2016	Paydown		2,022,083	2,022,083	2,125,714	2,122,991	0	(100,908)	0	(100,908)	0	2,022,083	0	0	0	46,698	10/01/2042
3132J2-2X-0	FG K90790 3.000% 07/01/33		12/01/2016	Paydown		2,598,459	2,598,459	2,551,362	2,554,378	0	44,081	0	44,081	0	2,598,459	0	0	0	45,354	07/01/2033
3132ND-EG-5	FGLMC Q40134 3.500% 04/01/46		12/01/2016	Paydown		627,714	627,714	659,934	659,934	0	(32,219)	0	(32,219)	0	627,714	0	0	0	7,014	04/01/2046
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		12/01/2016	Paydown		2,794	2,794	2,803	2,798	0	(4)	0	(4)	0	2,794	0	0	0	127	08/01/2025
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		12/01/2016	Paydown		3,641	3,641	3,597	3,606	0	35	0	35	0	3,641	0	0	0	137	08/01/2025
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		12/01/2016	Paydown		2,477	2,477	2,508	2,497	0	(21)	0	(21)	0	2,477	0	0	0	92	09/01/2025
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		12/01/2016	Paydown		4,041	4,041	3,843	3,885	0	156	0	156	0	4,041	0	0	0	150	04/01/2026
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		12/01/2016	Paydown		75,364	75,364	81,558	80,213	0	(4,849)	0	(4,849)	0	75,364	0	0	0	2,820	07/20/2023
3133T4-QF-7	FHG 27 FC 1.875% 03/25/24		12/01/2016	Paydown		15,667	15,667	15,510	15,643	0	24	0	24	0	15,667	0	0	0	172	03/25/2024
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 6.940% 08/25/28		12/01/2016	Paydown		16,885	16,885	17,025	17,199	0	(313)	0	(313)	0	16,885	0	0	0	661	08/25/2028
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		12/01/2016	Paydown		688	688	695	681	0	6	0	6	0	688	0	0	0	38	02/01/2018
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		12/01/2016	Paydown		484	484	489	483	0	2	0	2	0	484	0	0	0	27	07/01/2019
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		12/01/2016	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	2	03/01/2020
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		12/15/2016	Paydown		15,543	15,543	15,801	15,508	0	35	0	35	0	15,543	0	0	0	751	10/15/2019
31349U-B5-6	FHARM 782760 2.828% 11/01/36		12/01/2016	Paydown		7,928	7,928	8,483	8,448	0	(520)	0	(520)	0	7,928	0	0	0	110	11/01/2036
313614-3T-4	FNMA # 050310 10.000% 05/01/20		12/01/2016	Paydown		103	103	104	103	0	0	0	0	0	103	0	0	0	6	05/01/2020
313615-B2-1	FNMA # 050457 9.500% 06/01/21		12/01/2016	Paydown		189	189	186	187	0	2	0	2	0	189	0	0	0	10	06/01/2021
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2016	Paydown		313,690	313,690	312,893	312,787	0	903	0	903	0	313,690	0	0	0	12,048	01/25/2021
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2016	Paydown		1,257,239	1,257,239	1,241,524	1,243,273	0	13,967	0	13,967	0	1,257,239	0	0	0	16,498	02/25/2032
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		12/01/2016	Paydown		668,702	668,702	640,700	645,627	0	23,074	0	23,074	0	668,702	0	0	0	8,755	02/25/2040
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		12/01/2016	Paydown		3,311,425	3,311,425	3,386,450	3,376,218	0	(64,792)	0	(64,792)	0	3,311,425	0	0	0	67,853	03/25/2042
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		12/01/2016	Paydown		4,454	4,454	4,475	4,439	0	16	0	16	0	4,454	0	0	0	162	03/01/2017
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		12/01/2016	Paydown		68,486	68,486	69,688	69,567	0	(1,081)	0	(1,081)	0	68,486	0	0	0	2,055	10/01/2035
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		12/01/2016	Paydown		458,960	458,960	478,753	472,936	0	(13,975)	0	(13,975)	0	458,960	0	0	0	13,242	05/01/2023
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		12/01/2016	Paydown		1,399	1,399	1,416	1,408	0	(9)	0	(9)	0	1,399	0	0	0	65	11/01/2024
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		12/01/2016	Paydown		324	324	328	326	0	(2)	0	(2)	0	324	0	0	0	15	11/01/2024
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		12/01/2016	Paydown		1,156	1,156	1,166	1,161	0	(5)	0	(5)	0	1,156	0	0	0	51	06/01/2025
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		12/01/2016	Paydown		3,936	3,936	3,971	3,955	0	(19)	0	(19)	0	3,936	0	0	0	162	06/01/2025
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		12/01/2016	Paydown		816	816	813	813	0	3	0	3	0	816	0	0	0	34	08/01/2025
31374T-SN-5	FNMA # 324053 7.500% 09/01/25		12/01/2016	Paydown		2,173	2,173	2,164	2,164	0										

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2016	Paydown		639,209	639,209	595,413	604,941	0	34,269	0	34,269	0	639,209	0	0	0	5,701	07/15/2042
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		12/01/2016	Paydown		2,518,050	2,518,050	2,488,935	2,494,148	0	23,902	0	23,902	0	2,518,050	0	0	0	44,277	10/15/2040
3137BC-6T-0	FHR 4361 IIV 3.500% 05/15/44		12/01/2016	Paydown		11,897	11,897	11,806	11,814	0	83	0	83	0	11,897	0	0	0	227	05/15/2044
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		12/01/2016	Paydown		199,884	199,884	203,444	203,385	0	(3,501)	0	(3,501)	0	199,884	0	0	0	5,045	10/15/2024
3137BM-LD-6	FHMS K504 x1 0.223% 09/25/20		12/01/2016	Paydown		0	0	7,260	7,260	0	(7,260)	0	(7,260)	0	0	0	0	0	1,220	09/25/2020
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		12/01/2016	Paydown		7,137	7,137	7,545	7,464	0	(327)	0	(327)	0	7,137	0	0	0	375	09/01/2027
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		12/01/2016	Paydown		1,912	1,912	1,925	1,921	0	(9)	0	(9)	0	1,912	0	0	0	69	11/01/2028
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		12/01/2016	Paydown		8,552	8,552	8,608	8,592	0	(41)	0	(41)	0	8,552	0	0	0	342	12/01/2028
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		06/01/2016	Paydown		9,142,749	9,142,749	9,152,749	9,133,399	0	9,350	0	9,350	0	9,142,749	0	0	0	366,853	12/01/2017
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		12/01/2016	Paydown		1,680	1,680	1,659	1,661	0	19	0	19	0	1,680	0	0	0	60	05/01/2029
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		12/01/2016	Paydown		12,255	12,255	12,249	12,240	0	15	0	15	0	12,255	0	0	0	509	11/01/2029
31384V-JY-9	FNMA # 534979 2.652% 04/01/30		12/01/2016	Paydown		7,715	7,715	7,644	7,107	0	608	0	608	0	7,715	0	0	0	105	04/01/2030
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		12/01/2016	Paydown		7,718	7,718	7,752	7,740	0	(23)	0	(23)	0	7,718	0	0	0	329	05/01/2030
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		12/01/2016	Paydown		712	712	705	706	0	7	0	7	0	712	0	0	0	29	05/01/2030
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		12/01/2016	Paydown		1,115	1,115	1,104	1,105	0	10	0	10	0	1,115	0	0	0	46	05/01/2030
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		12/01/2016	Paydown		117,646	117,646	117,725	117,664	0	(18)	0	(18)	0	117,646	0	0	0	3,991	07/01/2032
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		12/01/2016	Paydown		61,416	61,416	61,431	61,399	0	17	0	17	0	61,416	0	0	0	2,234	07/01/2032
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		12/01/2016	Paydown		30,944	30,944	31,007	30,987	0	(44)	0	(44)	0	30,944	0	0	0	973	03/01/2033
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		12/01/2016	Paydown		39,390	39,390	42,628	41,304	0	(1,914)	0	(1,914)	0	39,390	0	0	0	901	06/01/2023
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		12/01/2016	Paydown		240,365	240,365	241,454	241,180	0	(815)	0	(815)	0	240,365	0	0	0	3,526	05/01/2031
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		12/01/2016	Paydown		12,769	12,769	12,692	12,695	0	75	0	75	0	12,769	0	0	0	418	08/01/2031
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		12/01/2016	Paydown		4,980	4,980	4,950	4,951	0	29	0	29	0	4,980	0	0	0	177	09/01/2031
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		12/01/2016	Paydown		83,234	83,234	86,329	85,902	0	(2,668)	0	(2,668)	0	83,234	0	0	0	3,875	08/01/2031
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2016	Paydown		347,463	347,463	336,230	337,971	0	9,493	0	9,493	0	347,463	0	0	0	5,934	01/01/2027
3138EG-OR-8	FN POOL # AL0463 3.000% 07/01/26		12/01/2016	Paydown		868,678	868,678	869,322	868,871	0	(194)	0	(194)	0	868,678	0	0	0	15,798	07/01/2026
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		12/01/2016	Paydown		2,327,935	2,327,935	2,358,126	2,355,750	0	(27,815)	0	(27,815)	0	2,327,935	0	0	0	49,274	05/01/2032
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		12/01/2016	Paydown		2,549,314	2,549,314	2,618,225	2,613,365	0	(64,052)	0	(64,052)	0	2,549,314	0	0	0	50,421	09/01/2032
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		12/01/2016	Paydown		715,535	715,535	751,312	750,424	0	(34,889)	0	(34,889)	0	715,535	0	0	0	16,871	09/01/2043
3138EQ-GE-6	FN #AL7396 2.802% 02/01/37		12/01/2016	Paydown		72,945	72,945	76,501	76,501	0	(3,556)	0	(3,556)	0	72,945	0	0	0	746	02/01/2037
3138L3-IP-6	FNMA AM3353 2.450% 05/01/23		12/01/2016	Paydown		550,403	550,403	515,745	523,614	0	26,788	0	26,788	0	550,403	0	0	0	7,476	05/01/2023
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		12/01/2016	Paydown		138,135	138,135	132,648	133,805	0	4,330	0	4,330	0	138,135	0	0	0	2,114	08/01/2023
3138MC-YS-7	FN AP8820 3.500% 11/01/32		12/01/2016	Paydown		535,603	535,603	572,761	569,520	0	(33,917)	0	(33,917)	0	535,603	0	0	0	9,690	11/01/2032
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		12/01/2016	Paydown		3,160,738	3,160,738	3,157,774	3,157,534	0	3,204	0	3,204	0	3,160,738	0	0	0	54,319	11/01/2032
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		12/01/2016	Paydown		592,064	592,064	633,138	629,600	0	(37,536)	0	(37,536)	0	592,064	0	0	0	14,985	01/01/2033
3138W5-Z2-0	FN AR7991 3.500% 03/01/33		12/01/2016	Paydown		784,310	784,310	838,722	834,088	0	(49,777)	0	(49,777)	0	784,310	0	0	0	17,952	03/01/2033
3138W9-JV-3	FN AS0275 3.000% 08/01/33		12/01/2016	Paydown		1,104,738	1,104,738	1,103,530	1,103,466	0	1,272	0	1,272	0	1,104,738	0	0	0	16,802	08/01/2033
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		12/01/2016	Paydown		14,582	14,582	14,586	14,578	0	4	0	4	0	14,582	0	0	0	445	07/01/2032
31391X-EP-0	FNMA # 679742 3.294% 01/01/40		12/01/2016	Paydown		11,890	11,890	12,198	12,181	0	(291)	0	(291)	0	11,890	0	0	0	178	01/01/2040
313920-YH-7	FNW 2001-W2 ASS 6.473% 10/25/31		12/01/2016	Paydown		8,370	8,370	8,468	8,376	0	(6)	0	(6)	0	8,370	0	0	0	263	10/25/2031
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		12/01/2016	Paydown		144,613	144,613	131,011	137,978	0	6,636	0	6,636	0	144,613	0	0	0	4,178	09/15/2032
31393A-S4-0	FNR 2003-W5 A 0.981% 04/25/33		12/25/2016	Paydown		8,246	8,246	8,246	8,246	0	0	0	0	0	8,246	0	0	0	31	04/25/2033
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		12/01/2016	Paydown		212,470	212,470	240,622	233,340	0	(20,870)	0	(20,870)	0	212,470	0	0	0	6,585	04/2

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SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2016	Paydown		327,061	327,061	312,854	320,604	0	6,456	0	6,456	0	327,061	0	0	0	6,892	11/25/2024
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		12/01/2016	Paydown		471,067	471,067	473,128	471,250	0	(183)	0	(183)	0	471,067	0	0	0	11,224	09/15/2024
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		12/01/2016	Paydown		476,826	476,826	475,783	475,905	0	921	0	921	0	476,826	0	0	0	11,836	10/15/2029
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		12/01/2016	Paydown		1,795,485	1,795,485	1,889,187	1,831,913	0	(36,428)	0	(36,428)	0	1,795,485	0	0	0	42,382	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2016	Paydown		868,120	868,120	830,683	851,950	0	16,170	0	16,170	0	868,120	0	0	0	18,882	02/25/2025
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		12/01/2016	Paydown		309,078	309,078	294,615	302,562	0	6,517	0	6,517	0	309,078	0	0	0	9,318	03/25/2025
31398P-P9-9	FNMA 2010-41 EB 4.000% 05/25/25		12/01/2016	Paydown		318,768	318,768	314,186	316,490	0	2,278	0	2,278	0	318,768	0	0	0	7,934	05/25/2025
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		12/01/2016	Paydown		3,504,762	3,504,762	3,460,952	3,483,835	0	20,927	0	20,927	0	3,504,762	0	0	0	73,502	03/15/2025
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		12/01/2016	Paydown		1,051,454	1,051,454	1,000,853	1,031,803	0	19,651	0	19,651	0	1,051,454	0	0	0	22,454	02/15/2025
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		12/01/2016	Paydown		1,189,607	1,189,607	1,128,640	1,163,813	0	25,795	0	25,795	0	1,189,607	0	0	0	25,623	02/15/2025
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		12/01/2016	Paydown		231,073	231,073	227,535	227,839	0	3,234	0	3,234	0	231,073	0	0	0	8,516	07/01/2033
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		12/01/2016	Paydown		149,545	149,545	148,002	148,116	0	1,429	0	1,429	0	149,545	0	0	0	2,132	08/01/2033
31402R-BG-3	FNMA #735439 6.000% 09/01/19		12/01/2016	Paydown		46,777	46,777	50,741	49,104	0	(2,327)	0	(2,327)	0	46,777	0	0	0	1,371	09/01/2019
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		12/01/2016	Paydown		34,401	34,401	34,669	34,624	0	(223)	0	(223)	0	34,401	0	0	0	801	09/01/2033
31403D-RN-1	FNMA # 745793 2.754% 07/01/34		12/01/2016	Paydown		25,164	25,164	25,415	25,384	0	(220)	0	(220)	0	25,164	0	0	0	406	07/01/2034
31404V-AB-4	FNMA #779502 2.822% 06/01/34		12/01/2016	Paydown		51,730	51,730	52,183	52,133	0	(403)	0	(403)	0	51,730	0	0	0	596	06/01/2034
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		12/01/2016	Paydown		21,050	21,050	21,455	21,183	0	(132)	0	(132)	0	21,050	0	0	0	609	07/01/2019
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		12/01/2016	Paydown		3,299	3,299	3,357	3,349	0	(50)	0	(50)	0	3,299	0	0	0	99	09/01/2034
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		12/01/2016	Paydown		162,797	162,797	165,635	165,284	0	(2,487)	0	(2,487)	0	162,797	0	0	0	5,848	09/01/2034
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		12/01/2016	Paydown		25,108	25,108	25,546	25,491	0	(384)	0	(384)	0	25,108	0	0	0	627	09/01/2034
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		12/01/2016	Paydown		471,492	471,492	479,713	478,694	0	(7,201)	0	(7,201)	0	471,492	0	0	0	12,943	09/01/2034
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		12/01/2016	Paydown		129,678	129,678	131,939	131,659	0	(1,981)	0	(1,981)	0	129,678	0	0	0	3,986	09/01/2034
31406B-KX-7	FNARM # 805010 2.385% 01/01/35		12/01/2016	Paydown		36,860	36,860	36,998	36,969	0	(109)	0	(109)	0	36,860	0	0	0	805	01/01/2035
31406N-YU-2	FNMA 815323 2.530% 01/01/35		12/01/2016	Paydown		40,512	40,512	42,259	42,259	0	(1,747)	0	(1,747)	0	40,512	0	0	0	372	01/01/2035
31407S-LU-4	FNMA # 839239 3.194% 09/01/35		12/01/2016	Paydown		3,654	3,654	3,871	3,853	0	(200)	0	(200)	0	3,654	0	0	0	62	09/01/2035
31409G-SY-3	FNMA # 870935 2.546% 01/01/37		12/01/2016	Paydown		16,159	16,159	16,038	14,687	0	1,472	0	1,472	0	16,159	0	0	0	416	01/01/2037
3140FB-VR-5	FN BD1523 3.500% 06/01/46		12/01/2016	Paydown		793,277	793,277	836,102	836,102	0	(42,825)	0	(42,825)	0	793,277	0	0	0	5,331	06/01/2046
31412E-CK-0	FNMA # 922674 3.045% 04/01/36		12/01/2016	Paydown		17,919	17,919	18,792	18,734	0	(815)	0	(815)	0	17,919	0	0	0	268	04/01/2036
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		12/01/2016	Paydown		40,108	40,108	40,324	40,304	0	(196)	0	(196)	0	40,108	0	0	0	752	03/01/2038
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2016	Paydown		238,097	238,097	248,513	245,656	0	(7,560)	0	(7,560)	0	238,097	0	0	0	6,376	11/01/2023
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		12/01/2016	Paydown		344,294	344,294	359,357	354,878	0	(10,584)	0	(10,584)	0	344,294	0	0	0	8,924	04/01/2023
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		12/01/2016	Paydown		113,224	113,224	115,390	115,235	0	(2,011)	0	(2,011)	0	113,224	0	0	0	4,835	08/01/2038
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		12/01/2016	Paydown		45,315	45,315	47,298	46,715	0	(1,400)	0	(1,400)	0	45,315	0	0	0	635	05/01/2023
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		12/01/2016	Paydown		27,992	27,992	29,640	29,217	0	(1,226)	0	(1,226)	0	27,992	0	0	0	574	04/01/2023
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		12/01/2016	Paydown		915,362	915,362	929,950	926,527	0	(11,165)	0	(11,165)	0	915,362	0	0	0	16,414	11/01/2025
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		12/01/2016	Paydown		436,011	436,011	443,437	441,335	0	(5,324)	0	(5,324)	0	436,011	0	0	0	9,670	07/01/2024
31417C-QF-5	FN AB5853 3.000% 08/01/32		12/01/2016	Paydown		2,669,113	2,669,113	2,651,597	2,652,538	0	16,575	0	16,575	0	2,669,113	0	0	0	48,691	08/01/2032
31417C-R8-0	FN AB5910 3.000% 08/01/32		12/01/2016	Paydown		6,379,451	6,379,451	6,375,685	6,374,957	0	4,494	0	4,494	0	6,379,451	0	0	0	103,322	08/01/2032
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		12/01/2016	Paydown		5,405,341	5,405,341	5,395,206	5,395,141	0	10,200	0	10,200	0	5,405,341	0	0	0	102,768	08/01/2032
31417F-KT-4	FN AB8405 3.500% 02/01/33		12/01/2016	Paydown		1,128,115	1,128,115	1,206,378	1,199,674	0	(71,559)	0	(71,559)	0	1,128,115	0	0	0	28,512	02/01/2033
31417H-CS-1	FN AB9991 3.000% 07/01/33		12/01/2016	Paydown		562,861	562,861	562,333	562,291	0	571	0	571	0	562,861	0	0	0	10,613	07/01/2033
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		12/01/2016	Paydown		904,840	904,840	924,351	919,111	0	(14,271)	0	(14,271)	0	904,840	0	0	0	18,580	01/01/2025
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2016	Paydown		1,548,104	1,548,104	1,561,166	1,557,146	0	(9,042)	0	(9,042)	0	1,548,104	0	0	0	31,986	01/01/2025
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		12/01/2016	Paydown		487,700	487,700	493,796	491,930	0	(4,230)	0	(4,230)	0	487,700	0	0	0	10,646	06/01/2024
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2016	Paydown		423,192	423,192	435,359	432,143	0	(8,952)	0	(8,952)	0	423,192	0	0	0	11,012	08/01/2024
31418A-WD-6	FN MA1543 3.500% 08/01/33		12/01/2016	Paydown		1,295,523	1,295,523	1,331,959	1,329,892	0	(34,369)	0	(34,369)	0	1,295,523	0	0	0	27,006	08/01/2033
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		12/01/2016	Paydown		3,656,090	3,656,090	3,648,092	3,648,123	0	7,967	0	7,967	0	3,656,090	0	0	0	64,762	10/01/2033
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		12/01/2016	Paydown		2,161,218	2,161,218	2,191,948	2,191,948	0	(30,730)	0	(30,730)	0	2,161,218	0	0	0	24,426	06/01/2046
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		12/01/2016	Paydown		928,410	928,410	980,343	960,903	0	(32,493)	0	(32,493)	0	928,410	0	0	0	26,065	09/25/2021
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		12/01/2016	Paydown		34,026	34,026	35,536	34,916	0	(890)	0	(890)	0	34,026	0	0	0	699	10/01/2020
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		12/01/2016	Paydown		393,242	393,242	400,001	398,420	0	(5,178)	0	(5,178)	0	393,242	0	0	0	7,761	11/01/2025
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		12/01/2016	Redemption	100.0000	1,188,841	1,188,841	1,188,841	1,188,841	0	0	0	0	0	1,188,841	0	0	0	16,013	07/01/

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SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV 4.550% 12/01/38		04/01/2016	Redemption 100.0000		870,000	870,000	870,000	870,000	0	0	0	0	0	870,000	0	0	0	13,195	12/01/2038
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33 MISS BUSINESS FIN CORP REV 0.440% 04/01/37		08/15/2016	Redemption 100.0000		160,000	160,000	165,939	163,859	0	(3,859)	0	(3,859)	0	160,000	0	0	0	6,144	07/01/2033
605279-GD-4			06/01/2016	Redemption 100.0000		1,785,000	1,785,000	1,785,000	1,785,000	0	0	0	0	0	1,785,000	0	0	0	3,602	04/01/2037
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		12/01/2016	Redemption 100.0000		868,677	868,677	870,294	870,294	0	(1,617)	0	(1,617)	0	868,677	0	0	0	10,868	12/01/2034
647110-FB-6	NM EDL 1.647% 12/01/28		12/05/2016	Redemption 100.0000		2,083	2,083	2,083	2,083	0	0	0	0	0	2,083	0	0	0	27	12/01/2028
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		12/01/2016	Redemption 100.0000		1,150,000	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	0	0	28,850	12/01/2018
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		06/01/2016	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	2,869	12/01/2021
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2016	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,969	06/01/2027
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		09/29/2016	Call 104.4496 Redemption 100.0000		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
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		06/01/2016	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,519	06/01/2022
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		06/01/2016	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	134	06/01/2018
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25 OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		12/01/2016	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,069	12/01/2025
677555-YF-5			12/01/2016	Redemption 100.0000		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	47,545	09/01/2019
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		12/01/2016	Redemption 100.0000		890,650	890,650	890,650	890,650	0	0	0	0	0	890,650	0	0	0	11,051	09/01/2037
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23 OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		11/15/2016	Redemption 100.0000		345,000	345,000	344,955	344,916	0	84	0	84	0	345,000	0	0	0	17,056	05/15/2023
67886M-PR-4			12/02/2016	Redemption 100.0000		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	3,942	09/01/2041
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		12/01/2016	Redemption 100.0000		567,198	567,198	567,198	567,198	0	0	0	0	0	567,198	0	0	0	10,252	09/01/2035
709193-LX-2	PENNSYLVANIA ST INDL DEV AUTH 1.635% 07/01/16		01/01/2016	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	204	07/01/2016
709193-LX-2	PENNSYLVANIA ST INDL DEV AUTH 1.635% 07/01/16		07/01/2016	Maturity Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	2,861	07/01/2016
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		12/01/2016	Redemption 100.0000		1,813,000	1,813,000	1,813,000	1,813,000	0	0	0	0	0	1,813,000	0	0	0	80,214	12/01/2039
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 2.374% 12/01/39		12/01/2016	Redemption 100.0000		1,302,000	1,302,000	1,302,000	1,302,000	0	0	0	0	0	1,302,000	0	0	0	21,458	12/01/2039
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		12/01/2016	Redemption 100.0000		545,000	545,000	545,000	545,000	0	0	0	0	0	545,000	0	0	0	24,791	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		12/01/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	9,390	12/01/2039
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		11/15/2016	Redemption 100.0000		235,000	235,000	254,872	248,872	0	(13,872)	0	(13,872)	0	235,000	0	0	0	5,294	11/01/2029
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.750% 12/01/33		06/01/2016	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	136	12/01/2033
88275F-NU-9	TEXAS ST DEPT HSG REV 3.200% 09/01/39		01/01/2016	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	854	09/01/2039
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39 UNIV CINCINNATI OH HIGH ED 4.025%		12/01/2016	Redemption 100.0000		1,875,000	1,875,000	1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	27,514	03/01/2039
914119-QW-5	06/01/16		06/01/2016	Maturity Redemption 100.0000		1,835,000	1,835,000	1,835,000	1,835,000	0	0	0	0	0	1,835,000	0	0	0	36,929	06/01/2016
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		12/25/2016	Redemption 100.0000		243,766	243,766	243,766	243,766	0	0	0	0	0	243,766	0	0	0	6,508	10/25/2043

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
92812U-03-5	VHDA 2013-D A 4.300% 12/25/43		12/25/2016	Redemption 100.0000		454,431	454,431	454,431	454,431	0	0	0	0	0	454,431	0	0	0	12,387	12/25/2043
92812U-04-3	VHDA 2014-A A 3.500% 10/25/37		11/01/2016	Redemption 100.0000		2,067,425	2,067,425	2,067,425	2,067,425	0	0	0	0	0	2,067,425	0	0	0	36,953	10/25/2037
92812U-05-0	VHDA 2015-A A 3.250% 06/25/42		12/01/2016	Redemption 100.0000		1,174,556	1,174,556	1,109,935	1,109,935	0	64,621	0	64,621	0	1,174,556	0	0	0	12,511	06/25/2042
92812U-06-8	VHDA 2016-A A 3.100% 06/25/41		12/01/2016	Redemption 100.0000		704,262	704,262	704,262	704,262	0	0	0	0	0	704,262	0	0	0	4,976	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 04/25/42 3.250%		12/28/2016	Redemption 100.0000		677,035	677,035	677,035	677,035	0	0	0	0	0	677,035	0	0	0	13,667	04/25/2042
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN 09/15/37 1.000%		04/15/2016	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	173	09/15/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						172,954,538	172,874,445	175,951,769	175,273,481	0	(2,399,033)	0	(2,399,033)	0	172,874,445	0	80,093	80,093	3,554,064	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2016	Paydown		370,379	370,379	319,452	330,368	0	40,011	0	40,011	0	370,379	0	0	0	11,857	05/25/2033
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		12/01/2016	Paydown		90,280	90,280	72,293	68,750	0	21,531	0	21,531	0	90,280	0	0	0	4,137	12/25/2031
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		03/28/2016	TENDER OFFER		5,326,724	5,032,000	5,433,573	5,185,532	0	(22,691)	0	(22,691)	0	5,162,841	0	163,883	163,883	276,236	07/15/2021
00206R-DA-7	AT&T INC 5.000% 03/01/21		06/02/2016	MORGAN STANLEY FIXED INC		1,102,400	1,000,000	1,101,350	1,101,350	0	(4,076)	0	(4,076)	0	1,097,274	0	5,126	5,126	13,333	03/01/2021
00253C-HH-3	AMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		12/01/2016	Paydown		162,924	162,924	162,857	163,116	0	(192)	0	(192)	0	162,924	0	0	0	6,312	04/25/2031
00507V-AC-3	ACTIVISION BLIZZARD 5.625% 09/15/21		10/15/2016	Call	104.2190	2,605,475	2,500,000	2,514,750	2,509,505	0	(1,829)	0	(1,829)	0	2,507,675	0	97,800	97,800	153,906	09/15/2021
00841Y-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		12/01/2016	Paydown		2,199,957	2,199,957	2,228,831	2,229,085	0	(29,128)	0	(29,128)	0	2,199,957	0	0	0	37,087	03/25/2045
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		12/01/2016	Paydown		3,382,555	3,382,555	3,449,149	3,447,070	0	(64,515)	0	(64,515)	0	3,382,555	0	0	0	58,763	04/25/2045
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		12/01/2016	Paydown		1,297,904	1,297,904	1,322,645	1,322,645	0	(24,741)	0	(24,741)	0	1,297,904	0	0	0	17,305	07/25/2045
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		12/01/2016	Paydown		2,147,349	2,147,349	2,184,928	2,186,340	0	(38,991)	0	(38,991)	0	2,147,349	0	0	0	44,786	07/25/2045
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		12/01/2016	Paydown		3,953,848	3,953,848	4,005,742	4,005,742	0	(51,894)	0	(51,894)	0	3,953,848	0	0	0	71,398	12/25/2045
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		12/01/2016	Paydown		836,881	836,881	849,434	849,434	0	(12,553)	0	(12,553)	0	836,881	0	0	0	5,845	08/25/2046
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		04/01/2016	TENDER OFFER		5,681,214	5,563,000	5,592,559	5,570,025	0	(1,630)	0	(1,630)	0	5,568,395	0	112,819	112,819	269,825	02/15/2018
02148J-AD-9	CIWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2016	Paydown		561,035	480,513	406,581	417,521	0	143,514	0	143,514	0	561,035	0	0	0	22,576	01/25/2037
02151F-AF-6	CIWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2016	Paydown		485,684	443,579	403,045	404,844	0	80,841	0	80,841	0	485,684	0	0	0	18,475	09/25/2037
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
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
02528A-AA-4	ACAR 2014-3 A 0.990% 08/10/18		04/10/2016	Paydown		59,141	59,141	59,104	59,131	0	10	0	10	0	59,141	0	0	0	109	08/10/2018
02528Y-AE-4	ACAR 2014-2 C 3.590% 03/10/20		12/10/2016	Paydown		10,847	10,847	10,940	10,940	0	(92)	0	(92)	0	10,847	0	0	0	65	03/10/2020
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		12/12/2016	Paydown		209,649	209,649	209,635	209,591	0	58	0	58	0	209,649	0	0	0	2,104	09/12/2019
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		08/10/2016	Paydown		100,371	100,371	100,371	100,360	0	10	0	10	0	100,371	0	0	0	427	07/10/2018
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
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2016	Paydown		908,083	908,083	905,387	899,189	0	8,894	0	8,894	0	908,083	0	0	0	21,788	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2016	Paydown		87,543	87,543	87,538	87,511	0	31	0	31	0	87,543	0	0	0	1,804	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2016	Paydown		109,931	109,931	109,927	109,915	0	16	0	16	0	109,931	0	0	0	2,068	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		02/01/2016	No Broker		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/17/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
03063W-AF-4	AMCAR 2012-2 D 3.380% 04/09/18		09/08/2016	Paydown		6,570,000	6,570,000	6,690,220	6,657,426	0	(87,426)	0	(87,426)	0	6,570,000	0	0	0	160,570	04/09/2018
03063X-AE-5	AMCAR 2012-4 B 1.310% 11/08/17		03/08/2016	Paydown		6,682,948	6,682,948	6,681,680	6,682,911	0	38	0	38	0	6,682,948	0	0	0	14,303	11/08/2017
03064J-AD-7	AMCAR 2013-2 B 1.190% 05/08/18		08/08/2016	Paydown		200,000	200,000	199,969	199,977	0	23	0	23	0	200,000	0	0	0	956	05/08/2018
03064J-AE-5	AMCAR 2013-2 C 1.790% 03/08/19		12/08/2016	Paydown		89,120	89,120	89,301	89,301	0	(181)	0	(181)	0	89,120	0	0	0	450	03/08/2019
03064R-AF-4	AMCAR 2011-4 D 4.080% 09/08/17		03/08/2016	Paydown		267,371	267,371	269,250	268,802	0	(1,432)	0	(1,432)	0	267,371	0	0	0	2,505	09/08/2017
03064R-AG-2	AMCAR 2011-4 E 6.530% 01/08/19		03/08/2016	Paydown		5,690,000	5,690,000	5,929,158	5,839,903	0	(149,903)	0	(149,903)	0	5,690,000	0	0	0	92,889	01/08/2019
03064T-AE-3	AMCAR 2011-5 C 3.440% 10/08/17		02/08/2016	Paydown		111,340	111,340	111,932	111,467	0	(126)	0	(126)	0	111,340	0	0	0	459	10/08/2017
03064T-AF-0	AMCAR 2011-5 D 5.050% 12/08/17		05/08/2016	Paydown		200,000	200,000	206,000	203,299	0	(3,299)	0	(3,299)	0	200,000	0	0	0	3,950	12/08/2017
03064T-AG-8	AMCAR 2011-5 E 6.760% 03/08/19		05/08/2016	Paydown		200,000	200,000	207,625	205,579	0	(5,579)	0	(5,579)	0	200,000	0	0	0	5,633	03/08/2019
03064U-AF-7	AMCAR 2012-1 D 4.720% 03/08/18		05/18/2016	JP MORGAN SEC FIXED INC		246,235	245,890	252,613	250,157	0	(1,645)	0	(1,645)	0	248,512	0	(2,277)	(2,277)	5,319	03/08/2018
03064U-AF-7	AMCAR 2012-1 D 4.720% 03/08/18		05/08/2016	Paydown		39,110	39,110	40,180	39,789	0	(679)	0	(679)	0	39,110	0	0	0	701	03/08/2018
03064U-AG-5	AMCAR 2012-1 E 5.940% 07/08/19		06/08/2016	Paydown		200,000	200,000	204,250	203,938	0	(3,938)	0	(3,938)	0	200,000	0	0	0	5,940	07/08/2019

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
03523T-BP-2	ANHEUSER-BUSCH 2.500% 07/15/22 ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		03/21/2016	US BANCORP MORGAN STANLEY FIXED INC		7,238,110	7,250,000	6,712,268	6,827,420	0	13,193	0	13,193	0	6,840,613	0	397,497	397,497	125,365	07/15/2022
035242-AP-1	ARAMARK CORP-CL B 5.750% 03/15/20		09/23/2016	Call 102.8750		5,354,000	5,000,000	4,991,650	4,991,650	0	319	0	319	0	4,991,969	0	362,031	362,031	123,188	02/01/2026
038521-AM-2	ARBY'S 2015-1A A2 4.970% 10/30/45		10/29/2016	Paydown		1,816,773	1,766,000	1,766,000	1,766,000	0	0	0	0	0	1,766,000	0	50,773	50,773	76,159	03/15/2020
038779-AA-2	AWPT 2013-1A A1 2.215% 04/25/24		11/25/2016	Paydown		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,219	10/30/2045
042809-AA-1	ACER 2014-1A A2 1.040% 01/10/17		03/10/2016	Paydown		3,000,000	3,000,000	2,993,370	3,010,796	0	(10,796)	0	(10,796)	0	3,000,000	0	0	0	58,178	04/25/2024
04364B-AB-3	ACER 2015-1A A2 1.150% 07/10/17		08/10/2016	Paydown		31,674	31,674	31,670	31,674	0	0	0	0	0	31,674	0	0	0	40	01/10/2017
04364F-AB-4	ACER 2016-1A A2 1.750% 11/13/18		12/10/2016	Paydown		198,882	198,882	198,879	198,949	0	(67)	0	(67)	0	198,882	0	0	0	800	07/10/2017
04364T-AB-4	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		12/10/2016	Paydown		7,259	7,259	7,259	7,259	0	0	0	0	0	7,259	0	0	0	79	11/13/2018
04364U-AA-3	ACER 2015-2A A1 1.000% 11/10/16		07/10/2016	Redemption		994,494	994,494	994,494	994,494	0	0	0	0	0	994,494	0	0	0	1,428	11/10/2017
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		04/10/2016	100.0000		5,053,654	5,053,654	5,053,654	5,053,654	0	0	0	0	0	5,053,654	0	0	0	15,681	11/10/2016
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		09/15/2016	Maturity		1,148,391	1,148,391	1,148,391	1,148,391	0	0	0	0	0	1,148,391	0	0	0	3,892	11/10/2016
05348E-AL-3	AXIS 2013-1A A 1.750% 03/20/17		05/20/2016	Paydown		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
05464F-AB-0	BAMLL 2014-FRR7 A 3.011% 10/26/44		12/26/2016	Paydown		731,113	731,113	731,080	731,109	0	4	0	4	0	731,113	0	0	0	2,805	03/20/2017
05525R-AA-3	BAMLL 2014-FRR9 B 4.691% 12/26/46		12/25/2016	Paydown		1,192,633	1,192,633	1,190,531	1,190,531	0	2,102	0	2,102	0	1,192,633	0	0	0	3,807	10/26/2044
05525T-AC-5	BIWAY 2013-1515 A1 2.809% 03/10/33		12/01/2016	Paydown		2,858,339	2,858,339	2,851,193	2,851,193	0	7,146	0	7,146	0	2,858,339	0	0	0	36,286	12/26/2046
05604F-AA-3	BAKER HUGHES INC 3.200% 08/15/21		08/23/2016	Various		1,611,229	1,611,229	1,584,600	1,591,271	0	19,957	0	19,957	0	1,611,229	0	0	0	30,324	03/10/2033
057224-BC-0	BOAA 2006-7 A6 5.859% 10/25/36		12/01/2016	Paydown		2,101,160	2,000,000	1,996,125	1,997,497	0	206	0	206	0	1,997,703	0	103,458	103,458	56,302	08/15/2021
059469-AF-3	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2016	Paydown		288,643	288,643	215,627	209,890	0	78,753	0	78,753	0	288,643	0	0	0	6,546	10/25/2036
05946X-E7-4	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2016	Paydown		117,663	117,663	117,277	117,270	0	392	0	392	0	117,663	0	0	0	2,803	09/25/2035
05946X-GP-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2016	Paydown		704,615	704,615	665,201	689,440	0	15,175	0	15,175	0	704,615	0	0	0	23,664	10/25/2034
05946X-U9-2	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2016	Paydown		1,103,482	1,103,482	1,080,464	1,091,409	0	12,072	0	12,072	0	1,103,482	0	0	0	28,464	11/25/2035
05946X-ZZ-9	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2016	Paydown		96,336	96,336	91,670	93,867	0	2,469	0	2,469	0	96,336	0	0	0	3,436	08/25/2035
05948K-FY-0	BOAA 2003-9 3A1 4.750% 11/25/18		09/01/2016	Paydown		2,502,758	2,502,758	2,391,112	2,436,675	0	66,084	0	66,084	0	2,502,758	0	0	0	96,064	11/25/2033
05948K-GF-0	BOAA 2005-2 1CB2 5.500% 03/25/35		12/01/2016	Paydown		1,580,809	1,580,809	1,534,002	1,563,896	0	16,913	0	16,913	0	1,580,809	0	0	0	45,633	11/25/2018
05948K-XR-5	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2016	Paydown		118,462	154,176	126,425	136,203	0	(17,741)	0	(17,741)	0	118,462	0	0	0	4,823	03/25/2035
05948K-XT-1	BOAA 2005-4 CB2 1.261% 05/25/35		12/01/2016	Paydown		194,923	247,559	228,474	235,070	0	(40,147)	0	(40,147)	0	194,923	0	0	0	7,729	03/25/2035
05948K-ZB-8	BOAMS 2003-4 1B1 5.500% 06/25/33		06/01/2016	Paydown		236,316	259,323	199,679	201,983	0	34,333	0	34,333	0	236,316	0	0	0	1,345	05/25/2035
05948X-JX-0	BOAMS 2004-6 1A7 5.500% 07/25/34		12/01/2016	Paydown		2,039,852	2,039,852	1,972,760	2,002,829	0	37,023	0	37,023	0	2,039,852	0	0	0	54,626	06/25/2033
05949A-JT-8	BOAMS 2005-11 1A5 5.750% 12/25/35		12/01/2016	Paydown		1,883,201	1,883,201	1,527,747	1,618,187	0	265,014	0	265,014	0	1,883,201	0	0	0	49,767	07/25/2034
05949C-NH-5	BOAMS 2005-L 2A3 2.913% 01/25/36		12/01/2016	Paydown		949,042	1,026,875	1,003,257	1,003,257	0	(54,216)	0	(54,216)	0	949,042	0	0	0	34,726	12/25/2035
05949C-PJ-9	BAFC 2006-H 3A2 2.836% 09/20/46		12/01/2016	Paydown		680,693	710,897	672,145	682,338	0	(1,646)	0	(1,646)	0	680,693	0	0	0	11,803	01/25/2036
05950P-AJ-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2016	Paydown		647,528	660,149	559,897	579,788	0	57,978	0	57,978	0	647,528	0	0	0	13,456	09/20/2046
059515-BF-2	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2016	Paydown		1,047,896	1,047,896	877,310	955,231	0	92,665	0	92,665	0	1,047,896	0	0	0	37,258	09/25/2034
05951F-AG-9	BAFC 2007-C 1A5 5.293% 05/20/36		04/01/2016	Paydown		495,887	757,749	691,806	756,708	0	(260,821)	0	(260,821)	0	495,887	0	0	0	23,291	01/25/2037
059522-AX-0	BACM 2016-UB10 XA 2.013% 06/15/49		07/01/2016	Redemption		0	0	1,943	1,943	0	0	0	0	0	0	0	0	0	0	05/20/2036
06054M-AF-0	BAYER US FINANCE LLC 1.126% 10/07/16		10/07/2016	Maturity		0	0	464	464	0	0	0	0	0	0	0	0	0	0	10/07/2016
07274E-AA-1	BAYV 2004-C M1 1.745% 05/28/44		12/29/2016	Paydown		138,296	138,296	138,383	138,297	0	(1)	0	(1)	0	138,296	0	0	0	899	05/28/2044
073247-BL-1	BAYV 2004-D M1 1.402% 08/28/44		11/29/2016	Redemption		0	0	7,241	7,241	0	(1,942)	0	(1,942)	0	5,299	0	(5,299)	(5,299)	345	06/15/2049
07325N-AC-6	BSARM 2003-1 5A1 2.764% 04/25/33		12/01/2016	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,640	10/07/2016
07330N-AC-9	BSABS 2004-B01 M2 1.342% 10/25/34		12/25/2016	Paydown		122,683	122,683	122,491	122,496	0	187	0</								

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
118230-AL-5	BUCKEYE PARTNERS 2.650% 11/15/18 BURLINGTON NORTH SANTA FE 6.875% 02/15/16		04/25/2016	BROWNSTONE INV GROUP, LLC		199,787	200,000	199,820	199,859	0	16	0	16	0	199,875	0	(88)	(88)	2,328	11/15/2018
12189T-AB-0			02/15/2016	Maturity		1,600,000	1,600,000	1,640,816	1,611,506	0	(11,506)	0	(11,506)	0	1,600,000	0	0	0	55,000	02/15/2016
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		12/01/2016	Paydown		626,879	626,879	626,860	616,833	0	10,046	0	10,046	0	626,879	0	0	0	14,141	12/25/2035
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/09/2016	Call 101.7500		1,701,260	1,672,000	1,659,393	1,666,308	0	433	0	433	0	1,666,741	0	34,519	34,519	94,932	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP 6.500% 04/30/21		05/25/2016	Call 103.2500		5,792,325	5,610,000	5,610,000	5,610,000	0	0	0	0	0	5,610,000	0	182,325	182,325	207,648	04/30/2021
1248EP-AW-3	CCO HLDGS LLC/CAP CORP 7.375% 06/01/20		05/09/2016	Call 103.6880		1,866,384	1,800,000	1,944,000	1,863,635	0	(11,313)	0	(11,313)	0	1,852,321	0	14,063	14,063	57,525	06/01/2020
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		12/01/2016	Paydown		468,167	468,167	383,897	419,551	0	48,617	0	48,617	0	468,167	0	0	0	11,209	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		12/01/2016	Paydown		6,800	6,800	4,228	3,469	0	3,331	0	3,331	0	6,800	0	0	0	92	01/25/2037
12498S-AA-0	CBASS 2006-SC1 A 0.854% 05/25/36		12/25/2016	Paydown		136,342	136,342	131,911	132,534	0	3,808	0	3,808	0	136,342	0	0	0	375	05/25/2036
12508F-AG-3	CDGJ 2014-BXCH DPA 3.736% 12/15/17		09/15/2016	Paydown		161,071	161,071	161,071	161,071	0	0	0	0	0	161,071	0	0	0	3,834	12/15/2017
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		04/01/2016	Paydown		1,870,629	1,870,629	1,898,687	1,869,416	0	1,213	0	1,213	0	1,870,629	0	0	0	6,357	04/15/2044
12532L-AU-9	CGGS 2016-RNDB AFL 2.188% 02/15/33		09/15/2016	Paydown		2,188,875	2,188,875	2,188,875	2,188,875	0	0	0	0	0	2,188,875	0	0	0	21,664	02/15/2033
12532L-AW-5	CGGS 2016-RNDB BFL 2.838% 02/15/33		09/15/2016	Paydown		345,612	345,612	345,612	345,612	0	0	0	0	0	345,612	0	0	0	4,475	02/15/2033
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		12/01/2016	Paydown		64,417	(100,543)	(48,607)	(33,901)	0	98,318	0	98,318	0	64,417	0	0	0	9,561	02/25/2037
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		12/02/2016	Paydown		47,413	47,413	47,385	47,838	0	(425)	0	(425)	0	47,413	0	0	0	2,598	07/20/2034
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		12/15/2016	Paydown		525,823	525,823	525,527	525,485	0	338	0	338	0	525,823	0	0	0	17,796	11/15/2019
12592A-AA-4	COMM 2014-SAVA A 1.886% 06/15/34		10/15/2016	Paydown		5,607,419	5,607,419	5,607,419	5,607,419	0	0	0	0	0	5,607,419	0	0	0	75,529	06/15/2034
12592A-AD-8	COMM 2014-SAVA B 2.486% 06/15/34		10/15/2016	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	371,862	06/15/2034
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		11/10/2016	Paydown		299,000	299,000	301,523	301,382	0	(2,382)	0	(2,382)	0	299,000	0	0	0	6,481	02/10/2029
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		12/01/2016	Paydown		653,179	653,179	655,527	653,484	0	(305)	0	(305)	0	653,179	0	0	0	13,688	07/10/2046
12626P-AG-8	CRH AMERICA INC 6.000% 09/30/16		09/30/2016	Maturity		13,500,000	13,500,000	13,090,613	13,453,648	0	46,352	0	46,352	0	13,500,000	0	0	0	810,000	09/30/2016
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/01/2016	Paydown		939,024	939,024	522,616	521,805	0	417,219	0	417,219	0	939,024	0	0	0	16,291	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		12/01/2016	Paydown		506,232	506,232	348,503	335,987	0	170,245	0	170,245	0	506,232	0	0	0	12,982	12/25/2036
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		12/01/2016	Paydown		97,531	97,531	98,293	98,159	0	(628)	0	(628)	0	97,531	0	0	0	1,772	02/25/2042
12646W-AS-3	CSMC 2013-IVR2 B2 3.443% 04/25/43		12/01/2016	Paydown		103,557	103,557	99,831	99,831	0	3,726	0	3,726	0	103,557	0	0	0	1,562	04/25/2043
12646W-AS-3	CSMC 2013-IVR2 B2 3.443% 04/25/43		09/25/2016	Redemption	0.0001	0	12,742	12,284	12,284	0	19	0	19	0	12,303	0	(12,303)	(12,303)	210	04/25/2043
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2016	Paydown		889,192	889,192	887,178	887,101	0	2,092	0	2,092	0	889,192	0	0	0	16,016	08/25/2043
12649D-AP-8	CSMC 2014-WIN2 B1 4.003% 10/25/44		12/01/2016	Paydown		33,940	33,940	35,075	35,075	0	(1,135)	0	(1,135)	0	33,940	0	0	0	455	10/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		12/01/2016	Paydown		2,422,479	2,422,479	2,424,940	2,425,427	0	(2,948)	0	(2,948)	0	2,422,479	0	0	0	42,871	12/25/2044
126673-7B-2	CWIL 2005-BC4 M3 1.196% 08/25/35		06/25/2016	Paydown		169,875	169,875	169,689	169,765	0	110	0	110	0	169,875	0	0	0	474	08/25/2035
126673-NV-0	CWIL 2004-12 MV3 1.751% 03/25/35		12/25/2016	Paydown		225,123	225,123	224,455	224,607	0	516	0	516	0	225,123	0	0	0	1,685	03/25/2035
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2016	Paydown		456,962	456,962	433,364	445,846	0	11,115	0	11,115	0	456,962	0	0	0	13,335	02/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		12/01/2016	Paydown		319,013	319,013	281,529	284,654	0	34,359	0	34,359	0	319,013	0	0	0	9,389	04/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2016	Paydown		424,726	424,726	416,895	420,606	0	4,120	0	4,120	0	424,726	0	0	0	11,558	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		12/01/2016	Paydown		1,215,764	1,215,764	1,224,883	1,218,015	0	(2,250)	0	(2,250)	0	1,215,764	0	0	0	31,482	07/25/2019
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2016	Paydown		794,399	794,399	690,485	691,489	0	102,910	0	102,910	0	794,399	0	0	0	29,173	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2016	Paydown		1,048,540	1,036,499	995,369	988,258	0	60,282	0	60,282	0	1,048,540	0	0	0	33,351	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2016	Paydown		1,055,924	1,055,924	1,023,339	1,039,993	0	15,931	0	15,931	0	1,055,924	0	0	0	31,940	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2016	Paydown		585,288	555,142	502,162	501,158	0	84,130	0	84,130	0	585,288	0	0	0	21,354	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2016	Paydown		409,114	409,1													

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		02/15/2016	Paydown		7,198	7,198	7,197	7,198	0	0	0	0	0	7,198	0	0	0	10	08/15/2017
13342B-AK-1	CAMERON INTERNATIONAL CORP 1.150% 12/15/16		03/21/2016	BROWNSTONE INV GROUP,LLC		49,956	50,000	49,932	49,942	0	14	0	14	0	49,956	0	(1)	(1)	158	12/15/2016
13342B-AK-1	CAMERON INTERNATIONAL CORP 1.150% 12/15/16		12/15/2016	Maturity		365,000	365,000	363,849	363,948	0	1,052	0	1,052	0	365,000	0	0	0	5,235	12/15/2016
13975D-AE-5	AFIN 2013-3 B 2.320% 07/20/18		12/20/2016	Paydown		2,407,496	2,407,496	2,406,689	2,407,367	0	130	0	130	0	2,407,496	0	0	0	55,854	07/20/2018
140420-ND-8	CAPITAL ONE BANK USA NA 1.150% 11/21/16		11/21/2016	Maturity		200,000	200,000	199,508	199,618	0	382	0	382	0	200,000	0	0	0	2,300	11/21/2016
14169W-AA-5	CAREFREE 2014-CARE A 2.056% 11/15/19		06/15/2016	Paydown		5,000,000	5,000,000	4,992,188	4,997,176	0	2,824	0	2,824	0	5,000,000	0	0	0	44,088	11/15/2019
14169W-AG-2	CAREFREE 2014-CARE B 2.586% 11/15/19		06/15/2016	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	115,117	11/15/2019
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.460% 12/17/18		11/15/2016	Paydown		63,034	63,034	63,026	63,029	0	4	0	4	0	63,034	0	0	0	423	12/17/2018
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		01/15/2016	Paydown		105,124	105,124	105,129	105,124	0	0	0	0	0	105,124	0	0	0	153	11/15/2017
14366X-AA-4	QNART 2015-1A A 1.690% 01/15/20		12/15/2016	Paydown		219,546	219,546	219,546	219,546	0	0	0	0	0	219,546	0	0	0	1,968	01/15/2020
144531-OK-4	CARR 2005-OPT2 M2 1.209% 05/25/35		12/25/2016	Paydown		173,253	173,253	172,820	172,924	0	329	0	329	0	173,253	0	0	0	1,126	05/25/2035
147446-AR-9	CASE NEW HOLLAND INC 7.875% 12/01/17		12/06/2016	TENDER OFFER		9,443,810	8,820,000	9,617,475	9,095,724	0	(108,677)	0	(108,677)	0	8,987,047	0	456,762	456,762	598,081	12/01/2017
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
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		12/10/2016	Paydown		124,780	124,780	124,723	124,958	0	(178)	0	(178)	0	124,780	0	0	0	1,586	12/10/2023
14986D-AH-3	CD 2006-CD3 AM 5.648% 10/15/48		12/01/2016	Paydown		3,275,647	3,275,647	3,331,243	3,275,957	0	(311)	0	(311)	0	3,275,647	0	0	0	155,750	10/15/2048
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		12/01/2016	Paydown		893,655	893,655	893,102	893,496	0	10,158	0	10,158	0	893,655	0	0	0	25,866	02/18/2035
15189T-AQ-0	CENTERPOINT ENERGY 6.500% 05/01/18		12/21/2016	Call 100.0000		6,000,000	6,000,000	5,956,000	5,986,303	0	5,244	0	5,244	0	5,991,547	0	8,453	8,453	856,572	05/01/2018
152314-MV-9	CXHE 2005-B AF5 5.310% 03/25/35		12/01/2016	Paydown		4,241,715	4,241,715	3,634,620	4,188,968	0	52,747	0	52,747	0	4,241,715	0	0	0	134,726	03/25/2035
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		05/11/2016	MARKETS		4,916,325	6,000,000	6,015,000	6,010,171	0	(1,298)	0	(1,298)	0	6,008,873	0	(1,092,548)	(1,092,548)	285,000	08/01/2019
161175-AP-9	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/25/2016	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	152,734	10/23/2045
17275R-AC-6	CISCO SYSTEMS INC 5.500% 02/22/16		02/22/2016	Maturity		8,400,000	8,400,000	8,524,015	8,401,651	0	(1,651)	0	(1,651)	0	8,400,000	0	0	0	231,000	02/22/2016
172967-FT-3	CITIGROUP 4.500% 01/14/22		12/27/2016	CITIGROUP GLOBAL MKTS		5,295,900	5,000,000	5,266,850	5,203,295	0	(30,545)	0	(30,545)	0	5,172,750	0	123,150	123,150	328,750	01/14/2022
172967-GG-0	CITIGROUP 1.250% 01/15/16		01/15/2016	Maturity		12,500,000	12,500,000	12,468,375	12,499,545	0	455	0	455	0	12,500,000	0	0	0	78,125	01/15/2016
172967-HG-9	CITIGROUP 1.300% 11/15/16		11/15/2016	Maturity		4,000,000	4,000,000	4,001,320	4,001,021	0	(1,021)	0	(1,021)	0	4,000,000	0	0	0	52,000	11/15/2016
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		12/01/2016	Paydown		24	498,697	226,145	226,248	0	(226,224)	0	(226,224)	0	24	0	0	0	6,760	11/25/2036
17310F-AT-2	CMIS 2006-5 3A1 5.500% 09/25/36		12/01/2016	Paydown		1,025,965	1,025,965	1,042,636	1,042,636	0	(16,672)	0	(16,672)	0	1,025,965	0	0	0	3,800	09/25/2036
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		12/01/2016	Paydown		734,460	734,460	734,431	719,939	0	14,521	0	14,521	0	734,460	0	0	0	22,985	06/25/2037
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		12/01/2016	Paydown		2,104,888	2,104,888	2,068,427	2,072,556	0	32,332	0	32,332	0	2,104,888	0	0	0	40,148	10/25/2043
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		12/01/2016	Paydown		2,532,587	2,532,587	2,560,287	2,560,564	0	(27,978)	0	(27,978)	0	2,532,587	0	0	0	50,099	06/25/2044
17323M-AA-3	CMILT 2015-A1 3.500% 06/25/58		12/01/2016	Paydown		2,120,181	2,120,181	2,148,706	2,148,181	0	(27,999)	0	(27,999)	0	2,120,181	0	0	0	42,415	06/25/2058
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
191216-AV-2	COCA-COLA CO 3.300% 09/01/21		01/22/2016	US BANCORP		8,746,639	8,296,000	8,468,142	8,425,867	0	(1,398)	0	(1,398)	0	8,424,469	0	322,170	322,170	110,268	09/01/2021
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
198280-AE-9	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		05/13/2016	Tax Free Exchange		4,553,751	4,652,000	4,546,214	4,550,534	0	3,217	0	3,217	0	4,553,751	0	0	0	94,203	06/01/2025
198280-AG-4	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/13/2016	Tax Free Exchange		997,732	1,000,000	997,720	997,701	0	31	0	31	0	997,732	0	0	0	26,100	06/01/2045
200339-CG-2	COMERICA INC 5.750% 11/21/16		11/21/2016	Maturity		3,600,000	3,600,000	3,764,160	3,748,428	0	(148,428)	0	(148,428)	0	3,600,000	0	0	0	207,000	11/21/2016
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		05/01/2016	Paydown		9,539,452	9,539,452	10,061,576	9,596,476	0	(57,024)	0	(57,024)	0	9,539,452	0	0	0	256,460	07/16/2034
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		09/01/2016	Paydown		13,865,629	13,865,629	13,596,080	13,821,037	0	44,593	0	44,593	0	13,865,629	0	0	0	465,287	12/10/2046
20173Q-AE-1	GCCFC 2007-GG9 A4 5.444% 03/10/39		11/01/2016	Paydown		12,659,309	12,659,309	12,696,397	12,648,891	0	10,418	0	10,418	0	12,659,309	0	0	0	571,589	03/10/2039
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
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		05/15/2016	Paydown		90,740	90,740	90,736	90,807	0	(66)	0	(66)	0	90,740	0	0	0	1,262	05/15/2033
212015-AF-8	CONTINENTAL RESOURCES 7.125% 04/01/21		06/08/2016	JEFFERIES & CO Redemption		10,370,000	10,000,000	11,315,000	10,469,675	0	(135,792)	0	(135,792)	0	10,333,883	0	36,117	36,117	494,298	04/01/2021
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		12/15/2016	100.0000		805,290	805,290	807,054	805,525	0	(235)	0	(235)	0	805,290	0	0	0	39,467	12/15/2017
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.770% 02/02/43		01/04/2016	Call 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	199	02/02/2043
222372-AJ-3	COUNTRYWIDE FINANCIAL CORP 6.250% 05/15/16		05/15/2016	Maturity		11,000,000	11,000,000	6,435,000	10,592,607	0	407,393	0	407,393	0	11,000,000	0	0	0	343,750	05/15/2016
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		9,034,731	9,014,000	9,034,537	9,035,616	0	(885)	0	(885)	0	9,034,731	0	0	0	387,790	03/15/2023
22533F-AA-4	CAALT 2013-1A A 1.210% 10/15/20		02/15/2016	Paydown		127,544	127,544	127,544	127,544	0	0	0	0	0	127,544	0	0	0	182	10/15/2020
22533N-AA-7	CAALT 2013-2A A 1.500% 04/15/21		08/15/2016	Paydown		2,964,152	2,964,152	2,964,847	2,964,922	0	(770)	0	(770)	0	2,964,152	0	0	0	15,230	04/15/2021
22533Q-AA-0	CAALT 2014-2A A 1.880% 03/15/22		12/15/2016	Paydown		81,946	81,946	82,112	82,112	0	(166)	0	(166)	0	81,946	0	0	0	253	03/15/2022
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		11/01/2016	Paydown		129,781	129,781	124,888	126,599	0	3,181	0	3,181	0	129,781	0	0	0	2,953	06/25/2033

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		12/01/2016	Paydown		547,010	547,010	544,702	544,535	0	2,475	0	2,475	0	547,010	0	0	0	15,689	07/25/2033
22541S-SU-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		12/01/2016	Paydown		1,098,490	1,098,490	1,095,910	1,091,706	0	6,783	0	6,783	0	1,098,490	0	0	0	28,745	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		12/01/2016	Paydown		1,167,049	1,167,049	1,129,849	1,144,017	0	23,032	0	23,032	0	1,167,049	0	0	0	34,574	12/25/2034
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		12/01/2016	Paydown		1,938,014	1,938,014	1,969,658	1,942,798	0	(4,784)	0	(4,784)	0	1,938,014	0	0	0	50,690	07/25/2035
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2016	Paydown		816,335	856,686	804,815	799,083	0	17,253	0	17,253	0	816,335	0	0	0	24,999	06/25/2035
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
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		10/01/2016	Paydown		437,101	437,101	404,029	408,048	0	29,053	0	29,053	0	437,101	0	0	0	11,320	04/25/2036
22822R-AQ-3	CROWN CASTLE 5.495% 01/15/17		05/16/2016	Call	100.0000	23,000,000	23,000,000	23,267,650	23,046,474	0	(46,474)	0	(46,474)	0	23,000,000	0	0	0	710,332	01/15/2017
22822R-AX-8	CROWN CASTLE 4.174% 08/15/17		05/16/2016	Call	100.0000	19,500,000	19,500,000	19,565,620	19,517,075	0	(3,840)	0	(3,840)	0	19,513,235	0	(13,235)	(13,235)	805,607	08/15/2017
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		12/01/2016	Paydown		753,805	753,805	579,445	515,395	0	238,410	0	238,410	0	753,805	0	0	0	8,700	06/25/2036
23046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		11/20/2016	Paydown		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,141	02/20/2045
23046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		11/20/2016	Paydown		79,875	79,875	81,511	81,511	0	(1,636)	0	(1,636)	0	79,875	0	0	0	1,451	02/20/2045
23050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		12/01/2016	Paydown		7,248,349	7,248,349	7,320,731	7,267,401	0	(19,052)	0	(19,052)	0	7,248,349	0	0	0	490,678	07/01/2019
23050-AN-3	DBUBS 2011-LC1A A1 3.742% 11/10/46		11/01/2016	Paydown		4,523,403	4,523,403	4,568,498	4,521,657	0	1,746	0	1,746	0	4,523,403	0	0	0	45,747	11/10/2046
23305X-AS-0	DBUBS 2011-LC2A A1FL 2.086% 07/12/44		12/12/2016	Paydown		16,766	16,766	17,253	17,108	0	(343)	0	(343)	0	16,766	0	0	0	156	07/12/2044
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		12/01/2016	Paydown		5,274,424	5,274,424	5,327,054	5,283,364	0	(8,940)	0	(8,940)	0	5,274,424	0	0	0	167,637	04/10/2021
23305Y-BB-4	DBUBS 2011-LC3A A2 3.642% 09/10/16		08/01/2016	Paydown		8,969,000	8,969,000	9,058,522	8,970,997	0	(1,997)	0	(1,997)	0	8,969,000	0	0	0	155,861	09/10/2016
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		12/18/2016	Paydown		146,925	146,925	147,201	147,169	0	(243)	0	(243)	0	146,925	0	0	0	994	12/18/2049
23311V-AC-1	DCP MIDSTREAM OPERATING 2.500% 12/01/17		05/23/2016	MORGAN STANLEY FIXED INC		12,835,685	13,144,000	13,407,406	13,253,212	0	(22,630)	0	(22,630)	0	13,230,582	0	(394,897)	(394,897)	154,449	12/01/2017
23314F-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
233331-AM-9	DTE ENERGY COMPANY 6.350% 06/01/16		06/01/2016	Maturity		5,000,000	5,000,000	5,220,100	5,012,164	0	(12,164)	0	(12,164)	0	5,000,000	0	0	0	158,750	06/01/2016
23340F-AA-5	DTAOT 2015-2A A 1.240% 09/17/18		11/15/2016	Paydown		176,681	176,681	176,671	176,674	0	7	0	7	0	176,681	0	0	0	1,102	09/17/2018
233851-AT-1	DAIMLER FINANCE NA LLC 1.250% 01/11/16		01/11/2016	Maturity		200,000	200,000	200,080	200,025	0	(25)	0	(25)	0	200,000	0	0	0	1,250	01/11/2016
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		02/22/2016	Various		10,015,100	10,000,000	9,980,500	9,981,871	0	589	0	589	0	9,982,460	0	32,640	32,640	151,500	08/03/2020
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		03/14/2016	GROUP,LLC		135,467	135,000	135,573	135,419	0	(109)	0	(109)	0	135,309	0	157	157	1,216	09/15/2016
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		08/26/2016	Call	100.0000	305,000	305,000	306,172	305,903	0	(837)	0	(837)	0	305,066	0	(66)	(66)	5,646	09/15/2016
245069-AK-5	DEL 2013-HDC B 2.036% 03/15/26		01/15/2016	Paydown		208,000	208,000	207,740	207,876	0	124	0	124	0	208,000	0	0	0	292	03/15/2026
24702K-AD-8	DEFT 2014-1 B 1.360% 06/22/20		08/22/2016	Paydown		200,000	200,000	199,980	199,994	0	6	0	6	0	200,000	0	0	0	1,701	06/22/2020
24702K-AE-6	DEFT 2014-1 C 1.800% 06/22/20		12/22/2016	Paydown		7,500,000	7,500,000	7,499,144	7,499,686	0	314	0	314	0	7,500,000	0	0	0	115,506	06/22/2020
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		11/22/2016	Paydown		3,266,759	3,266,759	3,266,759	3,266,759	0	0	0	0	0	3,266,759	0	0	0	6,194	07/24/2017
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		12/22/2016	Redemption		100.0000	100.0000	499,538	499,538	0	0	0	0	0	499,538	0	0	0	1,828	07/24/2017
247126-AH-8	DELPHI CORP 5.000% 02/15/23		09/30/2016	Call	100.0000	8,987,000	8,987,000	9,001,980	8,997,155	0	(1,343)	0	(1,343)	0	8,995,812	0	(8,812)	(8,812)	1,194,372	02/15/2023
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		07/01/2016	Paydown		996,548	996,548	944,385	990,595	0	5,953	0	5,953	0	996,548	0	0	0	15,121	06/25/2035
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2016	Paydown		555,085	670,988	611,375	620,671	0	(65,587)	0	(65,587)	0	555,085	0	0	0	16,485	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2016	Paydown		148,281	148,281	135,603	134,836	0	13,445	0	13,445	0	148,281	0	0	0	4,365	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		12/01/2016	Paydown		4,453	6,096	5,157	5,869	0	(1,416)	0	(1,416)	0	4,453	0	0	0	161	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2016	Paydown		548,568	548,568	473,148	430,466	0	118,102	0	118,102	0	548,568	0	0	0	18,100	07/25/2036
25389M-AD-1	DIGITALGLOBE INC 5.250% 02/01/21		12/22/2016	TENDER OFFER		1,824,728	1,770,000	1,786,594	1,779,084	0	(2,748)	0	(2,748)	0	1,776,336	0	48,393	48,393	129,321	02/01/2021
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		09/20/2016	Paydown		129,368	129,368	129,489	129,454	0	(86)	0	(86)	0	129,368	0	0	0	817	08/20/2018
25459H-BA-2	DIRECTV HLDG/FN 5.000% 03/01/21		03/21/2016	Taxable Exchange		8,267,625	7,500,000	7,466,925												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		12/25/2016	Paydown		1,943,825	1,943,825	1,943,783	1,947,884	0	(4,069)	0	(4,069)	0	1,943,825	0	0	0	23,323	02/25/2027
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		12/25/2016	Paydown		3,516,145	3,516,145	3,516,087	3,516,087	0	58	0	58	0	3,516,145	0	0	0	28,852	04/25/2028
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2016	Redemption 100.0000		36,166	36,166	36,166	36,166	0	0	0	0	0	36,166	0	0	0	1,311	01/19/2031
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2016	100.0000		63,750	63,750	63,750	63,750	0	0	0	0	0	63,750	0	0	0	1,269	06/30/2040
29364N-AL-2	ENTERGY MISSISSIPPI INC 6.250% 04/01/34		06/13/2016	Call 102.4000		1,536,000	1,500,000	1,493,145	1,494,321	0	82	0	82	0	1,494,402	0	41,598	41,598	65,625	04/01/2034
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		12/01/2016	Paydown		657,424	657,424	657,423	662,160	0	(4,736)	0	(4,736)	0	657,424	0	0	0	24,317	12/25/2033
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5.125% 03/15/16		02/01/2016	TENDER OFFER		1,809,972	1,800,000	1,854,216	1,815,504	0	(6,287)	0	(6,287)	0	1,809,217	0	755	755	34,850	03/15/2016
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2016	Paydown		1,487,090	1,487,090	1,468,913	1,468,007	0	19,083	0	19,083	0	1,487,090	0	0	0	27,832	06/25/2043
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		09/15/2016	Paydown		45,653	45,653	45,651	45,653	0	1	0	1	0	45,653	0	0	0	180	08/15/2018
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		12/15/2016	Paydown		148,777	148,777	148,768	148,943	0	(166)	0	(166)	0	148,777	0	0	0	1,171	06/17/2019
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2016	Redemption 100.0000		351,789	351,789	351,789	351,789	0	0	0	0	0	351,789	0	0	0	23,355	06/20/2023
30256B-AA-1	FNH 2014-1A A 1.296% 12/10/22		12/10/2016	Paydown		119,016	119,016	117,528	117,528	0	1,488	0	1,488	0	119,016	0	0	0	729	12/10/2022
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		12/10/2016	Paydown		166,180	166,180	166,173	166,173	0	7	0	7	0	166,180	0	0	0	2,880	12/10/2023
316773-CF-5	FIFTH THIRD BANCORP 5.450% 01/15/17		03/22/2016	BROWNSTONE INV GROUP,LLC		103,327	100,000	103,173	103,173	0	(180)	0	(180)	0	102,993	0	334	334	882	01/15/2017
316773-CX-4	FIFTH THIRD BANCORP 3.625% 01/25/16		01/25/2016	Maturity		225,000	225,000	227,368	225,421	0	(421)	0	(421)	0	225,000	0	0	0	4,078	01/25/2016
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		12/01/2016	Paydown		311,920	333,930	290,848	290,049	0	21,871	0	21,871	0	311,920	0	0	0	9,658	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/01/2016	Paydown		364,185	398,411	348,531	342,730	0	21,456	0	21,456	0	364,185	0	0	0	11,139	08/25/2035
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		12/01/2016	Paydown		112,277	112,277	102,172	104,115	0	8,162	0	8,162	0	112,277	0	0	0	3,990	08/25/2036
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		12/15/2016	Paydown		23,849	23,849	23,847	23,847	0	2	0	2	0	23,849	0	0	0	54	11/16/2020
32058E-AE-3	FIAOT 2013-1A B 1.810% 10/15/18		10/15/2016	Paydown		200,000	200,000	200,625	200,279	0	(279)	0	(279)	0	200,000	0	0	0	2,207	10/15/2018
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		07/01/2016	Paydown		2,828,594	2,828,594	2,918,756	2,837,123	0	(8,529)	0	(8,529)	0	2,828,594	0	0	0	64,898	10/15/2035
33843C-AC-9	FCAT 2013-1 B 2.760% 09/17/18		11/15/2016	Paydown		200,000	200,000	201,344	200,906	0	(906)	0	(906)	0	200,000	0	0	0	3,721	09/17/2018
33843D-AA-1	FCAT 2013-2 A 1.940% 01/15/19		12/15/2016	Paydown		183,461	183,461	183,704	183,704	0	(244)	0	(244)	0	183,461	0	0	0	1,134	01/15/2019
34529U-AG-9	FORDO 2012-A D 2.940% 07/15/18		05/15/2016	Paydown		200,000	200,000	201,875	201,701	0	(1,701)	0	(1,701)	0	200,000	0	0	0	2,450	07/15/2018
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
345397-WB-5	FORD MOTOR CREDIT 4.207% 04/15/16		04/15/2016	Maturity		200,000	200,000	202,640	201,805	0	(1,805)	0	(1,805)	0	200,000	0	0	0	4,207	04/15/2016
345397-WH-2	FORD MOTOR CREDIT 1.880% 05/09/16		05/09/2016	Maturity		220,000	220,000	223,604	220,657	0	(657)	0	(657)	0	220,000	0	0	0	1,923	05/09/2016
349631-AL-5	FORTUNE BRANDS 5.375% 01/15/16		01/15/2016	Maturity		2,312,000	2,312,000	2,282,892	2,312,172	0	(172)	0	(172)	0	2,312,000	0	0	0	62,135	01/15/2016
35671D-AU-9	FREEPORT-MC C&G 3.550% 03/01/22		12/07/2016	CREDIT SUISSE FIRST BOSTON		2,835,000	3,000,000	2,923,200	2,939,555	0	8,342	0	8,342	0	2,947,897	0	(112,897)	(112,897)	136,379	03/01/2022
35671D-AZ-8	FREEPORT-MC C&G 3.875% 03/15/23		10/20/2016	CREDIT SUISSE FIRST BOSTON		5,325,000	6,000,000	5,845,430	5,871,929	0	12,679	0	12,679	0	5,884,608	0	(559,608)	(559,608)	258,333	03/15/2023
35906A-AU-2	FRONTIER COMMUNICATIONS 10.500% 09/15/22		06/03/2016	Tax Free Exchange		2,597,352	2,568,000	2,600,100	2,598,979	0	(1,627)	0	(1,627)	0	2,597,352	0	0	0	185,752	09/15/2022
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		12/01/2016	Paydown		103	103	105	105	0	(2)	0	(2)	0	103	0	0	0	2	06/25/2028
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		12/01/2016	Paydown		1,155,528	1,155,528	1,285,140	1,198,806	0	(43,278)	0	(43,278)	0	1,155,528	0	0	0	45,682	05/12/2035
36163L-AC-4	GEEST 2014-1A A3 0.950% 09/25/17		11/24/2016	Paydown		349,384	349,384	348,524	348,610	0	774	0	774	0	349,384	0	0	0	1,673	09/25/2017
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20		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
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35 4.418% 11/15/35		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	82,161	11/15/2035
36185N-WI-6	GMAOC 2004-J6 3N1 5.500% 02/25/35		12/01/2016	Paydown		1,771,473	1,771,473	1,786,143	1,771,624	0	(151)	0	(151)	0	1,771,473	0	0	0	56,618	02/25/2035
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		12/01/2016	Paydown		1,124,941	1,159,262	1,111,060	1,115,614	0	9,327	0	9,327	0	1,124,941	0	0	0	39,581	07/25/2037
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		12/01/2016	Paydown		36	36	37	37	0	0	0	0	0	36	0	0	0	1	01/10/2045
36197X-AM-6	GSMS 2013-GC12 XA 1.684% 06/10/46		12/01/2016	Paydown		0	0	85,303	76,717	0	(76,717)	0	(76,717)	0	0	0	0	0	9,675	06/10/2046
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		12/01/2016	Paydown		193,576	727,301	246,148	196,652	0	366	3,442	(3,076)	0	193,576	0	0	0	16,591	01/25/2037
3622MH-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2016	Paydown		621,071	621,071	591,667	598,752	0	22,318	0	22,318	0	621,071	0	0	0	23,104	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2016	Paydown		482,570	482,570	394,501	446,056	0	36,514	0	36,514	0	482,570	0	0	0	16,413	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2016	Paydown		250,600	250,600	250,717	248,207	0	2,393	0	2,393	0	250,600	0	0	0	7,667	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2016	Paydown		70,864	70,864	67,453	68,737	0	2,126	0	2,126	0	70,864	0	0	0	1,890	09/25/2035
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		01/01/2016	Paydown		2,286,140	2,286,140	2,313,257	2,286,140	0	0	0	0	0	2,286,140	0	0	0	6,944	03/10/2044
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2016	Paydown		847,044	847,044	872,439	858,276	0	(11,232)	0	(11,232)	0	847,044	0	0	0	17,063	08/10/2043
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		12/15/2016	Paydown		92,162	92,162	92,153	92,153	0	9	0	9	0	92,162	0	0	0	801	10/15/2020
36962G-6R-0	GEN ELEC CAP CORP 1.000% 01/08/16		01/08/2016	Maturity		1,675,000	1,675,000	1,680,461	1,675,176	0	(176)	0	(176)	0	1,675,000	0	0	0	8,375	01/08/2016

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
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
38143U-SC-6	GOLDMAN SACHS GROUP INC 3.625% 02/07/16		02/07/2016	Maturity		10,000,000	10,000,000	9,840,000	9,994,747	0	5,253	0	5,253	0	10,000,000	0	0	0	181,250	02/07/2016
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		06/13/2016	Call 104.8750		6,687,879	6,377,000	6,378,993	6,377,975	0	(170)	0	(170)	0	6,377,806	0	310,073	310,073	324,696	03/01/2021
39153V-BV-5	GALC 2015-1 A2 1.120% 06/20/17		12/20/2016	Paydown		299,584	299,584	299,502	299,526	0	58	0	58	0	299,584	0	0	0	1,661	06/20/2017
39154T-AB-4	GALC 2016-1 A2 1.570% 05/21/18		12/20/2016	Paydown		35,934	35,934	35,972	35,972	0	(38)	0	(38)	0	35,934	0	0	0	430	05/21/2018
406216-BD-2	HALLIBURTON COMPANY 3.500% 08/01/23		10/20/2016	WELLS FARGO		3,123,570	3,000,000	2,986,620	2,986,874	0	1,194	0	1,194	0	2,988,067	0	135,503	135,503	129,500	08/01/2023
406216-BH-3	HALLIBURTON COMPANY 3.375% 11/15/22		05/12/2016	Call 101.0000		5,050,000	5,000,000	4,997,990	4,997,886	0	227	0	227	0	4,998,113	0	51,887	51,887	83,906	11/15/2022
41283L-AA-3	HARLEY-DAVIDSON FINL SER 3.875% 03/15/16		03/15/2016	Maturity		550,000	550,000	564,383	553,516	0	(3,516)	0	(3,516)	0	550,000	0	0	0	10,656	03/15/2016
42217K-AN-6	HEALTH CARE REIT 6.200% 06/01/16		06/01/2016	Maturity BROWNSTONE INV GROUP,LLC		6,000,000	6,000,000	6,148,010	6,007,898	0	(7,898)	0	(7,898)	0	6,000,000	0	0	0	186,000	06/01/2016
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		01/08/2016	Maturity		50,246	50,000	50,516	50,267	0	(43)	0	(43)	0	50,224	0	22	22	594	03/15/2016
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		03/15/2016	Maturity		1,790,000	1,790,000	1,822,488	1,799,543	0	(9,543)	0	(9,543)	0	1,790,000	0	0	0	32,444	03/15/2016
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
423457-AB-6	HELMERICH & PAYNE INTL 4.650% 03/15/25		05/11/2016	STIFEL NICHOLAS		1,041,720	1,000,000	994,391	994,539	0	182	0	182	0	994,722	0	46,998	46,998	31,129	03/15/2025
431318-AL-8	HILCORP ENERGY 7.625% 04/15/21		11/16/2016	Call 102.5420		1,360,732	1,327,000	1,393,930	1,354,803	0	(8,477)	0	(8,477)	0	1,346,326	0	14,406	14,406	109,897	04/15/2021
43289U-AE-5	HILT 2013-HLF BFL 2.152% 11/05/30		10/05/2016	Paydown		17,227,573	17,227,573	17,227,573	17,227,573	0	0	0	0	0	17,227,573	0	0	0	283,039	11/05/2030
437076-AP-7	HOME DEPOT 5.400% 03/01/16		03/01/2016	Maturity		5,000,000	5,000,000	4,892,400	4,892,400	0	0	0	0	0	4,892,400	0	107,600	107,600	135,000	03/01/2016
437089-AE-5	INHIL 2006-1 A5 6.522% 05/25/36		12/01/2016	Paydown		875,914	875,914	142,073	33,399	0	842,516	0	842,516	0	875,914	0	0	0	11,085	05/25/2036
438516-AS-5	03/15/17 HONEYWELL INTERNATIONAL INC 5.300%		12/01/2016	Call 100.0000		2,500,000	2,500,000	2,659,150	2,528,839	0	(22,063)	0	(22,063)	0	2,506,776	0	(6,776)	(6,776)	193,822	03/15/2017
438516-AX-4	03/01/18 HONEYWELL INTERNATIONAL INC 5.300%		12/01/2016	Call 100.0000		5,000,000	5,000,000	4,895,300	4,970,888	0	11,678	0	11,678	0	4,982,566	0	17,434	17,434	584,550	03/01/2018
446438-RF-2	11/20/16 HUNTINGTON NATIONAL BANK 1.300%		10/31/2016	Call 100.0000		225,000	225,000	224,999	224,999	0	0	0	0	0	224,999	0	1	1	2,771	11/20/2016
44890G-AG-0	HART 2012-A D 2.610% 05/15/18		04/15/2016	Paydown BROWNSTONE INV GROUP,LLC		330,000	330,000	332,535	331,790	0	(1,790)	0	(1,790)	0	330,000	0	0	0	2,871	05/15/2018
44923Q-AB-0	HYUNDAI CAPITAL AMERICA 4.000% 06/08/17		03/16/2016	Paydown		25,627	25,000	25,817	25,699	0	(107)	0	(107)	0	25,592	0	35	35	286	06/08/2017
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2016	Paydown		122,796	128,772	108,996	109,539	0	13,336	79	13,257	0	122,796	0	0	0	4,903	02/25/2036
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		12/01/2016	Paydown		699,050	767,959	728,480	719,701	0	(20,652)	0	(20,652)	0	699,050	0	0	0	23,360	02/25/2036
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		12/01/2016	Paydown		733,404	841,592	674,842	674,775	0	58,629	0	58,629	0	733,404	0	0	0	31,428	02/25/2036
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		12/01/2016	Paydown		189,734	236,311	213,168	203,227	0	(13,493)	0	(13,493)	0	189,734	0	0	0	6,310	12/25/2035
459745-QN-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
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
464126-DA-6	01/25/36 IRIW HOME EQUITY 2006-1 2A4 5.560%		12/01/2016	Paydown		837,951	837,951	837,903	837,693	0	258	0	258	0	837,951	0	0	0	22,168	01/25/2036
46412Q-AE-7	IRIWE 2006-2 2A4 6.170% 02/25/36		12/01/2016	Paydown		1,685,382	1,685,382	1,646,021	1,584,157	0	101,225	0	101,225	0	1,685,382	0	0	0	57,228	02/25/2036
46590M-AT-7	JPMCC 2016-JP2 XA 1.866% 08/15/49		12/01/2016	Paydown		0	0	4,347	4,347	0	(4,347)	0	(4,347)	0	0	0	0	0	155	08/15/2049
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		02/17/2016	Various		5,937,085	5,982,000	5,925,961	5,943,333	0	(61)	0	(61)	0	5,943,272	0	(6,187)	(6,187)	44,583	06/01/2021
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2016	Paydown		71,308	71,308	71,267	71,267	0	40	0	40	0	71,308	0	0	0	1,628	03/15/2063
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		02/26/2016	Maturity		16,900,000	16,900,000	16,946,357	16,907,636	0	(7,636)	0	(7,636)	0	16,900,000	0	0	0	95,063	02/26/2016
46625H-HI-3	JP MORGAN CHASE & CO 2.800% 01/15/16		01/15/2016	Maturity		250,000	250,000	256,090	250,175	0	(175)	0	(175)	0	250,000	0	0	0	3,250	01/15/2016
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
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.584% 08/12/37		09/01/2016	Paydown		29,667	29,667	30,821	29,667	0	0	0	0	0	29,667	0	0	0	932	08/12/2037
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2016	Paydown		389,850	389,850	230,791	226,148	0	165,504	1,802	163,702	0	389,850	0	0	0	8,254	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2016	Paydown		437,846	437,846	267,020	261,374	0	178,285	1,813	176,472	0	437,846	0	0	0	9,270	07/25/2036
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49																			

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
46644D-AL-0	JPMCC 2015-CSMO D 4.036% 01/15/32 JACKSON NATL LIFE GLOBAL 1.875% 10/15/18		11/15/2016	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	87,572	01/15/2032
46849L-SL-6			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
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		06/06/2016	GOLDMAN SACHS		2,016,969	1,975,000	1,975,000	1,975,000	0	0	0	0	0	1,975,000	0	41,969	41,969	118,582	03/15/2018
478366-AN-7	JOHNSON CONTROLS 6.000% 01/15/36		12/28/2016	Taxable Exchange		1,118,380	1,000,000	966,810	972,067	0	716	0	716	0	972,783	0	145,597	145,597	87,167	01/15/2036
48247U-AA-3	KSBA 2013-1 A 2.154% 08/25/36		12/25/2016	Paydown		0	0	180,450	180,450	0	(180,450)	0	(180,450)	0	0	0	0	0	16,399	08/25/2036
48249K-AA-3	KSBA 2014-3 A 1.527% 05/25/39		12/25/2016	Paydown		0	0	115,340	115,340	0	(115,340)	0	(115,340)	0	0	0	0	0	7,616	05/25/2039
48249Y-AA-3	KSBA 2016-1 A 2.505% 03/25/42		12/25/2016	Paydown		0	0	39,674	39,674	0	(39,674)	0	(39,674)	0	0	0	0	0	3,107	03/25/2042
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		02/16/2016	Call 100.0000		506,400	506,400	477,902	496,457	0	451	0	451	0	496,908	0	9,492	9,492	10,883	03/29/2021
486606-F*-2	KAYNE ANDERSON PP 3.710% 05/26/16		02/26/2016	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	63,527	05/26/2016
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		11/30/2016	Redemption		655,417	655,417	655,514	655,437	0	(20)	0	(20)	0	655,417	0	0	0	16,035	04/30/2018
50075N-BB-9	KRAFT FOODS INC 4.125% 02/09/16		02/09/2016	Maturity		500,000	500,000	498,290	499,930	0	70	0	70	0	500,000	0	0	0	10,313	02/09/2016
50187V-AD-3	LRF 2013-1 A4 1.980% 09/15/21		12/15/2016	Paydown		6,974,841	6,974,841	6,974,684	6,974,802	0	39	0	39	0	6,974,841	0	0	0	88,502	09/15/2021
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		04/01/2016	100.0000		67,820	67,820	67,284	67,809	0	11	0	11	0	67,820	0	0	0	1,046	04/01/2016
502108H-Q7-2	LBUBS 2004-C7 H 4.793% 10/15/36		04/15/2016	Paydown		103,000	103,000	107,055	103,419	0	(419)	0	(419)	0	103,000	0	0	0	1,015	10/15/2036
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		12/15/2016	Paydown		3,888,982	3,888,982	3,888,831	3,888,831	0	150	0	150	0	3,888,982	0	0	0	13,384	06/19/2017
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		06/17/2016	100.0000		560,880	560,880	560,880	560,880	0	0	0	0	0	560,880	0	0	0	312	06/19/2017
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2016	Paydown		1,083,039	1,193,476	1,016,706	1,026,373	0	56,666	0	56,666	0	1,083,039	0	0	0	38,946	11/25/2036
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		12/01/2016	Paydown		697,785	697,785	697,785	697,785	0	0	0	0	0	697,785	0	0	0	16,808	09/25/2035
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		12/01/2016	Paydown		1,406,498	1,406,498	1,404,426	1,380,526	0	25,971	0	25,971	0	1,406,498	0	0	0	36,423	10/25/2035
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		12/01/2016	Paydown		1,316,527	1,519,757	1,371,037	1,451,804	0	(135,278)	0	(135,278)	0	1,316,527	0	0	0	39,252	12/25/2035
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		12/01/2016	Paydown		1,549,445	1,693,347	1,594,930	1,594,920	0	(45,476)	0	(45,476)	0	1,549,445	0	0	0	49,198	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		11/01/2016	Paydown		10	339,720	266,918	289,107	0	(289,097)	0	(289,097)	0	10	0	0	0	10,650	11/25/2036
52524M-AV-1	LXS 2007-9 WF3 5.363% 05/25/37		12/01/2016	Paydown		8	960,727	682,975	738,368	0	(710,641)	27,720	(738,361)	0	8	0	0	0	25,474	05/25/2037
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		12/01/2016	Paydown		877,690	1,053,447	836,177	894,928	0	(17,238)	0	(17,238)	0	877,690	0	0	0	31,183	05/25/2037
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		12/21/2016	BANK of AMERICA SEC		225,000	4,000,000	0	0	0	0	0	0	0	0	0	225,000	225,000	0	12/30/2016
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.750% 01/01/33		01/04/2016	Redemption		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	87	01/01/2033
53621F-AA-2	WALGREEN Lion One 7.500% 02/01/16		02/01/2016	100.0000		35,532	35,532	35,660	35,532	0	(1)	0	(1)	0	35,532	0	0	0	343	02/01/2016
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		12/01/2016	Paydown		178,889	178,889	150,714	152,205	0	26,684	0	26,684	0	178,889	0	0	0	5,421	10/25/2033
55265K-S0-3	MASTR 2003-2 3A13 5.750% 04/25/33		12/01/2016	Paydown		49,155	49,155	51,152	51,459	0	(2,303)	0	(2,303)	0	49,155	0	0	0	905	04/25/2033
55312T-AD-5	MLCFC 2007-6 A4 5.485% 03/12/51		12/01/2016	Paydown		3,977,070	3,977,070	4,004,568	3,975,388	0	1,682	0	1,682	0	3,977,070	0	0	0	217,287	03/12/2051
55314Q-AD-9	MMAF 2012-AA A4 1.350% 10/10/18		12/10/2016	Paydown		126,729	126,729	126,610	126,614	0	115	0	115	0	126,729	0	0	0	1,034	10/10/2018
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
565849-AD-8	MARATHON OIL CORP 6.000% 10/01/17		12/21/2016	SCOTIA		2,696,540	2,618,000	2,805,018	2,665,687	0	(26,582)	0	(26,582)	0	2,639,106	0	57,434	57,434	194,605	10/01/2017
57643L-LF-1	MBS 2005-AB1 A6 5.471% 11/25/35		12/01/2016	Paydown		698,261	698,261	698,205	691,327	0	6,934	0	6,934	0	698,261	0	0	0	15,103	11/25/2035
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
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
589929-PV-4	MLMI 1998-C1 B 6.750% 11/15/26		12/01/2016	Paydown		1,267,121	1,267,121	1,457,189	1,312,723	0	(45,602)	0	(45,602)	0	1,267,121	0	0	0	73,755	11/15/2026
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		02/03/2016	US BANCORP		4,029,040	4,000,000	3,994,760	3,996,434	0	112	0	112	0	3,996,545	0	32,495	32,495	30,156	04/10/2019
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
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
593074-AA-5	MEYER COOKWARE INDUS 0.950% 05/01/27		11/01/2016	100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,034	05/01/2027
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2016	Redemption		346,000	346,000	346,000	346,000	0	0	0	0	0	346,000	0	0	0	14,745	08/01/2025
598909-AA-8	MCMLT 2015-1 A1 2.230% 06/25/56		12/25/2016	Paydown		150,486	150,486	150,124	150,123	0	363	0	363	0	150,486	0	0	0	1,966	06/25/2056
60040#-AA-0	06/30/27		12/30/2016	100.0000		112,617	112,617	112,617	112,617	0	0	0	0	0	112,617	0	0	0	4,502	06/30/2027
60687U-AE-7	MLCFC 2006-2 A4 5.947% 06/12/46		04/01/2016	Paydown		8,798,377	8,798,377	10,130,506	8,883,398	0	(85,021)	0	(85,021)	0	8,798,377	0	0	0	98,433	06/12/2046
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2016	Redemption		270,000	270,000	275,063	273,702	0	(3,702)	0	(3,702)	0	270,000	0	0	0	5,260	05/20/2027

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
743948-AL-5	PRU HOME MTGE SECS 92-A 384 7.900% 04/28/22 QUESTAR MARKET RESOURCES 6.050% 09/01/16		12/01/2016	Paydown		2,002	2,002	1,842	1,821	0	181	0	181	0	2,002	0	0	0	126	04/28/2022
74836J-AD-5			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
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2016	Paydown		372,801	528,487	442,136	456,919	0	(84,118)	0	(84,118)	0	372,801	0	0	0	17,389	06/25/2036
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		12/26/2016	Paydown		1,226,374	1,226,374	1,241,704	1,232,188	0	(5,814)	0	(5,814)	0	1,226,374	0	0	0	32,534	10/26/2034
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		12/01/2016	Paydown		271,405	319,522	261,176	278,130	0	(6,725)	0	(6,725)	0	271,405	0	0	0	10,691	06/25/2036
749868-AL-5	RREEF AMERICA II PP 4.850% 11/02/17		01/06/2016	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	347,844	11/02/2017
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		12/01/2016	Paydown		1,188,366	1,188,366	1,186,878	1,186,859	0	1,507	0	1,507	0	1,188,366	0	0	0	30,755	06/25/2055
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
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
	RELANCE STEEL & ALUMINUM 6.200% 11/15/16																			
759509-AD-4			11/15/2016	Maturity		18,500,000	18,500,000	18,551,651	18,504,237	0	(4,237)	0	(4,237)	0	18,500,000	0	0	0	1,147,000	11/15/2016
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		12/01/2016	Paydown		42,565	42,565	42,066	42,362	0	203	0	203	0	42,565	0	0	0	1,140	11/25/2035
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/01/2016	Paydown		101,421	101,421	73,977	71,257	0	30,164	0	30,164	0	101,421	0	0	0	3,560	05/25/2036
760985-7E-5	RAMP 2004-RS7 A15 5.555% 07/25/34		12/01/2016	Paydown		333,608	361,417	336,569	338,197	0	(4,588)	0	(4,588)	0	333,608	0	0	0	11,227	07/25/2034
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		12/01/2016	Paydown		36,758	36,758	37,218	37,282	0	(524)	0	(524)	0	36,758	0	0	0	1,560	01/25/2032
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		12/01/2016	Paydown		543,799	543,799	540,187	544,001	0	(202)	0	(202)	0	543,799	0	0	0	16,690	09/25/2033
760985-UR-0	RAMP 2003-RS4 A15 5.468% 05/25/33		12/01/2016	Paydown		155,063	155,063	112,421	123,652	0	31,412	0	31,412	0	155,063	0	0	0	5,168	05/25/2033
760985-IY-3	RAMP 2003-RS5 A15 5.370% 06/25/33		12/01/2016	Paydown		640,432	640,432	640,057	649,085	0	(8,653)	0	(8,653)	0	640,432	0	0	0	19,224	06/25/2033
760985-YU-9	RAMP 2003-RZ4 A6 5.990% 10/25/33		12/01/2016	Paydown		2,294,806	2,294,806	2,294,544	2,311,296	0	(16,491)	0	(16,491)	0	2,294,806	0	0	0	74,985	10/25/2033
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2016	Paydown		393,168	485,841	439,813	442,726	0	(49,557)	0	(49,557)	0	393,168	0	0	0	15,257	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2016	Paydown		532,570	647,589	533,646	553,941	0	(21,370)	0	(21,370)	0	532,570	0	0	0	21,537	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2016	Paydown		26,231	29,167	28,519	28,231	0	(2,000)	0	(2,000)	0	26,231	0	0	0	903	11/25/2035
76112B-TS-9	RAMP 2005-RS6 M1 1.261% 06/25/35		08/25/2016	Paydown		953,179	953,179	747,054	936,278	0	16,900	0	16,900	0	953,179	0	0	0	3,491	06/25/2035
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		12/01/2016	Paydown		52,765	375,962	297,314	297,077	0	(244,312)	0	(244,312)	0	52,765	0	0	0	12,096	04/25/2036
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/25/2016	Call 100.0000		6,356,000	6,356,000	6,256,084	6,316,980	0	5,554	0	5,554	0	6,322,534	0	33,466	33,466	1,071,651	03/01/2019
	Redemption 100.0000																			
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		03/01/2016	100.0000		44,116	44,116	44,435	44,121	0	(4)	0	(4)	0	44,116	0	0	0	554	03/01/2016
78403D-AB-6	SBA TOWER TRUST 5.101% 04/17/17		07/15/2016	Call 100.0000		32,250,000	32,250,000	33,405,878	32,501,941	0	(103,347)	0	(103,347)	0	32,398,594	0	(148,594)	(148,594)	960,476	04/17/2017
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		11/30/2016	Maturity		1,753,000	1,753,000	1,856,030	1,775,536	0	(22,536)	0	(22,536)	0	1,753,000	0	0	0	131,475	11/30/2016
785583-AK-1	SABINE PASS LNG LP 6.500% 11/01/20		11/30/2016	Call 103.2500		584,395	566,000	578,224	573,253	0	(2,203)	0	(2,203)	0	571,050	0	13,345	13,345	39,754	11/01/2020
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		2,230,000	2,230,000	2,230,000	2,230,000	0	0	0	0	0	2,230,000	0	0	0	46,342	03/01/2025
78573A-AB-6	SABMILLER HOLDINGS INC 2.450% 01/15/17		12/09/2016	Call 100.0000		16,600,000	16,600,000	16,887,282	16,686,615	0	(78,478)	0	(78,478)	0	16,608,137	0	(8,137)	(8,137)	599,592	01/15/2017
78573A-AC-4	SABMILLER HOLDINGS INC 4.950% 01/15/42		12/16/2016	Taxable Exchange		1,062,806	1,000,000	993,350	993,748	0	96	0	96	0	993,844	0	68,962	68,962	70,263	01/15/2042
80281A-AE-9	SDART 2012-1 C 3.780% 11/15/17		01/15/2016	Paydown		6,077	6,077	6,146	6,083	0	(6)	0	(6)	0	6,077	0	0	0	19	11/15/2017
80281A-AF-6	SDART 2012-1 D 4.560% 11/15/17		06/15/2016	Paydown		275,000	275,000	280,650	278,737	0	(3,737)	0	(3,737)	0	275,000	0	0	0	5,203	11/15/2017
80282J-AG-4	SDART 2011-4 E 7.200% 11/15/18		05/15/2016	Paydown		200,000	200,000	204,688	204,275	0	(4,275)	0	(4,275)	0	200,000	0	0	0	6,000	11/15/2018
80282T-AF-4	SDART 2011-3 D 4.230% 05/15/17		01/15/2016	Paydown		138,876	138,876	141,155	139,941	0	(1,064)	0	(1,064)	0	138,876	0	0	0	490	05/15/2017
80282U-AE-4	SDART 2012-5 C 2.700% 08/15/18		12/15/2016	Paydown		206,282	206,282	207,797	207,331	0	(1,049)	0	(1,049)	0	206,282	0	0	0	2,805	08/15/2018
80282V-AE-2	SDART 2012-2 C 3.200% 02/15/18		03/15/2016	Paydown		46,462	46,462	46,767	46,540	0	(77)	0	(77)	0	46,462	0	0	0	197	02/15/2018
80282W-AE-0	SDART 2012-3 C 3.010% 04/16/18		06/15/2016	Paydown		139,354	139,354	141,201	139,890	0	(536)	0	(536)	0	139,354	0	0	0	1,119	04/16/2018
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		08/15/2016	Paydown		7,722,314	7,722,314	8,003,855	7,748,318</											

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		12/01/2016	Paydown		4,248,350	4,248,350	4,306,433	4,303,321	0	(54,971)	0	(54,971)	0	4,248,350	0	0	0	83,880	07/25/2045
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2016	Paydown		2,956,511	2,956,511	2,891,732	2,891,389	0	65,121	0	65,121	0	2,956,511	0	0	0	62,444	07/25/2043
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		12/20/2016	Paydown		94,358	94,358	94,712	94,680	0	(322)	0	(322)	0	94,358	0	0	0	919	08/20/2029
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		12/20/2016	Paydown		1,799,779	1,799,779	1,799,311	1,798,924	0	855	0	855	0	1,799,779	0	0	0	19,912	10/20/2030
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		04/20/2016	Paydown		78,525	78,525	80,685	80,234	0	(1,708)	0	(1,708)	0	78,525	0	0	0	807	05/20/2028
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		11/20/2016	Paydown		176,510	176,510	178,743	178,622	0	(2,112)	0	(2,112)	0	176,510	0	0	0	4,371	07/20/2028
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		12/20/2016	Paydown		33,395	33,395	33,507	33,510	0	(115)	0	(115)	0	33,395	0	0	0	253	11/20/2029
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		12/20/2016	Paydown		27,064	27,064	27,758	27,631	0	(567)	0	(567)	0	27,064	0	0	0	403	11/20/2028
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		12/20/2016	Paydown		1,565,892	1,565,892	1,565,840	1,565,811	0	81	0	81	0	1,565,892	0	0	0	17,856	11/20/2025
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		12/20/2016	Paydown		12,725	12,725	12,700	12,700	0	26	0	26	0	12,725	0	0	0	22	06/20/2031
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		12/20/2016	Paydown		4,004,784	4,004,784	4,004,048	4,003,381	0	1,403	0	1,403	0	4,004,784	0	0	0	46,519	10/20/2031
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		12/19/2016	Paydown		423,875	423,875	423,799	423,799	0	76	0	76	0	423,875	0	0	0	1,352	10/20/2033
828807-BT-3	SIMON PROPERTY GROUP INC 6.100% 05/01/16			Redemption		100,000														
828807-BV-8	SIMON PROPERTY GROUP INC 5.875% 03/01/17		02/01/2016	Call	100.0000	2,000,000	2,000,000	1,938,620	1,990,045	0	(2,619)	0	(2,619)	0	5,000,000	0	0	0	76,250	05/01/2016
828807-BW-6	SIMON PROPERTY GROUP INC 5.250% 12/01/16		12/01/2016	Call	100.0000	2,000,000	2,000,000	1,938,620	1,990,045	0	7,332	0	7,332	0	1,997,377	0	2,623	2,623	146,875	03/01/2017
828807-CN-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		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
829259-AQ-3	SINCLAIR TELEVISION 6.375% 11/01/21		10/04/2016	US BANCORP		1,050,780	1,000,000	997,880	997,880	0	104	0	104	0	997,984	0	52,796	52,796	24,200	01/15/2026
82967N-AJ-7	SIRIUS XM RADIO INC 4.250% 05/15/20		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
82967N-AQ-1	SIRIUS XM RADIO INC 5.875% 10/01/20		12/21/2016	JEFFERIES & CO		2,295,930	2,262,000	2,265,670	2,263,771	0	(742)	0	(742)	0	2,263,029	0	32,901	32,901	107,351	05/15/2020
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		10/03/2016	Call	100.0000	1,620,000	1,620,000	1,620,000	1,620,000	0	0	0	0	0	1,620,000	0	0	0	142,771	10/01/2020
850228-AC-1	SOFT 2014-AA A 2.700% 05/25/23		12/20/2016	Paydown		40,833	40,833	40,833	40,833	0	0	0	0	0	40,833	0	0	0	624	05/20/2046
85022W-AA-2	SOFT 2016-AA A 3.050% 04/25/29		10/25/2016	Paydown		12,132,901	12,132,901	12,132,104	12,128,767	0	4,134	0	4,134	0	12,132,901	0	0	0	226,552	05/25/2023
85172C-AT-3	SLFMT 2013-1A M5 2.426% 06/25/58		12/25/2016	Paydown		795,658	795,658	795,628	795,628	0	30	0	30	0	795,658	0	0	0	2,999	04/25/2029
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		10/01/2016	Paydown		266,091	266,091	265,966	266,943	0	(852)	0	(852)	0	266,091	0	0	0	4,475	06/25/2058
857477-AH-6	STATE STREET CORP 2.875% 03/07/16		12/01/2016	Paydown		2,000,151	2,000,151	1,999,887	1,998,292	0	1,859	0	1,859	0	2,000,151	0	0	0	20,571	09/25/2057
86358E-TF-3	SAIL 2005-5 M1 1.391% 06/25/35		03/07/2016	Maturity		10,000,000	10,000,000	9,958,500	9,997,868	0	2,132	0	2,132	0	10,000,000	0	0	0	143,750	03/07/2016
86359A-K3-6	SASC 2003-25XS A5 5.765% 08/25/33		02/25/2016	Paydown		22,337	22,337	22,346	22,337	0	0	0	0	0	22,337	0	0	0	21	06/25/2035
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		12/01/2016	Paydown		641,693	641,693	641,292	650,181	0	(8,488)	0	(8,488)	0	641,693	0	0	0	24,168	08/25/2033
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		12/01/2016	Paydown		444,146	444,146	444,007	439,347	0	4,799	0	4,799	0	444,146	0	0	0	13,345	09/25/2033
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		12/01/2016	Paydown		390,478	390,478	377,543	384,584	0	5,893	0	5,893	0	390,478	0	0	0	10,708	02/25/2035
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2016	Paydown		787,570	787,570	775,233	781,633	0	5,936	0	5,936	0	787,570	0	0	0	30,883	08/25/2035
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		12/01/2016	Paydown		356,341	364,576	333,702	327,587	0	28,823	69	28,754	0	356,341	0	0	0	8,315	10/25/2035
87612B-AS-1	TARGA RESOURCES PARTNERS 5.000% 01/15/18		12/01/2016	Paydown		2,086,354	2,086,354	2,078,193	2,092,068	0	(5,714)	0	(5,714)	0	2,086,354	0	0	0	49,622	11/25/2036
87612E-AN-6	TARGET CORP 5.875% 07/15/16			TAXA																
87612E-AZ-9	TARGET CORP 2.900% 01/15/22		01/21/2016	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	129,167	01/15/2018
	TARGET CORP 2.900% 01/15/22		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
	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		01/22/2016	RBC/DAIN		5,266,098	5,134,000	4,989,776	5,023,069	0	1,207	0	1,207	0	5,024,276	0	241,822	241,822	79,406	01/15/2022
88031J-AB-2	TENNECO INC 6.875% 12/15/20			Redemption																
880349-AQ-8	TENNECO INC 6.875% 12/15/20		08/01/2016	Redemption		227,513	227,513	227,513	227,513	0	0	0	0	0	227,513	0	0	0	16,210	02/01/2030
887315-BN-8	TIME WARNER 6.625% 05/15/29		06/10/2016	TENDER OFFER		2,011,838	1,938,000	1,938,000	1,938,000	0	0	0	0	0	1,938,000	0	73,838	73,838	104,173	12/15/2020
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		12/14/2016	TENDER OFFER		1,535,770	1,249,000	1,593,924	1,566,077	0	(17,288)	0	(17,288)	0	1,548,789	0	(13,018)	(13,018)	89,412	05/15/2029

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/19/2016	Call 103.6880		1,065,913	1,028,000	1,055,099	1,041,171	0	13,333	0	(3,333)	0	1,037,837	0	28,075	28,075	57,056	05/15/2020
913017-BM-0	UNITED TECHNOLOGIES 5.375% 12/15/17		12/01/2016	Call 100.0000		11,000,000	11,000,000	11,313,550	11,082,773	0	(37,915)	0	(37,915)	0	11,044,858	0	(44,858)	(44,858)	1,049,123	12/15/2017
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		11/01/2016	Paydown		5,229,601	5,229,601	5,227,665	5,225,287	0	4,314	0	4,314	0	5,229,601	0	0	0	254,469	05/07/2027
92277G-AA-5	VENTAS REALTY LP/CAP CRP 1.550% 09/26/16		05/31/2016	TENDER OFFER		301,005	300,000	303,321	301,095	0	(625)	0	(625)	0	300,471	0	534	534	3,178	09/26/2016
925524-BB-5	CBS 6.250% 04/30/16		04/30/2016	Maturity		2,314,000	2,314,000	2,234,491	2,309,173	0	4,827	0	4,827	0	2,314,000	0	0	0	72,313	04/30/2016
927804-EZ-3	VIRGINIA ELECTRIC & POWER 5.400% 01/15/16		01/15/2016	Maturity		7,000,000	7,000,000	6,622,990	6,996,843	0	3,157	0	3,157	0	7,000,000	0	0	0	189,000	01/15/2016
92903P-AA-7	VORNADO DP LLC 2010-VND A1 2.970%		09/13/28	Paydown		614,307	614,307	614,307	613,985	0	322	0	322	0	614,307	0	0	0	9,942	09/13/2028
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2016	Paydown		345,510	345,510	288,501	294,402	0	51,108	0	51,108	0	345,510	0	0	0	9,392	06/25/2033
929780-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2016	Paydown		1,178,771	1,178,771	1,192,400	85	0	85	0	85	0	1,178,771	0	0	0	22,239	12/15/2043
929780-CB-1	WBCMT 2007-C30 A5 5.342% 12/15/43		12/01/2016	Paydown		7,373,611	7,373,611	7,311,108	7,352,014	0	21,598	0	21,598	0	7,373,611	0	0	0	368,454	12/15/2043
929903-CH-3	WACHOVIA CORP 5.625% 10/15/16		10/15/2016	Maturity		6,000,000	6,000,000	6,033,020	6,002,902	0	(2,902)	0	(2,902)	0	6,000,000	0	0	0	337,500	10/15/2016
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MSB 2A2 1.231% 05/25/18		12/25/2016	Paydown		6,074	6,074	6,094	6,061	0	13	0	13	0	6,074	0	0	0	30	05/25/2018
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/01/2016	Paydown Cantor Fitzgerald Fixed		304,296	575,549	433,786	475,299	0	(171,003)	0	(171,003)	0	304,296	0	0	0	14,085	05/25/2036
93934D-CG-0	WMCMS 2005-C1A K 5.170% 05/25/36		04/15/2016	Paydown		2,434,953	2,438,000	2,431,435	2,431,250	0	(872)	0	(872)	0	2,430,377	0	4,575	4,575	48,667	05/25/2036
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2016	Paydown		472,096	554,259	511,805	514,373	0	(42,277)	0	(42,277)	0	472,096	0	0	0	13,779	11/25/2035
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		12/01/2016	Paydown		34,003	40,310	34,561	34,037	0	(34)	0	(34)	0	34,003	0	0	0	470	04/25/2047
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2016	Paydown		263,553	263,553	137,495	136,019	0	127,533	0	127,533	0	263,553	0	0	0	3,816	07/25/2036
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.994% 10/25/36		12/01/2016	Paydown		828,361	828,361	495,111	487,390	0	340,971	0	340,971	0	828,361	0	0	0	14,394	10/25/2036
94874R-CQ-7	WEINGARTEN REALTY INVEST 5.542% 12/15/16		01/19/2016	BROWNSTONE INV GROUP,LLC		22,846	22,000	23,410	22,831	0	(51)	0	(51)	0	22,780	0	66	66	125	12/15/2016
94874R-CQ-7	WEINGARTEN REALTY INVEST 5.542% 12/15/16		12/15/2016	Maturity		133,000	133,000	141,525	138,022	0	(5,022)	0	(5,022)	0	133,000	0	0	0	7,371	12/15/2016
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		12/15/2016	Paydown		2,989,894	2,989,894	2,989,719	2,990,594	0	(700)	0	(700)	0	2,989,894	0	0	0	50,750	03/15/2029
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		12/01/2016	Paydown		11	160,776	53,233	68,078	0	(68,067)	0	(68,067)	0	11	0	0	0	2,697	01/25/2036
94980D-AA-6	WFMS 2003-M A1 2.992% 12/25/33		12/01/2016	Paydown		15,179	15,179	15,597	15,145	0	34	0	34	0	15,179	0	0	0	227	12/25/2033
94984E-AN-2	WFMS 2006-10 A13 6.000% 08/25/36		05/01/2016	Paydown		5,203	55,475	20,895	8,923	0	(3,720)	0	(3,720)	0	5,203	0	0	0	1,124	08/25/2036
94987Y-AA-3	WFRB 2012-10 A 1.750% 08/20/21		09/20/2016	Paydown		2,222,133	2,222,133	2,214,584	2,220,541	0	1,592	0	1,592	0	2,222,133	0	0	0	14,025	08/20/2021
949880-BC-4	WFCM 2013-LC12 XA 0.442% 07/15/46		12/01/2016	Paydown		0	0	70,323	60,035	0	(60,035)	0	(60,035)	0	0	0	0	0	10,127	07/15/2046
95058X-AA-6	WEN 2015-1A A21 3.371% 06/15/45		12/15/2016	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	6,321	06/15/2045
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		04/01/2016	Paydown		51,897	51,897	51,897	51,897	0	0	0	0	0	51,897	0	0	0	393	03/20/2025
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		04/01/2016	Paydown		73,521	73,521	75,025	73,897	0	(376)	0	(376)	0	73,521	0	0	0	1,001	03/20/2025
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		12/01/2016	Paydown		4,068,575	4,068,575	4,074,817	4,073,044	0	(4,469)	0	(4,469)	0	4,068,575	0	0	0	49,023	08/20/2025
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		12/01/2016	Paydown		66,826	66,826	66,803	66,783	0	43	0	43	0	66,826	0	0	0	1,003	05/20/2027
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		12/01/2016	Paydown		736,314	736,314	733,668	733,668	0	2,646	0	2,646	0	736,314	0	0	0	7,701	12/20/2028
960410-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		01/15/2016	Paydown		5,750	5,750	5,745	5,749	0	1	0	1	0	5,750	0	0	0	3	05/15/2017
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		12/15/2016	Paydown		45,092	45,092	45,247	45,247	0	(155)	0	(155)	0	45,092	0	0	0	332	04/15/2020
96042A-AB-1	WLAKE 2015-1A A2 1.170% 03/15/18		11/15/2016	Paydown		241,611	241,611	241,394	241,426	0	185	0	185	0	241,611	0	0	0	1,251	03/15/2018
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		12/15/2016	Paydown		223,054	223,054	223,053	223,053	0	1	0	1	0	223,054	0	0	0	1,512	07/16/2018
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		04/15/2016	Paydown		1,471,009	1,471,009	1,471,009	1,471,009	0	0	0	0	0	1,471,009	0	0	0	1,873	10/17/2016
96221T-AH-0	WFRBS 2014-LC14 XA 1.387% 03/15/47		12/01/2016	Paydown		0	0	23,450	23,450	0	(23,450)	0	(23,450)	0	0	0	0	0	1,540	03/15/2047
97381W-AJ-3	WINDSTREAM CORP 7.875% 11/01/17		03/29/2016	TENDER OFFER		4,422,013	4,085,000	4,393,243	4,183,604	0	(12,376)	0	(12,376)	0	4,171,228	0	250,785	250,785	132,252	11/01/2017
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
98956P-AK-8	ZIMMER HOLDINGS INC 2.700% 04/01/20		10/19/2016	GOLDMAN SACHS		5,099,100	5,000,000	4,997,400	4,997,695	0	463	0	463	0	4,998,159	0	100,941	100,941	143,625	04/01/2020
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
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A	01/04/2016	TENDER OFFER		492,270	532,000	531,678	531,772	0	0	0	0	0	531,772	0	(39,502)	(39,502)	5,064	04/01/2022
136375-BM-3	CANADIAN NATL RAILWAYS 5.800% 06/01/16	A	06/01/2016	Maturity		3,500,000	3,500,000	3,226,510	3,480,252	0	19,748	0	19,748	0	3,500,000	0	0	0	101,500	06/01/2016
20825T-AA-5	CONOCOPHILIPS CANADA 5.625% 10/15/16	A	10/15/2016	Maturity		12,700,000	12,700,000	12,584,867	12,684,369	0	15,631	0	15,631	0	12,700,000	0	0	0	714,375	10/15/2016
Export Development Canada 0.440% 02/10/16																				
30216B-FE-7		A	02/10/2016	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	3,320	02/10/2016
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	12/12/2016	TENDER OFFER		9,286,315	8,806,000	9,033,500	8,932,351	0	(40,795)	0	(40,795)	0	8,891,556	0	376,759	376,759	1,001,560	10/01/2020
655422-AU-7	NORANDA INC 5.500% 06/15/17	A	12/27/2016	CITIGROUP GLOBAL MKTS		5,080,250	5,000,000	4,573,950	4,925,209	0	50,165	0	50,165	0	4,975,374	0	104,876	104,876	286,458	06/15/2017
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	03/22/2016	GOLDMAN SACHS		1,215,030	1,203,000	1,203,000	1,203,000	0	0	0	0	0	1,203,000	0	12,030	12,030	28,826	12/15/2017

SCHEDULE D - PART 4

E14.19

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
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
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
895945-DF-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	07/27/2016	TENDER OFFER		2,015,374	2,015,374	1,286,295	1,286,295	0	15,454	0	15,454	0	1,301,750	0	713,624	713,624	87,858	04/28/2021
895945-DE-9	TRICAN WELL SVCS PP 8.290% 04/28/18		07/27/2016	TENDER OFFER		1,763,452	1,763,452	1,347,540	1,347,540	0	28,833	0	28,833	0	1,376,372	0	387,080	387,080	71,468	04/28/2018
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		04/28/2016	PRIVATE PLACEMENT		0	40,913	0	0	0	0	0	0	0	0	0	0	0	0	04/28/2018
895945-GE-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A	04/28/2016	PRIVATE PLACEMENT		0	96,834	0	0	0	0	0	0	0	0	0	0	0	0	04/28/2021
903914-AA-7	ULTRA PETROLEUM CORP 5.750% 12/15/18	A	05/13/2016	GUGGENHEIM CAPITAL		1,600,719	4,525,000	3,235,208	3,299,045	0	108,559	0	108,559	0	3,407,604	0	(1,806,885)	(1,806,885)	0	12/15/2018
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2016	Redemption		291,666	291,666	291,666	291,666	0	0	0	0	0	291,666	0	0	0	7,933	03/15/2021
000000-00-0	BELLON SA PP 5.200% 02/15/22	D	02/15/2016	Redemption		615,311	615,311	615,311	615,311	0	0	0	0	0	615,311	0	0	0	15,998	02/15/2022
000744-AD-4	ABCO 2007-1A B 1.632% 04/15/21	D	07/15/2016	Paydown		4,000,000	4,000,000	3,977,200	3,983,747	0	16,253	0	16,253	0	4,000,000	0	0	0	27,431	04/15/2021
02364W-BC-8	AMERICA MOVIL SA de CV 2.375% 09/08/16	D	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
03764X-AB-3	APID 2014-17A A1A 2.378% 04/17/26	D	10/20/2016	Paydown		20,000,000	20,000,000	19,980,000	19,986,237	0	13,763	0	13,763	0	20,000,000	0	0	0	476,247	04/17/2026
05541V-AD-8	BG ENERGY CAPITAL PLC 2.875% 10/15/16	D	10/15/2016	Maturity		20,000,000	20,000,000	19,966,600	19,993,912	0	6,088	0	6,088	0	20,000,000	0	0	0	575,000	10/15/2016
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	D	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	0	10/15/2021
09627V-AA-3	BLUEM 2014-4A A1 2.442% 11/30/26	D	11/30/2016	Paydown		30,000,000	30,000,000	29,850,000	29,669,428	0	330,572	0	330,572	0	30,000,000	0	0	0	652,147	11/30/2026
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	D	05/19/2016	HONG KONG SHANGHAI BK		7,434,140	7,0													

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
806854-AB-1	SCHLUMBERGER INV 3.300% 09/14/21	D	06/15/2016	BARCLAYS		6,501,246	6,142,000	6,467,434	6,353,617	0	(17,066)	0	(17,066)	0	6,336,551	0	164,694	164,694	155,393	09/14/2021
806850-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	D	06/15/2016	SOCIETE GENERALE		5,426,500	5,000,000	5,712,200	5,446,569	0	(41,733)	0	(41,733)	0	5,404,836	0	21,664	21,664	195,417	01/15/2021
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	D	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
826200-AC-1	SIEMENS FINANCING 5.750% 10/17/16	D	10/17/2016	Maturity		2,000,000	2,000,000	2,012,860	2,001,139	0	(1,139)	0	(1,139)	0	2,000,000	0	0	0	115,000	10/17/2016
82937W-AC-9	SINOPEC GRP OVERSEA 2014 2.750% 04/10/19	D	01/27/2016	NOMURA SECURITIES INTERNATIONAL MORGAN STANLEY FIXED		4,028,800	4,000,000	4,001,080	4,000,650	0	(14)	0	(14)	0	4,000,636	0	28,164	28,164	33,917	04/10/2019
856899-AA-7	STATE GRID OVERSEAS INV 1.750% 05/22/18	D	02/03/2016	INC		1,991,520	2,000,000	1,963,960	1,978,068	0	911	0	911	0	1,978,979	0	12,541	12,541	7,389	05/22/2018
87938W-AB-9	TELEFONICA EMISIONES 6.421% 06/20/16	D	06/20/2016	Maturity		18,920,000	18,920,000	18,710,485	18,898,768	0	21,232	0	21,232	0	18,920,000	0	0	0	607,427	06/20/2016
881575-AA-2	TESCO PLC 5.500% 11/15/17	D	04/20/2016	BARCLAYS		9,295,650	8,853,000	8,560,366	8,779,783	0	11,935	0	11,935	0	8,791,718	0	503,932	503,932	215,061	11/15/2017
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	D	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
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	D	12/23/2016	Call 100.0000		5,151,600	5,151,600	5,675,519	5,431,202	0	27,114	0	27,114	0	5,458,317	0	(306,717)	(306,717)	687,468	01/15/2022
91911T-AF-0	VALE OVERSEAS LIMITED 6.250% 01/11/16	D	01/11/2016	Maturity		12,833,000	12,833,000	12,899,787	12,832,995	0	5	0	5	0	12,833,000	0	0	0	401,031	01/11/2016
91911T-AG-8	VALE OVERSEAS LIMITED 6.250% 01/23/17	D	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
950840-AB-4	WESFARMERS LTD 2.983% 05/18/16	D	05/18/2016	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	74,575	05/18/2016
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	C	03/18/2016	TENDER OFFER		3,383,333	3,333,333	3,333,333	3,333,333	0	0	0	0	0	3,333,333	0	50,000	50,000	32,608	12/17/2019
L7272#-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740%	D	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
L7272#-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740%	D	07/13/2016	Call 100.0000		2,074,699	2,074,699	2,074,699	2,074,699	0	0	0	0	0	2,074,699	0	0	0	61,737	07/13/2018
N3386#-AE-9	FUGRO NV PP 5.050% 08/17/18	D	01/13/2016	Tax Free Exchange		6,833,428	6,833,428	6,833,428	6,833,428	0	0	0	0	0	6,833,428	0	0	0	126,932	08/17/2018
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	07/07/2016	TENDER OFFER Redemption		602,887	602,887	602,887	602,887	0	0	0	0	0	602,887	0	0	0	32,588	08/17/2018
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	12/21/2016	100.0000		4,513,759	4,513,759	4,513,759	4,513,759	0	0	0	0	0	4,513,759	0	0	0	308,966	08/17/2018
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	D	12/01/2016	PRIVATE PLACEMENT		43,400	426,750	34,140	34,140	0	0	0	0	0	34,140	0	9,260	9,260	0	07/15/2017
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	D	12/01/2016	PRIVATE PLACEMENT		6,599	64,891	5,191	5,191	0	0	0	0	0	5,191	0	1,408	1,408	0	07/15/2017
T3489#-AB-5	CAMPARI PP 4.630% 07/16/18	D	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
06846N-AD-6	Bill Barrett Corp		01/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	41,125	10/15/2022
872225-AF-4	TBW 2006-5 A5A		01/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,814	11/25/2036
201730-AC-2	CMAT 1999-C1 A3		01/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	446	01/17/2032
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,756,279,775	1,772,071,327	1,766,632,805	1,763,221,548	0	2,128,821	951,727	1,177,094	0	1,764,398,642	0	(8,118,878)	(8,118,878)	62,962,955	XXX
36962G-3M-4	GEN ELEC CAP CORP 6.375% 11/15/67		02/03/2016	TENDER OFFER		3,236,250	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	236,250	236,250	41,438	11/15/2067
90264A-AA-7	UBS PFD FUNDING TR V 6.243% 05/15/16		05/15/2016	Maturity		2,000,000	2,000,000	2,061,520	2,061,520	0	0	0	0	0	2,061,520	0	(61,520)	(61,520)	62,430	05/15/2016
06738C-AG-4	BARCLAYS BK 6.860% 06/15/32	D	03/11/2016	TENDER OFFER		11,575,000	10,000,000	10,588,440	10,588,440	0	0	0	0	0	10,588,440	0	986,560	986,560	163,878	06/15/2032
06739F-EY-3	BARCLAYS BANK PLC 5.926% 12/15/16	D	12/15/2016	Maturity		5,000,000	5,000,000	5,043,400	5,043,400	0	0	0	0	0	5,043,400	0	(43,400)	(43,400)	296,300	12/15/2016
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA 6.024% 03/29/49	C	03/15/2016	Call 100.0000		9,375,000	9,375,000	9,349,850	9,340,854	0	0	0	0	0	9,340,854	0	34,146	34,146	287,063	03/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						31,186,250	29,375,000	30,043,210	30,034,214	0	0	0	0	0	30,034,214	0	1,152,036	1,152,036	851,109	XXX
8399997. Total - Bonds - Part 4						2,061,329,146	2,075,039,867	2,076,790,586	2,070,773,444	0	(2,006,612)	951,727	(2,958,339)	0	2,067,815,103	0	(6,485,968)	(6,485,968)	69,976,945	XXX
8399998. Total - Bonds - Part 5						214,590,126	212,346,857	211,801,792	0	0	(227,690)	0	(227,690)	0	211,574,101	0	3,016,025	3,016,025	2,750,697	XXX
8399999. Total - Bonds						2,275,919,272	2,287,386,724	2,288,592,378	2,070,773,444	0	(2,234,302)	951,727	(3,186,029)	0	2,279,389,204	0	(3,469,943)	(3,469,943)	72,727,642	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
002824-10-0	ABBOTT LABS		02/09/2016	BANK OF NEW YORK	113,452,000	4,208,424		3,939,177	5,095,129	(1,155,952)	0	0	(1,155,952)	0	3,939,177	0	269,247	269,247	29,498	11/15/2067
042735-10-0	ARROW ELECTRONICS INC		06/06/2016	BNY CONVERG-SOFT	41,390,000	2,699,052		1,000,781	2,242,510	(1,241,729)	0	0	(1,241,729)	0	1,000,781	0	1,698,271	1,698,271	0	0
126650-10-0	CVS CORP		10/13/2016	BANK OF NEW YORK	25,553,000	2,245,027		2,314,340	2,498,317	(183,976)	0	0	(183,976)	0	2,314,340	0	(69,313)	(69,313)	32,580	0
149123-10-1	CATERPILLAR INC		05/24/2016	Morgan Stanley	49,431,000	3,504,502		4,008,261	3,359,331	648,930	0	0	648,930	0	4,008,261	0	(503,759)	(503,759)	76,124	0
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Cash Adjustment	0.000	67		68	68	0	0	0	0	0	0	0	(1)	(1)	0	0
244199-10-5	DEERE & COMPANY		05/24/2016	BNY CONVERG-SOFT	48,100,000	3,819,682		4,021,511	3,668,587	352,924	0	0	352,924	0	4,021,511	0	(201,829)	(201,829)	57,720	0
637071-10-1	NATIONAL OILWELL VARCO INC		01/15/2016	BNY CONVERG-SOFT	47,474,000	1,419,130		1,580,409	1,589,904	(9,495)	0	0	(9,495)	0	1,580,409	0	(161,279)	(161,279)	0	0
88732J-20-7	TIME WARNER CABLE INC		05/19/2016	Taxable Exchange	32,075,000	6,777,458		4,695,257	5,952,799	(1,257,542)	0	0	(1,257,542)	0	4,695,257	0	2,082,201	2,082,201	48,113	0
90984P-30-3	UNITED COMMUNITY BANKS/GA		06/24/2016	Various	86,826,000	1,700,714		1,363,457	1,692,239	(328,782)	0	0	(328,782)	0	1,363,457	0	337,257	337,257	11,725	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						26,374,056	XXX	22,923,261	26,098,884	(3,175,622)	0	0	(3,175,622)	0	22,923,261	0	3,450,795	3,450,795	255,760	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
44951#-10-3 ...	IFS FINANCIAL SERVICES		08/16/2016	Capital Distribution	0.000	7,000,000		7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						7,000,000	XXX	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						33,374,056	XXX	29,923,261	33,098,884	(3,175,622)	0	0	(3,175,622)	0	29,923,261	0	3,450,795	3,450,795	255,760	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						33,374,056	XXX	29,923,261	33,098,884	(3,175,622)	0	0	(3,175,622)	0	29,923,261	0	3,450,795	3,450,795	255,760	XXX
9899999. Total - Preferred and Common Stocks						33,374,056	XXX	29,923,261	33,098,884	(3,175,622)	0	0	(3,175,622)	0	29,923,261	0	3,450,795	3,450,795	255,760	XXX
9999999 - Totals						2,309,293,328	XXX	2,318,515,639	2,103,872,328	(3,175,622)	(2,234,302)	951,727	(6,361,651)	0	2,309,312,465	0	(19,148)	(19,148)	72,983,402	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
731011-AU-6	REPUBLIC OF POLAND 3.250% 04/06/26	D	03/30/2016	DEUTSCHE BANK	09/14/2016	SMBC NIKKO	3,000,000	2,977,470	3,129,000	2,978,302	0	832	0	832	0	0	150,698	150,698	44,146	0
1099999	Subtotal - Bonds - All Other Governments						3,000,000	2,977,470	3,129,000	2,978,302	0	832	0	832	0	0	150,698	150,698	44,146	0
02R022-49-8	FGLMC 15 Yr TBA 2.500% 06/01/31		06/30/2016	J P MORGAN SEC FIXED INC	09/14/2016	J P MORGAN SEC FIXED INC	5,000,000	5,147,461	5,170,313	5,147,461	0	0	0	0	0	0	22,852	22,852	6,250	6,250
02R022-4A-5	FGLMC 15 Yr TBA 2.500% 10/01/36 CA PCR WST MGMT POLLUTION 0.900%		09/14/2016	J P MORGAN SEC FIXED INC	10/13/2016	J P MORGAN SEC FIXED INC	5,000,000	5,162,500	5,163,281	5,162,500	0	0	0	0	0	0	781	781	5,903	5,903
130536-PR-0	08/01/23 CHATO AL IDB GULF OP ZONE VRDN 0.850%		04/29/2016	MERRILL LYNCH-NY--FX INC	08/01/2016	Redemption 100.0000	14,400,000	14,400,000	14,400,000	14,400,000	0	0	0	0	0	0	0	0	27,748	0
16223P-AA-3	11/15/38 METHGR HIGHER EDUCATION 4.053%		05/12/2016	BARCLAYS	05/16/2016	Redemption 100.0000	6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	0	0	0	0	0
592041-WJ-2	07/01/26 PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		03/18/2016	J P MORGAN SEC FIXED INC	03/18/2016	GOLDMAN SACHS	2,000,000	2,000,000	2,069,060	2,000,000	0	0	0	0	0	0	69,060	69,060	0	0
724790-AB-6			10/11/2016	PNC CAPITAL MARKETS	12/23/2016	PNC CAPITAL MARKETS	7,600,000	7,600,000	7,600,000	7,600,000	0	0	0	0	0	0	0	0	13,979	1,765
3199999	Subtotal - Bonds - U.S. Special Revenues						40,200,000	40,509,961	40,602,654	40,509,961	0	0	0	0	0	0	92,693	92,693	53,880	13,918
00206R-DA-7	AT&T INC 5.000% 03/01/21		03/21/2016	Taxable Exchange	06/02/2016	Various	1,500,000	1,652,025	1,653,460	1,645,911	0	(6,114)	0	(6,114)	0	0	7,549	7,549	20,000	4,167
00507V-AC-3	ACTIVISION BLIZZARD 5.625% 09/15/21 AMERICAN HONDA FINANCE 1.700%		06/15/2016	RBC/DAIN	10/15/2016	Call 104.2190	11,854,000	12,428,919	12,354,120	12,340,567	0	(88,352)	0	(88,352)	0	0	13,553	13,553	396,368	175,958
02665W-BA-8	02/22/19 AMERICAN HONDA FINANCE 1.200%		02/18/2016	CITIGROUP GLOBAL MKTS	02/18/2016	C.L. KING & ASSOCIATES	200,000	199,960	200,169	199,960	0	0	0	0	0	0	209	209	0	0
02665W-BE-0	07/12/19		07/07/2016	BARCLAYS	07/08/2016	Various	200,000	199,800	199,950	199,800	0	0	0	0	0	0	150	150	5	0
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN	11/08/2016	Paydown Redemption 100.0000	3,071,922	3,071,922	3,071,922	3,071,922	0	0	0	0	0	0	0	0	6,966	0
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN	10/19/2016		3,128,078	3,128,078	3,128,078	3,128,078	0	0	0	0	0	0	0	0	6,536	0
037833-BN-9	APPLE INC 1.300% 02/23/18		02/16/2016	GOLDMAN SACHS	02/16/2016	RBC/DAIN	200,000	199,914	200,094	199,914	0	0	0	0	0	0	180	180	0	0
037833-CB-4	APPLE INC 1.100% 08/02/19		07/28/2016	GOLDMAN SACHS	07/29/2016	Various	550,000	549,450	549,704	549,450	0	0	0	0	0	0	254	254	0	0
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC	12/10/2016	Paydown Redemption 100.0000	5,278,704	5,278,704	5,278,704	5,278,704	0	0	0	0	0	0	0	0	19,072	0
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC	05/11/2016		521,296	521,296	521,296	521,296	0	0	0	0	0	0	0	0	179	0
05348E-AM-1	AVALONBAY COMMUNITIES 5.700% 03/15/17		09/01/2016	BROWNSTONE INV GROUP,LLC	09/08/2016	BROWNSTONE INV GROUP,LLC	200,000	204,610	204,514	204,464	0	(146)	0	(146)	0	0	50	50	5,637	5,447
05348E-AM-1	AVALONBAY COMMUNITIES 5.700% 03/15/17		09/01/2016	BROWNSTONE INV GROUP,LLC	11/09/2016	Call 100.0000	200,000	204,610	200,000	203,089	0	(1,521)	0	(1,521)	0	0	(3,089)	(3,089)	10,838	5,447
053807-AT-0	AVNET INC 3.750% 12/01/21 BANK OF AMERICA CORP 5.750% 08/15/16		11/29/2016	BANK of AMERICA SEC	11/30/2016	BANK of AMERICA SEC	1,000,000	997,790	1,002,150	997,790	0	0	0	0	0	0	4,360	4,360	313	0
060505-CL-6			02/18/2016	BROWNSTONE INV GROUP,LLC	08/15/2016	Maturity BROWNSTONE INV GROUP,LLC	200,000	204,012	200,000	200,000	0	(4,012)	0	(4,012)	0	0	0	0	5,750	256
081437-AF-2	BEIIS COMPANY INC 6.800% 08/01/19 BERKSHIRE HATHAWAY INC 1.450%		01/13/2016	BROWNSTONE INV GROUP,LLC	02/18/2016	MORGAN STANLEY FIXED INC	325,000	367,611	368,612	366,523	0	(1,088)	0	(1,088)	0	0	2,089	2,089	12,401	10,313
084664-CE-9	03/07/18 BERKSHIRE HATHAWAY INC 1.700%		03/08/2016	WELLS FARGO	03/08/2016	MORGAN STANLEY FIXED INC	100,000	99,961	100,156	99,961	0	0	0	0	0	0	195	195	0	0
084664-CG-4	03/15/19 BERKSHIRE HATHAWAY INC 1.300%		03/08/2016	J P MORGAN SEC FIXED INC	03/08/2016		100,000	99,924	100,149	99,924	0	0	0	0	0	0	225	225	0	0
084664-CK-5	08/15/19 BERKSHIRE HATHAWAY INC DEL 3.125%		08/08/2016	BANK of AMERICA SEC	08/08/2016	JEFFERIES & CO	350,000	349,661	349,867	349,661	0	0	0	0	0	0	207	207	0	0
084670-BS-6	03/15/26		03/08/2016	WELLS FARGO	09/26/2016	CITIGROUP GLOBAL MKTS BROWNSTONE INV GROUP,LLC	4,000,000	3,996,240	4,215,400	3,996,379	0	139	0	139	0	0	219,021	219,021	67,361	0
120569-AA-6	BUNGE NA FINANCE LP 5.900% 04/01/17		03/22/2016	BROWNSTONE INV GROUP,LLC	07/12/2016		200,000	208,094	206,222	205,717	0	(2,377)	0	(2,377)	0	0	505	505	9,309	5,802
124857-AN-3	CBS 4.600% 01/15/45		01/21/2016	JEFFERIES & CO	09/20/2016	CITIGROUP GLOBAL MKTS	9,230,000	8,000,749	9,357,374	8,011,895	0	11,146	0	11,146	0	0	1,345,479	1,345,479	292,488	12,973
12626P-AG-8	CRH AMERICA INC 6.000% 09/30/16		01/28/2016	SOCIETE GENERALE	09/30/2016	Maturity J P MORGAN SEC FIXED INC	350,000	359,086	350,000	350,000	0	(9,086)	0	(9,086)	0	0	0	0	21,000	7,117
127055-AK-7	CABOT CORP 3.400% 09/15/26 CAPITAL ONE FINANCIAL CORP 6.150%		09/06/2016	CITIGROUP GLOBAL MKTS	09/08/2016		3,000,000	2,995,470	3,011,970	2,995,470	0	0	0	0	0	0	16,500	16,500	0	0
14040H-AN-5	09/01/16		04/04/2016	BROWNSTONE INV GROUP,LLC	09/01/2016	Maturity BROWNSTONE INV GROUP,LLC	200,000	204,040	200,000	200,000	0	(4,040)	0	(4,040)	0	0	0	0	6,150	1,230
14149Y-AX-6	CARDINAL HEALTH INC 1.700% 03/15/18		01/20/2016	BROWNSTONE INV GROUP,LLC	06/02/2016		200,000	199,860	200,838	199,883	0	23	0	23	0	0	955	955	2,474	1,228

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14912L-SN-7	CATERPILLAR FINANCE SERV 0.700% 02/26/16		01/25/2016	JANNEY MONTGOMERY SCOTT NINC	02/01/2016	BROWNSTONE INV GROUP,LLC	5,500,000	5,499,885	5,500,668	5,499,907	0	23	0	23	0	0	760	760	16,849	16,256
161175-AV-6	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/25/2016	Tax Free Exchange	12/06/2016	Tax Free Exchange	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	0	129,680	23,054
172967-HG-9	CITIGROUP 1.300% 11/15/16		06/27/2016	BROWNSTONE INV GROUP,LLC	11/15/2016	Maturity	200,000	200,206	200,000	200,000	0	(206)	0	(206)	0	0	0	0	1,300	325
172967-KS-9	CITIGROUP 2.050% 06/07/19		06/02/2016	CITIGROUP GLOBAL MKTS	07/11/2016	Various	250,000	249,870	251,330	249,871	0	1	0	1	0	0	1,458	1,458	349	0
191216-BV-1	COCA-COLA CO 1.375% 05/30/19		05/25/2016	CITIGROUP GLOBAL MKTS	05/26/2016	RBC/DAIN	200,000	199,860	200,334	199,860	0	0	0	0	0	0	474	474	8	0
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		05/13/2016	Tax Free Exchange	09/19/2016	WELLS FARGO	4,652,000	4,553,751	5,003,179	4,556,709	0	2,958	0	2,958	0	0	446,470	446,470	169,217	94,203
20451P-KN-5	COMPASS BANK 2.750% 09/29/19 CONCHO RESOURCES INC 4.375% 01/15/25		06/27/2016	BROWNSTONE INV GROUP,LLC	08/16/2016	BROWNSTONE INV GROUP,LLC	200,000	200,982	199,984	200,943	0	(39)	0	(39)	0	0	(959)	(959)	2,139	1,390
20605P-AG-6	COX COMMUNICATIONS INC 5.875% 12/01/16		12/13/2016	BANK of AMERICA SEC	12/21/2016	GOLDMAN SACHS	5,000,000	5,000,000	5,006,250	5,000,000	0	0	0	0	0	0	6,250	6,250	0	0
224044-BQ-9	CRYSTAL CLINIC 2.000% 04/01/20		08/30/2016	BROWNSTONE INV GROUP,LLC	12/01/2016	Maturity	400,000	406,666	400,000	400,000	0	(6,666)	0	(6,666)	0	0	0	0	17,625	8,715
22822R-AQ-3	CROWN CASTLE 5.495% 01/15/17		04/14/2016	SUNTRUST	05/16/2016	Call 100.0000	200,000	201,360	200,000	200,000	0	(1,360)	0	(1,360)	0	0	0	0	2,513	122
229190-AA-1	CRYSTAL CLINIC 2.000% 04/01/20		05/18/2016	PNC CAPITAL MARKETS	06/01/2016	PNC CAPITAL MARKETS	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	314	161
23317H-AB-8	DDR CORP 3.375% 05/15/23		04/05/2016	Various	09/14/2016	FTN FINANCIAL SECURITIES	3,275,000	3,214,850	3,283,810	3,218,166	0	3,316	0	3,316	0	0	65,644	65,644	93,338	43,905
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		08/10/2016	BROWNSTONE INV GROUP,LLC	08/26/2016	Call 100.0000	305,000	305,340	305,000	305,095	0	(245)	0	(245)	0	0	(95)	(95)	2,786	1,869
24422E-TE-9	JOHN DEERE CAPITAL 1.950% 01/08/19		01/05/2016	BARCLAYS	01/05/2016	BROWNSTONE INV GROUP,LLC	200,000	199,988	200,046	199,988	0	0	0	0	0	0	58	58	0	0
24702K-AE-6	DEFT 2014-1 C 1.800% 06/22/20		04/19/2016	BANK of AMERICA SEC	12/22/2016	Paydown	300,000	300,082	300,000	300,000	0	(82)	0	(82)	0	0	0	0	2,820	0
251591-AT-0	DEVELOPERS DIVERS REALTY 9.625% 03/15/16		01/26/2016	FTN FINANCIAL SECURITIES	03/15/2016	Maturity	351,000	354,573	351,000	351,000	0	(3,573)	0	(3,573)	0	0	0	0	16,892	12,575
257375-AD-7	DOMINION GAS HLDGS LLC 1.050% 11/01/16		04/05/2016	US BANCORP	11/01/2016	Maturity	7,600,000	7,603,496	7,600,000	7,600,000	0	(3,496)	0	(3,496)	0	0	0	0	79,800	34,802
25746U-BN-8	DOMINION RESOURCES 1.950% 08/15/16		06/27/2016	BROWNSTONE INV GROUP,LLC	08/15/2016	Maturity	350,000	350,448	350,000	350,000	0	(448)	0	(448)	0	0	0	0	3,413	2,559
25746U-CH-0	DOMINION RESOURCES 1.600% 08/15/19		08/04/2016	MIZUHO SECURITIES USA INC	08/05/2016	Various	400,000	399,964	400,462	399,964	0	0	0	0	0	0	498	498	9	0
26441Y-AQ-0	DUKE REALTY CORP 6.500% 01/15/18		06/02/2016	BROWNSTONE INV GROUP,LLC	08/24/2016	BROWNSTONE INV GROUP,LLC	200,000	214,730	213,410	212,665	0	(2,065)	0	(2,065)	0	0	745	745	8,089	5,128
26442C-AG-9	DUKE ENERGY CAROLINAS 7.000% 11/15/18		05/25/2016	BROWNSTONE INV GROUP,LLC	07/14/2016	BROWNSTONE INV GROUP,LLC	200,000	226,832	226,047	225,403	0	(1,429)	0	(1,429)	0	0	644	644	2,479	622
277432-AM-2	EASTMAN CHEMICAL 2.400% 06/01/17		10/27/2016	MORGAN STANLEY FIXED INC	12/17/2016	Call 100.0000	7,928,000	7,983,100	7,928,000	7,971,059	0	(12,040)	0	(12,040)	0	0	(43,059)	(43,059)	157,329	79,280
30219G-AD-0	EXPRESS SCRIPTS INC 2.650% 02/15/17		03/01/2016	BARCLAYS	07/07/2016	TENDER OFFER	400,000	403,984	404,520	402,552	0	(1,432)	0	(1,432)	0	0	1,968	1,968	4,181	559
31677Q-BH-1	FIFTH THIRD BANK 1.625% 09/27/19		09/22/2016	MORGAN STANLEY FIXED INC	09/22/2016	SUSQUEHANNA	200,000	199,668	199,784	199,668	0	0	0	0	0	0	116	116	0	0
340711-AQ-3	FLORIDA GAS TRANSMISSION 7.900% 05/15/19		05/18/2016	WELLS FARGO	08/10/2016	BROWNSTONE INV GROUP,LLC	250,000	281,466	284,338	279,089	0	(2,377)	0	(2,377)	0	0	5,249	5,249	4,938	307
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		01/05/2016	CREDIT AGRICOLE SECURITIES	01/06/2016	BROWNSTONE INV GROUP,LLC	300,000	300,000	300,087	300,000	0	0	0	0	0	0	87	87	74	0
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		06/17/2016	J P MORGAN SEC FIXED INC	12/15/2016	Paydown	4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	0	0	0	14,222	0
38145G-AJ-9	GOLDMAN SACHS GROUP INC 2.300% 12/13/19		12/08/2016	GOLDMAN SACHS	12/08/2016	JEFFERIES & CO	375,000	374,719	374,936	374,719	0	0	0	0	0	0	218	218	0	0
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO	11/20/2016	Paydown	3,659,178	3,659,178	3,659,178	3,659,178	0	0	0	0	0	0	0	0	12,223	0
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO	06/20/2016	Redemption 100.0000	470,822	470,822	470,822	470,822	0	0	0	0	0	0	0	0	1,253	0
40426W-AU-5	EQUITY COMMONWEALTH 6.250% 06/15/17		06/27/2016	BROWNSTONE INV GROUP,LLC	12/15/2016	Call 100.0000	250,000	255,570	250,000	250,000	0	(5,570)	0	(5,570)	0	0	0	0	14,063	6,102
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		03/02/2016	BROWNSTONE INV GROUP,LLC	03/15/2016	Maturity	80,000	80,042	80,000	80,000	0	(42)	0	(42)	0	0	0	0	1,450	1,386
438516-BJ-4	HONEYWELL INTERNATIONAL INC 1.400% 10/30/19		10/24/2016	MORGAN STANLEY FIXED INC	10/31/2016	Various	500,000	499,605	499,751	499,606	0	1	0	1	0	0	145	145	35	0
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		07/11/2016	BROWNSTONE INV GROUP,LLC	08/02/2016	Maturity	400,000	400,012	400,000	400,000	0	(12)	0	(12)	0	0	0	0	2,700	1,275
446438-RF-2	HUNTINGTON NATIONAL BANK 1.300% 11/20/16		08/31/2016	BROWNSTONE INV GROUP,LLC	10/31/2016	Call 100.0000	250,000	250,121	250,000	250,000	0	(121)	0	(121)	0	0	0	0	1,778	861
44923Q-AF-1	HYUNDAI CAPITAL AMERICA 1.875% 08/09/16		06/28/2016	SUSQUEHANNA	08/09/2016	Maturity	200,000	200,222	200,000	200,000	0	(222)	0	(222)	0	0	0	0	1,875	1,479

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SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46641K-AN-3	JPMCC 2014-FBLU E 4.236% 12/15/28		01/25/2016	GOLDMAN SACHS	03/15/2016	Paydown	1,000,000	990,000	1,000,000	1,000,000	.0	10,000	.0	10,000	.0	.0	.0	.0	6,544	1,418
478160-BR-4	JOHNSON & JOHNSON 1.125% 03/01/19		02/25/2016	J P MORGAN SEC FIXED INC	02/26/2016	BANK of AMERICA SEC	260,000	259,969	260,146	259,969	.0	.0	.0	.0	.0	.0	177	177	.8	.0
487836-BH-0	KELLOGG CO 1.750% 05/17/17		01/20/2016	BROWNSTONE INV GROUP,LLC	01/21/2016		260,000	259,766	260,105	259,766	.0	.0	.0	.0	.0	.0	339	339	872	859
49327M-2N-3	KEY BANK NA 2.350% 03/08/19		03/03/2016	KEY BANC-MCDONALD	03/03/2016	Various	200,000	199,902	200,303	199,902	.0	.0	.0	.0	.0	.0	401	401	.0	.0
49327M-2P-8	KEY BANK NA 1.600% 08/22/19		08/17/2016	KEY BANC-MCDONALD	08/18/2016	KEY BANC-MCDONALD	200,000	199,936	200,320	199,936	.0	.0	.0	.0	.0	.0	384	384	9	.0
501044-CP-4	KROGER CO 2.200% 01/15/17		09/19/2016	Various	11/02/2016	Call 100.0000	1,700,000	1,707,081	1,700,000	1,703,885	.0	(3,196)	.0	(3,196)	.0	.0	(3,885)	(3,885)	19,181	6,618
501044-DB-4	KROGER CO 2.600% 02/01/21		01/08/2016	BANK of AMERICA SEC	05/25/2016	US BANCORP	5,000,000	4,993,400	5,107,350	4,993,783	.0	383	.0	383	.0	.0	113,567	113,567	49,111	.0
501044-DC-2	KROGER CO 3.500% 02/01/26		01/08/2016	US BANCORP	09/19/2016	CREDIT SUISSE FIRST	2,000,000	1,995,260	2,130,760	1,995,499	.0	239	.0	239	.0	.0	135,261	135,261	48,028	.0
512807-AQ-1	LAM RESEARCH CORP 3.450% 06/15/23		05/25/2016	MORGAN STANLEY FIXED INC	10/13/2016	Call 101.0000	5,000,000	5,043,350	5,050,000	5,041,222	.0	(2,128)	.0	(2,128)	.0	.0	8,778	8,778	60,375	.0
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		10/06/2016	DISTRIBUTION	10/06/2016		3	.0	136,302	.0	.0	.0	.0	.0	.0	.0	136,302	136,302	.0	.0
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		05/26/2016	Various	08/15/2016	Maturity	2,350,000	2,381,303	2,350,000	2,350,000	.0	(31,303)	.0	(31,303)	.0	.0	.0	.0	85,425	47,886
590188-4M-7	MERRILL LYNCH & CO 6.050% 05/16/16		01/21/2016	BROWNSTONE INV GROUP,LLC	01/29/2016	BROWNSTONE INV GROUP,LLC	100,000	101,425	101,390	101,334	.0	(91)	.0	(91)	.0	.0	56	56	1,294	1,176
590188-4M-7	MERRILL LYNCH & CO 6.050% 05/16/16		01/28/2016	BROWNSTONE INV GROUP,LLC	05/16/2016	Maturity	220,000	223,060	220,000	220,000	.0	(3,060)	.0	(3,060)	.0	.0	.0	.0	6,655	2,638
59022K-AF-2	MLMT 2006-C2 AM 5.782% 08/12/43		03/07/2016	BANK of AMERICA SEC	07/01/2016	Paydown	265,000	266,698	265,000	265,000	.0	(1,698)	.0	(1,698)	.0	.0	.0	.0	5,068	383
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		01/20/2016	BROWNSTONE INV GROUP,LLC	04/05/2016		200,000	199,228	199,831	199,268	.0	40	.0	40	.0	.0	563	563	442	125
59217G-BZ-1	MET LIFE GLOB 1.750% 12/19/18		12/12/2016	DEUTSCHE BANK	12/12/2016	JEFFERIES & CO	200,000	199,824	199,902	199,824	.0	.0	.0	.0	.0	.0	78	78	.0	.0
61746B-DH-6	MORGAN STANLEY 1.885% 02/25/16		01/13/2016	MORGAN STANLEY FIXED INC	02/25/2016	Maturity	7,000,000	7,006,790	7,000,000	7,000,000	.0	(6,790)	.0	(6,790)	.0	.0	.0	.0	29,395	17,573
628530-BE-6	MYLAN LABORATORIES INC 1.350%		11/29/2016	BROWNSTONE INV GROUP,LLC	11/29/2016	Maturity	200,000	199,580	200,000	200,000	.0	420	.0	420	.0	.0	.0	.0	2,700	1,058
64952W-CK-7	NEW YORK LIFE GLOBAL 1.500% 10/24/19		10/17/2016	BANK of AMERICA SEC	10/17/2016	JEFFERIES & CO	200,000	199,948	200,064	199,948	.0	.0	.0	.0	.0	.0	116	116	.0	.0
651229-AP-1	NEWELL BRANDS INC 2.875% 12/01/19		03/04/2016	FTN FINANCIAL SECURITIES	04/26/2016	Various	200,000	195,552	203,474	195,691	.0	139	.0	139	.0	.0	7,783	7,783	2,268	1,565
651229-AZ-9	NEWELL BRANDS INC 5.000% 11/15/23		06/21/2016	Various	10/25/2016	Tax Free Exchange	3,951,000	4,156,957	4,142,960	4,142,960	.0	(13,997)	.0	(13,997)	.0	.0	.0	.0	128,831	48,288
693304-AQ-0	PECO CORP 1.200% 10/15/16		04/04/2016	BROWNSTONE INV GROUP,LLC	10/15/2016	Maturity	200,000	200,286	200,000	200,000	.0	(286)	.0	(286)	.0	.0	.0	.0	2,400	1,147
693476-BM-4	PNC FUNDING CORP 2.700% 09/19/16		01/26/2016	BROWNSTONE INV GROUP,LLC	08/22/2016	Call 100.0000	2,680,000	2,706,371	2,680,000	2,680,000	.0	(26,371)	.0	(26,371)	.0	.0	.0	.0	66,933	26,130
69349L-AP-3	PNC BANK NA 1.150% 11/01/16		03/01/2016	Various	10/02/2016	Call 100.0000	1,303,000	1,304,054	1,303,000	1,303,111	.0	(943)	.0	(943)	.0	.0	(111)	(111)	13,777	4,002
69353R-EX-2	PNC BANK NA 1.450% 07/29/19		07/26/2016	BARCLAYS	07/26/2016	Various	250,000	249,650	249,807	249,650	.0	.0	.0	.0	.0	.0	157	157	.0	.0
69353R-EZ-7	PNC BANK NA 1.700% 12/07/18		12/06/2016	MORGAN STANLEY FIXED INC	12/06/2016	JEFFERIES & CO	250,000	249,795	249,893	249,795	.0	.0	.0	.0	.0	.0	98	98	.0	.0
69362B-AX-0	PSEG POWER 2.750% 09/15/16		07/12/2016	BROWNSTONE INV GROUP,LLC	09/15/2016	Maturity	269,000	269,764	269,000	269,000	.0	(764)	.0	(764)	.0	.0	.0	.0	3,699	2,466
72650R-AP-7	PLAINS ALL AMER PIPELINE 6.125%		04/29/2016	BROWNSTONE INV GROUP,LLC	06/09/2016	BROWNSTONE INV GROUP,LLC	300,000	309,429	308,389	308,342	.0	(1,087)	.0	(1,087)	.0	.0	48	48	7,050	5,564
74153W-CK-3	PRU 1.450% 09/13/19		09/06/2016	US BANCORP	09/06/2016	JEFFERIES & CO	200,000	199,982	200,134	199,982	.0	.0	.0	.0	.0	.0	152	152	.0	.0
74327U-AA-2	01/01/22 PRUDENTIAL FINANCIAL INC 2.350%		05/18/2016	PNC CAPITAL MARKETS	06/01/2016	PNC CAPITAL MARKETS	200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	.0	.0	.0	314	161
744320-CB-9	08/15/19		02/08/2016	BROWNSTONE INV GROUP,LLC	03/02/2016		200,000	201,816	201,266	201,779	.0	(37)	.0	(37)	.0	.0	(513)	(513)	2,637	2,298
74913G-AT-2	QWEST CORP 6.500% 06/01/17		02/12/2016	GOLDMAN SACHS	03/15/2016	MILLENNIUM ADVISORS	200,000	208,000	208,632	207,491	.0	(509)	.0	(509)	.0	.0	1,141	1,141	3,864	2,781
761713-BQ-8	REYNOLDS AMERICAN INC 3.500% 08/04/16		07/11/2016	BROWNSTONE INV GROUP,LLC	08/04/2016	Maturity	600,000	602,292	600,000	600,000	.0	(2,292)	.0	(2,292)	.0	.0	.0	.0	10,500	7,272
784030-AB-6	SBA TOWER TRUST 5.101% 04/17/17		04/29/2016	BROWNSTONE INV GROUP,LLC	07/15/2016	Call 100.0000	200,000	201,172	200,000	200,934	.0	(238)	.0	(238)	.0	.0	(934)	(934)	1,700	538
78573A-AB-6	SABMILLER HOLDINGS INC 2.450%		11/30/2016	BROWNSTONE INV GROUP,LLC	12/09/2016	Call 100.0000	2,000,000	2,004,000	2,000,000	2,003,200	.0	(800)	.0	(800)	.0	.0	(3,200)	(3,200)	23,240	18,375
80281A-AF-6	SDART 2012-1 D 4.560% 11/15/17		02/22/2016	BARCLAYS	06/15/2016	Paydown	86,641	87,341	86,641	86,641	.0	(701)	.0	(701)	.0	.0	.0	.0	1,156	110
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		01/22/2016	WELLS FARGO	08/15/2016	Paydown	90,843	91,198	90,843	90,843	.0	(355)	.0	(355)	.0	.0	.0	.0	797	89
80283Y-AF-2	SDART 2014-4 C 2.600% 11/16/20		09/16/2016	BARCLAYS	11/17/2016	DEUTSCHE BANK	250,000	252,725	252,490	252,304	.0	(421)	.0	(421)	.0	.0	186	186	1,210	108
828807-CM-7	SIMON PROPERTY GROUP INC 1.500%		02/01/18	SIMON PROPERTY GROUP INC	09/30/2016	J P MORGAN SEC FIXED INC	200,000	200,638	200,676	200,638	.0	.0	.0	.0	.0	.0	38	38	533	533
828807-CI-5	SIMON PROPERTY GROUP INC 3.300%		01/15/26	UBS WARBURG	10/04/2016	US BANCORP	2,000,000	1,995,760	2,101,560	1,995,968	.0	208	.0	208	.0	.0	105,592	105,592	48,400	4,950
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		04/12/2016	GUGGENHEIM CAPITAL MARKETS	12/20/2016	Paydown	29,167	29,167	29,167	29,167	.0	.0	.0	.0	.0	.0	.0	.0	446	.0
83614K-AA-7	SOURCE GAS LLC 5.900% 04/01/17		04/07/2016	BROWNSTONE INV GROUP,LLC	05/16/2016		200,000	204,506	205,570	204,034	.0	(472)	.0	(472)	.0	.0	1,536	1,536	1,573	361

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
842587-CN-5	SOUTHERN CO 1.550% 07/01/18 SOUTHERN STAR CENT GAS 6.000%		05/19/2016	CITIGROUP GLOBAL MKTS	05/20/2016	MITSUBISHI UFJ SECURITIES	200,000	199,858	199,986	199,858	0	0	0	0	0	0	128	128	9	0
843830-AA-1	06/01/16		03/14/2016	CREDIT SUISSE FIRST BOSTON	06/01/2016	Maturity	300,000	301,914	300,000	300,000	0	(1,914)	0	(1,914)	0	0	0	0	9,000	5,300
850228-AC-1	SCFT 2014-AA A 2.700% 05/25/23		02/19/2016	BANK of AMERICA SEC	10/25/2016	Paydown	144,203	143,932	144,203	144,203	0	270	0	270	0	0	0	0	2,459	314
853254-BB-5	STANDARD CHARTERED 2.100% 08/19/19		08/16/2016	J P MORGAN SEC FIXED INC	08/16/2016	JEFFERIES & CO	200,000	199,648	199,762	199,648	0	0	0	0	0	0	114	114	0	0
871510-AA-4	SYMETRA FINL CORP 6.125% 04/01/16 TARGA RESOURCES PARTNERS 5.000%		01/20/2016	BROWNSTONE INV GROUP,LLC	02/23/2016	BROWNSTONE INV GROUP,LLC	200,000	201,730	200,960	200,917	0	(813)	0	(813)	0	0	43	43	4,934	3,879
87612B-AT-9	01/15/18		01/21/2016	Tax Free Exchange	10/06/2016	TENDER OFFER	5,000,000	5,000,000	5,175,000	5,000,000	0	0	0	0	0	0	175,000	175,000	181,250	4,167
89236T-CX-1	TOYOTA 1.200% 04/06/18		04/05/2016	CITIGROUP GLOBAL MKTS	04/05/2016	Various	350,000	349,916	350,028	349,916	0	0	0	0	0	0	112	112	0	0
90331H-MU-4	US BANK 1.450% 01/29/18		01/26/2016	US BANCORP	01/26/2016	AMHERST SECURITIES GROUP	300,000	299,742	299,799	299,742	0	0	0	0	0	0	57	57	0	0
907818-EL-8	UNION PACIFIC CORP 3.799% 10/01/51		10/04/2016	Taxable Exchange	12/22/2016	Tax Free Exchange	4,000,000	4,225,760	4,224,488	4,224,488	0	(1,272)	0	(1,272)	0	0	0	0	34,191	57,528
91913Y-AM-2	VALERO ENERGY CORP 6.125% 06/15/17 VERIZON COMMUNICATIONS 1.375%		08/09/2016	SUNTRUST	10/12/2016	Call 100.0000	200,000	207,850	200,000	206,302	0	(1,548)	0	(1,548)	0	0	(6,302)	(6,302)	11,375	1,940
92343V-DF-8	08/15/19 WALGREENS BOOTS ALLIANCE 1.750%		07/27/2016	MIZUHO SECURITIES USA INC	07/27/2016	SUSQUEHANNA	200,000	199,982	200,100	199,982	0	0	0	0	0	0	118	118	0	0
93142T-AM-0	05/30/18		05/26/2016	JEFFERIES & CO	06/02/2016	HONG KONG SHANGHAI BK	200,000	200,230	200,338	200,228	0	(2)	0	(2)	0	0	110	110	58	0
94988J-SA-1	WELLS FARGO BANK NA 1.650% 01/22/18 WESTERN UNION CO-W/I 5.930% 10/01/16		01/22/2016	WELLS FARGO	01/25/2016	Various	400,000	399,884	400,064	399,884	0	0	0	0	0	0	180	180	0	0
959802-AB-5	09/08/2016		09/08/2016	BROWNSTONE INV GROUP,LLC	10/01/2016	Maturity	200,000	200,600	200,000	200,000	0	(600)	0	(600)	0	0	0	0	5,930	5,205
06367T-HQ-6	BANK OF MONTREAL 1.500% 07/18/19	A	07/13/2016	BMO CAPITAL MARKETS CORP	07/13/2016	Various	300,000	299,712	299,959	299,712	0	0	0	0	0	0	247	247	0	0
06367T-JH-1	BANK OF MONTREAL 1.350% 08/28/18	A	08/24/2016	BMO CAPITAL MARKETS CORP	08/24/2016	Various	500,000	499,980	500,164	499,980	0	0	0	0	0	0	184	184	0	0
06367T-PX-2	BANK OF MONTREAL 2.100% 12/12/19	A	12/07/2016	BMO CAPITAL MARKETS	12/07/2016	JEFFERIES & CO	500,000	499,785	500,340	499,785	0	0	0	0	0	0	555	555	0	0
064159-HC-3	BANK OF NOVA SCOTIA 1.950% 01/15/19	A	01/12/2016	SCOTIA	01/12/2016	SUSQUEHANNA	300,000	299,643	299,730	299,643	0	0	0	0	0	0	87	87	0	0
064159-HT-6	BANK OF NOVA SCOTIA 1.650% 06/14/19 TORONTO DOMINION BANK NY 1.202%	A	07/19/2016	SCOTIA	07/19/2016	JEFFERIES & CO	400,000	401,160	401,352	401,160	0	0	0	0	0	0	192	192	697	697
89113W-GD-2	02/10/17 HYUNDAI CAPITAL SERVICES 3.500%	A	08/08/2016	TD SECURITIES	12/06/2016	BROWNSTONE INV GROUP,LLC	500,000	500,000	500,040	500,000	0	0	0	0	0	0	40	40	1,890	0
44920U-AD-0	09/13/17	D	01/06/2016	FTN FINANCIAL SECURITIES	01/28/2016	WELLS FARGO	450,000	459,230	460,040	458,915	0	(314)	0	(314)	0	0	1,124	1,124	6,081	5,163
505861-AB-0	LAFARGE SA 6.500% 07/15/16 MONDELEZ INTL HLDINGS NE 1.625%	D	06/27/2016	BROWNSTONE INV GROUP,LLC	07/15/2016	Maturity	120,000	120,257	120,000	120,000	0	(257)	0	(257)	0	0	0	0	3,900	3,575
60920L-AA-2	10/28/19 PPL WEM LTD/WESTERN PWIR 3.900%	D	10/19/2016	CREDIT SUISSE FIRST BOSTON	10/19/2016	JEFFERIES & CO	200,000	199,568	199,668	199,568	0	0	0	0	0	0	100	100	0	0
69353U-AB-7	05/01/16	D	04/05/2016	BROWNSTONE INV GROUP,LLC	05/01/2016	Maturity	238,000	238,326	238,000	238,000	0	(326)	0	(326)	0	0	0	0	4,641	4,048
714294-AB-1	PERRIGO CO PLC 1.300% 11/08/16 SUMITOMO MITSUI BANKING 1.450%	D	04/07/2016	BANK of AMERICA SEC	05/02/2016	BROWNSTONE INV GROUP,LLC	350,000	349,246	349,353	349,338	0	92	0	92	0	0	15	15	2,237	1,918
865622-BA-1	07/19/16	D	03/21/2016	MORGAN STANLEY FIXED INC	07/19/2016	Maturity	5,500,000	5,510,505	5,500,000	5,500,000	0	(10,505)	0	(10,505)	0	0	0	0	39,875	13,735
88167A-AA-9	TEVA PHARMACEUTICALS NE 1.400%	D	07/18/2016	BROWNSTONE INV GROUP,LLC	07/19/2016	MIZUHO SECURITIES USA INC	200,000	199,942	200,266	199,942	0	0	0	0	0	0	324	324	8	0
928670-AH-8	11/18/16 VOLKSWAGEN INTL FIN NV 1.125%	D	06/01/2016	BROWNSTONE INV GROUP,LLC	11/18/2016	Maturity	210,000	209,763	210,000	210,000	0	237	0	237	0	0	0	0	1,181	118
961214-CY-7	08/19/19 WESTPAC BANKING CORP-SP ADR 1.600%	D	08/11/2016	CITIGROUP GLOBAL MKTS	08/11/2016	JEFFERIES & CO	250,000	249,955	250,125	249,955	0	0	0	0	0	0	170	170	0	0
964152-AA-0	03/20/17 WHITE MTNS RE GROUP PFD PERP 1 6.375%	D	02/11/2016	BROWNSTONE INV GROUP,LLC	04/18/2016	BROWNSTONE INV GROUP,LLC	315,000	323,590	323,014	322,151	0	(1,439)	0	(1,439)	0	0	863	863	11,770	8,008
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							164,146,857	164,301,861	166,829,439	164,056,805	0	(245,055)	0	(245,055)	0	0	2,772,634	2,772,634	2,606,509	888,940
85748D-AA-7	STATE STREET CAP TR IV 1.993% 06/15/37		06/15/2016	J P MORGAN SEC FIXED INC	12/21/2016	Tax Free Exchange	5,000,000	4,012,500	4,029,033	4,029,033	0	16,533	0	16,533	0	0	0	0	46,162	1,148
4899999. Subtotal - Bonds - Hybrid Securities							5,000,000	4,012,500	4,029,033	4,029,033	0	16,533	0	16,533	0	0	0	0	46,162	1,148
8399998. Total - Bonds							212,346,857	211,801,792	214,590,126	211,574,101	0	(227,690)	0	(227,690)	0	0	3,016,025	3,016,025	2,750,697	904,006
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								211,801,792	214,590,126	211,574,101	0	(227,690)	0	(227,690)	0	0	3,016,025	3,016,025	2,750,697	904,006

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

2.Total amount of intangible assets nonadmitted \$

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5 Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
89155#-10-4	TOUCHSTONE SECURITIES, INC.	IFS FINANCIAL SERVICES, INC.		1,000,000	100.0
89155#-10-2	TOUCHSTONE ADVISORS, INC.	IFS FINANCIAL SERVICES, INC.		1,000,000	100.0

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SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	LOVGEN GENERAL			01/22/2016	RBC/DAIN	02/08/2017	550,809	0	(7,293)	0	0	550,000	558,102	17,218	0	3.500	1.993	FEB	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							550,809	0	(7,293)	0	0	550,000	558,102	17,218	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							550,809	0	(7,293)	0	0	550,000	558,102	17,218	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							550,809	0	(7,293)	0	0	550,000	558,102	17,218	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							550,809	0	(7,293)	0	0	550,000	558,102	17,218	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			12/22/2016	Various	XXX	37,556,078	0	0	0	0	0	37,556,078	0	0	0.290	0.290		3,564	0
949754-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD		01/01/2016	Various	XXX	25,000	0	0	0	0	0	25,000	0	0	0.010	0.010	MON	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							37,581,078	0	0	0	0	XXX	37,581,078	0	0	XXX	XXX	XXX	3,564	0
	DREYFUS CASH MANAGEMENT-INST			01/01/2016	Various	XXX	0	0	0	0	0	0	0	0	0	0.080	0.080		1,395	0
8999999. Subtotal - All Other Money Market Mutual Funds							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	1,395	0
9199999. - Totals							38,131,887	0	(7,293)	0	0	XXX	38,139,180	17,218	0	XXX	XXX	XXX	4,959	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-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	ES71P3U3RH1GC71XBU11	12/18/2008	12/03/2018	56,753,000	3 Month LIBOR / (2.85)			(1,223,176)			(1,594,178)					393,708		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,223,176)	0	XXX	(1,594,178)	0	0	0	0	393,708	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,223,176)	0	XXX	(1,594,178)	0	0	0	0	393,708	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	7LTWIFY1CNSX8D621K86	05/17/2007	06/20/2017	8,000,000	24.00			19,520	1,926		1,926	(1,080)				8,000,000	1	
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank	7LTWIFY1CNSX8D621K86	10/27/2014	12/20/2019	15,000,000	100.00	325,581	152,917	297,478	297,478		297,478	7,246		(63,087)		15,000,000	2	
Devon Energy	RSAT 251799AA0: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	4PQUHN3JPFGNF3BB653	10/23/2014	12/20/2019	15,000,000	100.00	38,153	152,500	103,414	103,414		103,414	1,346,052		(7,357)		15,000,000	3	
Devon Energy	RSAT 251799AA0: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	4PQUHN3JPFGNF3BB653	10/23/2014	12/20/2019	10,000,000	100.00	25,435	101,667	68,942	68,942		68,942	897,368		(4,904)		10,000,000	3	
0989999. Subtotal - Swaps - Replication - Credit Default										389,169	0	426,604	471,760	XXX	471,760	2,249,586	0	(75,348)	0	48,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										389,169	0	426,604	471,760	XXX	471,760	2,249,586	0	(75,348)	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	(1,223,176)	0	XXX	(1,594,178)	0	0	0	0	393,708	XXX	XXX
1169999. Total Swaps - Credit Default										389,169	0	426,604	471,760	XXX	471,760	2,249,586	0	(75,348)	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	(796,572)	471,760	XXX	(1,122,418)	2,249,586	0	(75,348)	0	48,393,708	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,223,176)	0	XXX	(1,594,178)	0	0	0	0	393,708	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	426,604	471,760	XXX	471,760	2,249,586	0	(75,348)	0	48,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										389,169	0	(796,572)	471,760	XXX	(1,122,418)	2,249,586	0	(75,348)	0	48,393,708	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

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0149999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0369999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0429999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
Royal Bank of Canada	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada		ES71P3U3RH1GC71XBUI1	12/18/2008	12/03/2018	12/03/2016	Notional Adj		1,162,000	3 Month LIBOR / (2.85)				(17,138)							100/100	
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	0	(17,138)	0	XXX	0	0	0	0	0	0	XXX	
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	(17,138)	0	XXX	0	0	0	0	0	0	XXX	
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	03/18/2016	03/22/2027	05/04/2016	Swap Close		75,400,000	3 Month LIBOR/ (1.91)		(178,000)							(178,000)			100/95	
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	01/21/2015	01/23/2026	01/20/2016	Swap Close		121,000,000	3 Month LIBOR/ (2.17)		(3,854,326)				(324,943)			(3,854,326)			100/95	
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Wells Fargo CME	VYVVCXR63DVZ2N70PB21	06/05/2015	06/29/2026	06/07/2016	Swap Close		114,100,000	3 Month LIBOR/ (2.77)		(12,475,000)				5,067,973			(12,475,000)			100/95	
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	03/19/2015	03/23/2026	03/18/2016	Swap Close		70,000,000	3 Month LIBOR/ (2.24)		(3,350,000)				37,887			(3,350,000)			100/95	
Morgan Stanley Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	10/20/2015	10/24/2046	08/11/2016	Swap Close		7,500,000	3 Month LIBOR/ (2.69)		(1,631,000)				4,174			(1,631,000)			100/95	
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(21,488,326)	0	0	XXX	4,775,091	0	0	(21,488,326)	0	0	XXX	
0969999. Subtotal - Swaps - Hedging Other												0	0	0	(21,488,326)	0	0	XXX	4,775,091	0	0	(21,488,326)	0	0	XXX
Procter&Gamble	RSAT 742718G*4; Procter&Gamble 742718EE5	N/A	Credit	Bank of America	EYKN6VOZCB88VD9IULB80	06/22/2011	09/20/2016	09/20/2016	Swap Close		25,000,000	100.00	783,161			183,333			(63,890)		(108,497)				
Chevron Corporation	RSAT 166751C*6; Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank	7LTIWFZY1QNSXB0621K86	06/07/2011	09/20/2016	09/20/2016	Swap Close		10,000,000	100.00	331,200			73,333			(16,945)		(45,501)				
United Parcel	RSAT 911308C81; United Parcel 911308AB0	N/A	Credit	Deutsche Bank	7LTIWFZY1QNSXB0621K86	06/07/2011	09/20/2016	09/20/2016	Swap Close		15,000,000	100.00	465,416			109,583			(42,113)		(63,997)				
United Parcel	RSAT 911308C89; United Parcel 911308AB0	N/A	Credit	Deutsche Bank	7LTIWFZY1QNSXB0621K86	06/22/2011	09/20/2016	09/20/2016	Swap Close		25,000,000	100.00	770,196			183,333			(70,126)		(106,724)				
Exxon	RSAT 885791B*1; Exxon 607059A19	N/A	Credit	Deutsche Bank	7LTIWFZY1QNSXB0621K86	08/30/2011	09/20/2016	09/20/2016	Swap Close		20,000,000	100.00	591,422			146,667			(51,271)		(85,076)				
Deere & Co	RSAT 244199C*4; Deere & Co 244199BC8	N/A	Credit	Morgan Stanley	4PQJHN3JPFGRNF38B653	08/08/2011	09/20/2016	09/20/2016	Swap Close		20,000,000	100.00	411,797			146,667			(72,645)		(58,778)				
3M	RSAT 302316A*3; 3M 604059AE5	N/A	Credit	Morgan Stanley	4PQJHN3JPFGRNF38B653	08/30/2011	09/20/2016	09/20/2016	Swap Close		20,000,000	100.00	551,088			146,667			(60,341)		(79,338)				
0989999. Subtotal - Swaps - Replication - Credit Default												3,904,260	0	0	989,583	0	XXX	(37,331)	0	(547,911)	0	0	0	XXX	
1029999. Subtotal - Swaps - Replication												3,904,260	0	0	989,583	0	XXX	(37,331)	0	(547,911)	0	0	0	XXX	
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1159999. Total Swaps - Interest Rate												0	0	(21,488,326)	(17,138)	0	XXX	4,775,091	0	0	(21,488,326)	0	0	XXX	
1169999. Total Swaps - Credit Default												3,904,260	0	0	989,583	0	XXX	(37,331)	0	(547,911)	0	0	0	XXX	
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1209999. Total Swaps												3,904,260	0	(21,488,326)	972,445	0	XXX	4,397,760	0	(547,911)	(21,488,326)	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	(17,138)	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												0	0	(21,488,326)	0	0	XXX	4,775,091	0	0	(21,488,326)	0	0	XXX
1419999. Subtotal - Replication												3,904,260	0	0	989,583	0	XXX	(377,331)	0	(547,911)	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												3,904,260	0	(21,488,326)	972,445	0	XXX	4,397,760	0	(547,911)	(21,488,326)	0	0	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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
0199999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Deutsche Bank	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 December 31 Current Year						
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
6099999. Subtotal - SVO Identified Funds				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 - SVO Identified Funds				0	0	XXX
6699999. 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			115, 122	115, 122	01/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				115, 122	115, 122	XXX
9999999 - Totals				115, 122	115, 122	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (55,212,930)

Book/Adjusted Carrying Value \$ (55,212,930)

2. Average balance for the year

Fair Value \$ 8,591,296

Book/Adjusted Carrying Value \$ 8,591,296

3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$

NAIC 2 \$ 115, 122

NAIC 3 \$

NAIC 4 \$

NAIC 5 \$

NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	4,989,762	4,989,762	10/10/2025
690353-H7-5	OPIC Fit % Due 7/7/2040 JAJ018		1	5,000,000	5,000,000	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate Fit % Due 9/15/2022 MUSD15		1	4,100,000	4,100,000	09/15/2022
690353-M8-7	OPIC Fit % Due 2/15/2028 FMAN15		1	7,600,000	7,600,000	02/15/2028
690353-RM-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 MUSD15		1	750,000	750,000	06/15/2017
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	3,888,889	3,888,889	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MUSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				54,528,651	54,528,651	XXX
0599999. Total - U.S. Government Bonds				54,528,651	54,528,651	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	Willacochie 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 CP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	5,200,000	5,200,000	11/15/2038
67105Q-AA-3	OSL SANTA ROSA VRDN 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 COMM 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				13,605,000	13,605,000	XXX
3199999. Total - U.S. Special Revenues Bonds				19,205,000	19,205,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	1,400,755	1,399,681	01/15/2018
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		1FE	5,414,953	5,417,996	06/07/2017
05531F-AK-9	BB&T CORPORATION 2.15% Due 3/22/2017 MS22		1FE	9,012,483	9,012,139	03/22/2017
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	4,127,376	4,124,413	09/14/2017
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	3,700,229	3,699,896	02/14/2017
064159-AM-8	BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12		1FE	2,800,742	2,801,270	01/12/2017
06427E-MX-6	BMO Corp Fit % Due 12/8/2017 MUSD8		1FE	9,900,000	9,900,000	12/08/2017
073730-AD-5	BEAM SUNTORY INC 1 7/8% Due 5/15/2017 MN15		2FE	2,563,597	2,564,388	05/15/2017
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.4% Due 6/15/2017 JD15		1FE	5,030,967	5,034,246	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	7,510,883	7,500,000	05/10/2017
140420-NG-1	CAPITAL ONE BANK USA NA 1.2% Due 2/13/2017 FA13		2FE	5,298,929	5,300,012	02/13/2017
141781-BA-1	CARGILL INC 1.9% Due 3/1/2017 MS1		1FE	1,557,130	1,557,224	03/01/2017
149123-BZ-3	CATERPILLAR INC 1 1/2% Due 6/26/2017 JD26		1FE	981,250	981,112	06/26/2017
172967-HK-0	CITIGROUP 1.35% Due 3/10/2017 MS10		2FE	700,146	699,920	03/10/2017
210518-CG-9	CONSUMERS ENERGY CO 5.15% Due 2/15/2017 FA15		1FE	1,536,689	1,537,711	02/15/2017
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	600,000	600,000	02/02/2043
25243Y-AR-0	DIAGEO PLC 1 1/2% Due 5/11/2017 MN11		1FE	1,622,381	1,621,381	05/11/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	1,902,987	1,905,424	08/15/2017
30219G-AJ-7	EXPRESS SCRIPTS INC 1 1/4% Due 6/2/2017 JD2		2FE	6,973,855	7,002,587	06/02/2017
38141E-LA-5	GOLDMAN SACHS GROUP Fit % Due 3/29/2017 MUSD29		1FE	7,192,750	7,194,072	03/29/2017
44923Q-AH-7	HYUNDAI CAPITAL AMERICA 1.45% Due 2/6/2017 FA6		2FE	1,800,306	1,800,055	02/06/2017
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	3,883,779	3,887,073	06/27/2017
46849L-NQ-0	JACKSON NATL LIFE GLOBAL 1 1/4% Due 2/21/2017 FA21		1FE	1,149,943	1,150,086	02/21/2017
501044-CG-4	KROGER CO 6.4% Due 8/15/2017 FA15		2FE	1,029,676	1,031,199	08/15/2017
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	973,460	973,239	02/02/2017
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	2,800,000	2,800,000	05/01/2027
63743H-EM-0	NATIONAL RURAL UTILITIES 0.95% Due 4/24/2017 A024		1FE	999,210	999,236	04/24/2017
694308-HQ-3	PACIFIC GAS & EL Fit % Due 11/30/2017 FMAN28		2FE	1,800,000	1,800,000	11/30/2017
78009N-A8-9	Royal Bank Fit % Due 3/28/2017 Mo-28		1FE	7,807,426	7,800,000	03/28/2017
78009N-F9-2	Royal Bank Fit % Due 7/28/2017 JAJ028		1FE	7,811,076	7,800,000	07/28/2017
816851-AS-8	SEMPRA ENERGY 2.3% Due 4/1/2017 A01		2FE	4,007,772	4,011,268	04/01/2017
867914-AZ-6	SUNTRUST BANKS INC 6% Due 9/11/2017 MS11		2FE	3,673,650	3,676,933	09/11/2017
89113H-GD-2	TORONTO DOMINION BANK NY Fit % Due 2/10/2017 FMAN10		1FE	7,200,000	7,200,000	02/10/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				134,064,397	134,082,561	XXX
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.1% Due 11/10/2017 Mo-26		1FE	6,002,912	6,005,506	11/10/2017
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	1,973,111	1,973,105	07/24/2017
52177F-AA-2	LRF 2016-1 A1 1% Due 6/19/2017 Mo-15		1FE	1,541,440	1,542,544	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				9,517,462	9,521,155	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				143,581,858	143,603,716	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				194,193,048	194,211,212	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				23,122,462	23,126,155	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				217,315,509	217,337,367	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			8,986	8,986	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,986	8,986	XXX
000000-00-0	Huntington National Bank Money Market Account			6,137,150	6,137,150	
000000-00-0	Key Bank Money Market Account			6,051,176	6,051,176	
000000-00-0	BB&T Money Market Account			6,132,455	6,132,455	
9099999. Total - Cash (Schedule E Part 1 type)				18,320,781	18,320,781	XXX
000000-00-0	CHUDWI CP 0.85% Due 1/3/2017 At Mat			3,499,587	3,499,587	01/03/2017
000000-00-0	MDU RESOURCES CP 0.9% Due 1/3/2017 At Mat			99,990	99,990	01/03/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				3,599,577	3,599,577	XXX
9999999 - Totals				239,244,853	239,266,710	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(44,993,582)	Book/Adjusted Carrying Value \$	(44,995,910)
2. Average balance for the year	Fair Value \$	289,943,288	Book/Adjusted Carrying Value \$	282,925,479

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BANK OF NEW YORK MELLON NEW YORK, NY					(981,654)	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					6,142,035	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,001,748	XXX
FIFTH THIRD BANK CINCINNATI, OH					638,541	XXX
HUNTINGTON BANK COLUMBUS, OH					6,144,504	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					6,051,176	XXX
PNC BANK CINCINNATI, OH					(904,240)	XXX
US BANK CINCINNATI, OH					281,014	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			230,000	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	18,603,124	XXX
0299998 Deposits in ... depositories which 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	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	18,603,124	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	18,603,124	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	44,290,006	4. April.....	46,878,484	7. July.....	48,990,781	10. October.....	24,284,469
2. February.....	47,474,078	5. May.....	45,769,664	8. August.....	35,135,900	11. November....	(18,908,986)
3. March.....	57,049,469	6. June.....	49,842,978	9. September.....	17,293,929	12. December.....	18,603,124

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR	B	Protection of policyholders and creditors			219,059	219,108
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA	S	Protection of policyholders			25,000	25,000
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA	B	Protection of policyholders			108,543	108,567
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM	B	Protection of policyholders	104,931	103,733		
33. New York	NY						
34. North Carolina	NC	B	Protection of policyholders			436,144	436,241
35. North Dakota	ND						
36. Ohio	OH	B	Protection of all policyholders	1,550,179	1,558,062		
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Subtotal		XXX	XXX	1,655,110	1,661,795	788,746	788,916
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)		XXX	XXX	0	0	0	0

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