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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 74780 Employer's ID Number 86-0214103

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

Country of Domicile United States of America

Incorporated/Organized 05/03/1966 Commenced Business 05/25/1966

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.integritylife.com

Statutory Statement Contact Wade Matthew Fugate (Name) , 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address) , 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett

Secretary Edward Joseph Babbitt

President & CEO Jill Tripp McGruder

OTHER

Mark Erdem Caner, Sr VP	Karen Ann Chamberlain, Sr VP, Chf Information Off	Daniel Joseph Downing, Sr VP
Lisa Beth Fangman, VP	Wade Matthew Fugate #, VP & Controller	Daniel Wayne Harris, VP, Chief Actuary
David Todd Henderson, VP & Chief Risk Officer	Kevin Louis Howard, Sr VP	Bradley Joseph Hunkler, VP, Chief Accounting Officer
Phillip Earl King, VP & Auditor	Steven Kenneth Kreider, Sr VP, Chf Inv Off	Paul Matthew Kruth, VP
Daniel Roger Larsen, VP, Tax	Bruce William Maisel, VP, CCO	Denise Lynn Sparks, VP
James Joseph Vance, VP & Treasurer	Terrie Ann Wiedenheft, VP	

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt	John Finn Barrett	Jill Tripp McGruder
Robert Lewis Walker	Donald Joseph Wuebbling	

State of Ohio

County of Hamilton SS:

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

Jill Tripp McGruder	Edward Joseph Babbitt	Wade Matthew Fugate
President & CEO	Secretary	VP and Controller

Subscribed and sworn to before me this 26th day of April 2016

a. Is this an original filing? Yes [X] No [ ]

b. If no,

1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,430,560,761	0	3,430,560,761	3,170,980,730
2.	Stocks:				
	2.1 Preferred stocks	10,663,698	0	10,663,698	10,663,698
	2.2 Common stocks	562,808,247	0	562,808,247	532,847,009
3.	Mortgage loans on real estate:				
	3.1 First liens	192,589,053	0	192,589,053	189,393,895
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	
	4.2 Properties held for the production of income (less $ encumbrances)			0	
	4.3 Properties held for sale (less $ encumbrances)			0	
5.	Cash ($ 23,153,654), cash equivalents ($ 83,420,555) and short-term investments ($ 86,147,519)	192,721,728	0	192,721,728	109,937,506
6.	Contract loans (including $ premium notes)	109,794,745	0	109,794,745	112,730,129
7.	Derivatives	26,829,867	0	26,829,867	17,286,830
8.	Other invested assets	126,450,186	0	126,450,186	129,601,859
9.	Receivables for securities	420,771	0	420,771	4,317,515
10.	Securities lending reinvested collateral assets	26,811,366	0	26,811,366	6,691,200
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,679,650,422	0	4,679,650,422	4,284,450,371
13.	Title plants less $ charged off (for Title insurers only)			0	
14.	Investment income due and accrued	40,754,750	0	40,754,750	36,369,009
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection			0	
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	15,043,335	0	15,043,335	15,731,582
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts	4,944,902	0	4,944,902	7,874,892
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	3,566,203
18.2	Net deferred tax asset	32,209,857	18,842,849	13,367,008	13,707,575
19.	Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates	79,629	0	79,629	0
24.	Health care ($) and other amounts receivable	1,138,085	759,004	379,081	342,809
25.	Aggregate write-ins for other than invested assets	2,041,841	42,545	1,999,296	1,994,344
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,775,882,898	19,644,398	4,756,238,500	4,364,056,862
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,468,238,838	0	2,468,238,838	2,480,289,243
28.	Total (Lines 26 and 27)	7,244,121,736	19,644,398	7,224,477,338	6,844,346,105
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV Company Owned Life Insurance	1,999,296		1,999,296	1,994,344
2502.	Disallowed IMR	42,545	42,545	0	
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,041,841	42,545	1,999,296	1,994,344

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 3,370,657,336 less $ .... included in Line 6.3 (including $ 756,069,349 Modco Reserve)	3,370,657,336	3,138,248,636
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	307,737,633	307,841,446
4. Contract claims:		
4.1 Life	254,373	234,170
4.2 Accident and health		
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)		
6.2 Dividends not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 20,730,821 ceded	20,730,821	23,140,485
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts $ 835,333 , accident and health $ .... and deposit-type contract funds $	835,333	922,396
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	339,933	334,116
13. Transfers to Separate Accounts due or accrued (net) (including $ (42,119,499) accrued for expense allowances recognized in reserves, net of reinsured allowances)	19,309,158	(12,190,541)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,300,396	1,469,717
15.1 Current federal and foreign income taxes, including $ 370,966 on realized capital gains (losses)	2,938,795	
15.2 Net deferred tax liability		
16. Unearned investment income	25,643	31,838
17. Amounts withheld or retained by company as agent or trustee	14,353	42,299
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	23,417,571	19,932,271
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	85,738,123	79,506,770
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,732,796	3,290,341
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	6,000,346	2,305,690
24.09 Payable for securities	45,224,573	111,328
24.10 Payable for securities lending	155,120,073	110,041,889
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	14,623,684	10,231,591
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,057,000,940	3,685,494,442
27. From Separate Accounts Statement	2,468,238,838	2,480,289,243
28. Total liabilities (Lines 26 and 27)	6,525,239,778	6,165,783,685
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	613,163,872	613,163,872
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	83,073,688	62,398,548
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	696,237,560	675,562,420
38. Totals of Lines 29, 30 and 37	699,237,560	678,562,420
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,224,477,338	6,844,346,105
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	14,370,000	9,420,000
2502. Uncashed drafts and checks that are pending escheatment to the state	253,684	417,652
2503. Unfunded commitment Low Income Housing Tax Credit property		393,939
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,623,684	10,231,591
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	334,937,578	212,327,171	1,101,227,853
2.	Considerations for supplementary contracts with life contingencies	2,421,947	2,568,241	9,741,429
3.	Net investment income	44,853,042	38,238,556	198,655,739
4.	Amortization of Interest Maintenance Reserve (IMR)	426,704	475,273	2,072,778
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6.	Commissions and expense allowances on reinsurance ceded	329,259	348,929	1,361,670
7.	Reserve adjustments on reinsurance ceded	(20,343,821)	(18,747,901)	(82,621,116)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,284,799	3,258,069	13,437,686
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	611,630	689,728	2,614,858
9.	Totals (Lines 1 to 8.3)	366,521,138	239,158,066	1,246,490,897
10.	Death benefits	1,596,604	2,526,294	11,588,931
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	38,152,121	30,982,621	140,671,895
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	83,433,691	78,478,280	320,295,456
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,528,813	718,038	6,619,668
18.	Payments on supplementary contracts with life contingencies	1,369,462	1,102,436	5,133,098
19.	Increase in aggregate reserves for life and accident and health contracts	232,597,197	132,912,007	742,663,973
20.	Totals (Lines 10 to 19)	358,677,888	246,719,676	1,226,973,021
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,137,297	12,909,185	63,691,095
22.	Commissions and expense allowances on reinsurance assumed		3,498	14,092
23.	General insurance expenses	8,516,415	6,122,849	30,023,807
24.	Insurance taxes, licenses and fees, excluding federal income taxes	640,628	739,737	3,088,401
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(30,721,495)	(45,369,968)	(166,855,771)
27.	Aggregate write-ins for deductions	618,546	385,184	1,863,604
28.	Totals (Lines 20 to 27)	355,869,279	221,510,161	1,158,798,249
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	10,651,859	17,647,905	87,692,648
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	10,651,859	17,647,905	87,692,648
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,567,828	4,628,267	12,293,758
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	8,084,031	13,019,638	75,398,890
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (524,860) (excluding taxes of $ 895,826 transferred to the IMR)	(233,938)	(766,977)	(8,180,467)
35.	Net income (Line 33 plus Line 34)	7,850,093	12,252,661	67,218,423
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	678,562,420	663,788,131	663,788,131
37.	Net income (Line 35)	7,850,093	12,252,661	67,218,423
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,911,795	16,614,690	7,844,211	(27,385,566)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(969,770)	(529,934)	4,157,420
41.	Change in nonadmitted assets	3,999,220	(505,881)	(4,812,421)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(6,231,353)	(938,283)	280,953
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(587,740)	(11,689)	315,480
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(25,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	20,675,140	18,111,085	14,774,289
55.	Capital and surplus, as of statement date (Lines 36 + 54)	699,237,560	681,899,216	678,562,420
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	606,900	441,398	1,616,664
08.302.	Other Fee Income		242,968	958,045
08.303.	Other Income	4,730	5,362	40,149
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	611,630	689,728	2,614,858
2701.	Pension Expense	268,657	219,089	1,247,027
2702.	Securities Lending Interest Expense	282,736	122,713	590,235
2703.	Experience Refund	27,775	32,671	32,671
2798.	Summary of remaining write-ins for Line 27 from overflow page	39,378	10,711	(6,329)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	618,546	385,184	1,863,604
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	337,115,678	214,935,407	1,111,170,137
2.	Net investment income	41,369,749	34,637,139	195,042,965
3.	Miscellaneous income	7,399,525	4,607,413	16,369,329
4.	Total (Lines 1 to 3)	385,884,952	254,179,959	1,322,582,431
5.	Benefit and loss related payments	148,314,223	134,266,447	566,306,442
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(61,935,794)	(45,902,491)	(161,727,072)
7.	Commissions, expenses paid and aggregate write-ins for deductions	28,168,402	20,476,956	98,565,708
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 423,828 tax on capital gains (losses)	(3,566,203)	2,855,150	15,749,976
10.	Total (Lines 5 through 9)	110,980,628	111,696,062	518,895,054
11.	Net cash from operations (Line 4 minus Line 10)	274,904,324	142,483,897	803,687,377
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	121,494,586	95,462,307	507,326,258
	12.2 Stocks	2,404,510	7,720,568	172,320,875
	12.3 Mortgage loans	1,297,663	2,402,828	9,912,280
	12.4 Real estate	0	0	0
	12.5 Other invested assets	5,806,706	4,600,435	15,972,535
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,235	0	830
	12.7 Miscellaneous proceeds	49,009,989	10,992,321	4,947,798
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	180,016,689	121,178,459	710,480,576
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	379,984,145	243,861,333	1,187,811,756
	13.2 Stocks	14,791,413	17,049,680	163,484,267
	13.3 Mortgage loans	4,492,821	132,657	117,805,816
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,871,767	6,358,148	21,272,575
	13.6 Miscellaneous applications	27,900,802	8,373,276	28,113,555
	13.7 Total investments acquired (Lines 13.1 to 13.6)	429,040,948	275,775,094	1,518,487,969
14.	Net increase (or decrease) in contract loans and premium notes	(2,935,384)	(65,221)	(7,786,999)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(246,088,874)	(154,531,414)	(800,220,394)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(103,813)	5,725,369	9,524,415
	16.5 Dividends to stockholders	0	0	25,000,000
	16.6 Other cash provided (applied)	54,072,585	41,895,300	68,193,853
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	53,968,772	47,620,669	52,718,268
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	82,784,222	35,573,152	56,185,250
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	109,937,506	53,752,256	53,752,256
	19.2 End of period (Line 18 plus Line 19.1)	192,721,728	89,325,407	109,937,506

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	134,334	140,517	585,477
3.	Ordinary individual annuities	335,286,306	212,549,103	1,102,518,693
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			277,265
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	335,420,640	212,689,620	1,103,381,435
12.	Deposit-type contracts	9,598,478	12,673,261	44,348,200
13.	Total	345,019,118	225,362,881	1,147,729,635
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	State of Domicile	2016	2015
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	7,850,093	67,218,423
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	7,850,093	67,218,423
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	699,237,560	678,562,420
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	699,237,560	678,562,420

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

C. Accounting Policy. No Changes.

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

2. Accounting Changes and Correction of Errors

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

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2016, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2016, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
Total	XXX	XXX	0	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2016:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 3,953,835
2. 12 Months or Longer 2,545,945

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

1. Less than 12 Months 207,061,884

2. 12 Months or Longer 33,692,631

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

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $234.8 million.

F. Real Estate. No Change.

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

H. Restricted Assets. No Change

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	 26,829,866	 0	 26,829,866

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	.... (6,000,348)	 0	.... (6,000,348)

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

K. Structured Notes. No Change.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt. No Change.

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost. Not Applicable.

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

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

15. Leases. No Change.

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

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

B Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Common stock: Industrial & miscellaneous	183,463,656	0	0	183,463,656
Common stock: Mutual funds	10,893,838	0	0	10,893,838
Derivative assets: Options, purchased	0	8,386,973	18,442,893	26,829,866
Separate account assets*	717,770,052	61,600	0	717,831,652
Total assets at fair value	912,127,546	8,448,573	18,442,893	939,019,012

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	(6,000,348)	0	(6,000,348)
Total liabilities at fair value	0	(6,000,348)	0	(6,000,348)

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

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

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy at March 31, 2016

Quarter Ended at 3/31/2016

Description for each class of asset or liability	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Derivative assets	12,946,816	0	0	0	332,282	5,163,793	0	0	0	18,442,891
Total Assets	12,946,816	0	0	0	332,282	5,163,793	0	0	0	18,442,891

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

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

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

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

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

Assets held in separate accounts carried at fair value primarily include mutual funds. The fair values of these assets have been determined using the same aforementioned methodologies in the general account for mutual funds.

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	3,609,015,228	3,430,560,761	5,693,412	3,386,331,103	216,990,714	
Common stock: Unaffiliated	183,463,656	183,463,656	183,463,656	0	0	
Common stock: Mutual funds	10,893,838	10,893,838	10,893,838	0	0	
Preferred stock	11,298,836	10,663,698	0	6,331,058	4,967,778	
Mortgage loans	199,794,676	192,589,053	0		199,794,676	
Cash, cash equivalents, & short-term investments	192,723,478	192,721,729	192,723,478	0	0	
Other invested assets: Surplus notes	18,738,046	16,018,778	0	18,738,046	0	
Securities lending reinvested collateral assets	26,811,366	26,811,366	26,811,366	0	0	
Derivative assets	26,829,866	26,829,866	0	8,386,973	18,442,893	
Separate account assets	2,537,285,059	2,468,238,838	719,378,425	1,630,061,710	187,844,924	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,243,632,516)	(1,131,251,927)	0	0	(1,243,632,516)	
Equity-indexed insurance contracts	(816,408,919)	(800,192,783)	0	0	(816,408,919)	
Derivative liabilities	(6,000,348)	(6,000,348)	0	(6,000,348)	0	
Separate account liability*	(1,830,859,095)	(1,715,484,656)	0	0	(1,830,859,095)	
Securities lending liability	(155,120,073)	(155,120,073)	0	(155,120,073)	0	

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Changes.

22. Events Subsequent. No Changes.

23. Reinsurance. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

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

NOTES TO FINANCIAL STATEMENTS

Assets

1. Accrued retrospective premium due to ACA Risk Corridors ....

Liabilities

2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors ....

Operations (Revenue & Expense)

3. Effect of ACA Risk Corridors on net premium income (paid/received) ....
4. Effect of ACA Risk Corridors on change in reserves for rate credits ....

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 10,520,140

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 356,641,920	$ 368,450,753
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 31,699,041	$ 32,817,413
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 388,340,961	$ 401,268,166
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 234,758,152

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 234,757,549

16.3 Total payable for securities lending reported on the liability page. $ 155,120,073

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINCINNATI, OH 45202
112245	MILLIMAN	1301 FIFTH AVE, SUITE 3800, SEATTLE WA 98101-2605

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	
1.12 Residential Mortgages	$	
1.13 Commercial Mortgages	$	192,589,053
1.14 Total Mortgages in Good Standing	$	192,589,053
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
1.31 Farm Mortgages	$	
1.32 Residential Mortgages	$	
1.33 Commercial Mortgages	$	
1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
1.4 Long-Term Mortgage Loans in Process of Foreclosure		
1.41 Farm Mortgages	$	
1.42 Residential Mortgages	$	
1.43 Commercial Mortgages	$	
1.44 Total Mortgages in Process of Foreclosure	$	0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	192,589,053
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61 Farm Mortgages	$	
1.62 Residential Mortgages	$	
1.63 Commercial Mortgages	$	
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0

2. Operating Percentages:

2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	3,189	5,049,835			5,053,024	0
2. Alaska AK	L	0	0			0	0
3. Arizona AZ	L	195	7,359,299			7,359,494	0
4. Arkansas AR	L	902	819,060			819,962	0
5. California CA	L	4,278	24,015,919			24,020,197	1,520,002
6. Colorado CO	L	1,439	4,132,562			4,134,001	215,000
7. Connecticut CT	L	26	6,154,130			6,154,156	1,027,990
8. Delaware DE	L	0	1,442,482			1,442,482	0
9. District of Columbia DC	L	0	385,362			385,362	0
10. Florida FL	L	9,418	34,371,610			34,381,028	776,059
11. Georgia GA	L	4,572	7,015,265			7,019,837	204,368
12. Hawaii HI	L	9	13,128,948			13,128,957	0
13. Idaho ID	L	45	332,739			332,784	0
14. Illinois IL	L	11,464	13,879,273			13,890,737	764,616
15. Indiana IN	L	1,589	7,277,807			7,279,396	0
16. Iowa IA	L	12,467	1,992,373			2,004,840	0
17. Kansas KS	L	1,688	764,230			765,918	0
18. Kentucky KY	L	788	4,111,876			4,112,664	0
19. Louisiana LA	L	0	6,936,878			6,936,878	25,000
20. Maine ME	L	0	59,612			59,612	0
21. Maryland MD	L	10,456	5,456,585			5,467,041	104,895
22. Massachusetts MA	L	0	9,790,087			9,790,087	225,000
23. Michigan MI	L	695	14,520,729			14,521,424	0
24. Minnesota MN	L	13,047	5,406,227			5,419,274	301,000
25. Mississippi MS	L	1,586	3,252,433			3,254,019	130,265
26. Missouri MO	L	1,982	2,899,262			2,901,244	0
27. Montana MT	L	66	59,911			59,977	0
28. Nebraska NE	L	2,079	2,182,054			2,184,133	0
29. Nevada NV	L	0	2,409,397			2,409,397	0
30. New Hampshire NH	N	0	3,029			3,029	0
31. New Jersey NJ	L	0	13,928,247			13,928,247	1,452,027
32. New Mexico NM	L	1,279	658,384			659,663	0
33. New York NY	N	0	329,750			329,750	0
34. North Carolina NC	L	53	8,638,959			8,639,012	0
35. North Dakota ND	L	0	174,194			174,194	0
36. Ohio OH	L	28,419	27,107,045			27,135,464	813,653
37. Oklahoma OK	L	6,174	5,130,179			5,136,353	200,000
38. Oregon OR	L	1,459	7,912,756			7,914,215	60,968
39. Pennsylvania PA	L	6,322	28,061,691			28,068,013	409,054
40. Rhode Island RI	L	0	686,174			686,174	0
41. South Carolina SC	L	3,013	4,262,615			4,265,628	62,398
42. South Dakota SD	L	964	168,332			169,296	0
43. Tennessee TN	L	1,400	4,375,620			4,377,020	100,000
44. Texas TX	L	1,209	25,532,660			25,533,869	320,000
45. Utah UT	L	0	3,648,023			3,648,023	0
46. Vermont VT	L	0	0			0	0
47. Virginia VA	L	65	4,129,070			4,129,135	0
48. Washington WA	L	463	5,904,610			5,905,073	26,443
49. West Virginia WV	L	1,019	942,359			943,378	300,000
50. Wisconsin WI	L	515	8,260,413			8,260,928	534,300
51. Wyoming WY	L	0	220,000			220,000	0
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. U.S. Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	0	6,251	0	0	6,251	25,440
59. Subtotal	(a) 49	134,334	335,286,306	0	0	335,420,640	9,598,478
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	134,334	335,286,306	0	0	335,420,640	9,598,478
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	134,334	335,286,306	0	0	335,420,640	9,598,478
98. Less Reinsurance Ceded	XXX	96,261	386,799			483,060	
99. Totals (All Business) less Reinsurance Ceded	XXX	38,073	334,899,507	0	0	334,937,580	9,598,478
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		6,251			6,251	25,440
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	6,251	0	0	6,251	25,440
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.870	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	97.450	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.590	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	44.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	71.090	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.290	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	32.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	75.960	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.070	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.180	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	88.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	90.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.950	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.780	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.280	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	6.400	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	96.130	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 4 7 8 0 2 0 1 6 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 4 7 8 0 2 0 1 6 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 4 7 8 0 2 0 1 6 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 4 7 8 0 2 0 1 6 4 4 7 0 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 4 7 8 0 2 0 1 6 4 4 8 0 0 0 0 1

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 4 7 8 0 2 0 1 6 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	39,378	4,681	14,440
2705. Reserve Adjustment	0	6,030	(20,769)
2797. Summary of remaining write-ins for Line 27 from overflow page	39,378	10,711	(6,329)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	189,393,896	81,500,360
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		103,090,932
	2.2 Additional investment made after acquisition	4,492,821	14,714,884
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,297,663	9,912,280
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	192,589,054	189,393,896
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	192,589,054	189,393,896
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	192,589,054	189,393,896

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	129,601,859	114,207,118
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		11,686,975
	2.2 Additional investment made after acquisition	1,477,828	16,708,811
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	12	47
5.	Unrealized valuation increase (decrease)	1,180,702	5,458,548
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	5,806,706	15,972,535
8.	Deduct amortization of premium and depreciation	3,509	12,253
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		2,474,853
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	126,450,186	129,601,859
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	126,450,186	129,601,859

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,714,491,433	3,082,939,837
2.	Cost of bonds and stocks acquired	394,775,558	1,351,296,023
3.	Accrual of discount	568,796	2,497,547
4.	Unrealized valuation increase (decrease)	17,398,209	(19,426,042)
5.	Total gain (loss) on disposals	2,891,810	1,544,821
6.	Deduct consideration for bonds and stocks disposed of	123,899,095	687,527,920
7.	Deduct amortization of premium	2,194,009	8,125,605
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		8,707,228
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,004,032,702	3,714,491,433
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,004,032,702	3,714,491,433

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,999,200,433	757,547,935	637,743,942	58,566,306	2,177,570,732			1,999,200,433
2. NAIC 2 (a)	1,023,974,829	1,931,681,897	1,729,948,652	(89,626,604)	1,136,081,470			1,023,974,829
3. NAIC 3 (a)	154,749,191	21,202,528	9,279,466	20,957,732	187,629,985			154,749,191
4. NAIC 4 (a)	76,974,683	16,130,458	10,398,969	(596,712)	82,109,460			76,974,683
5. NAIC 5 (a)	4,073,545	0	2,813	9,084,307	13,155,039			4,073,545
6. NAIC 6 (a)	3,622,044	0	29,653	(10,242)	3,582,149			3,622,044
7. Total Bonds	3,262,594,725	2,726,562,818	2,387,403,495	(1,625,213)	3,600,128,835	0	0	3,262,594,725
PREFERRED STOCK								
8. NAIC 1	5,902,474	0	0	0	5,902,474			5,902,474
9. NAIC 2	4,761,225	0	0	0	4,761,225			4,761,225
10. NAIC 3	0	0	0	0	0			
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	10,663,699	0	0	0	10,663,699	0	0	10,663,699
15. Total Bonds and Preferred Stock	3,273,258,424	2,726,562,818	2,387,403,495	(1,625,213)	3,610,792,534	0	0	3,273,258,424

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 149,969,057 ; NAIC 2 $ 19,599,018 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	86,147,519	XXX	86,147,519	2	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	44,387,564	45,375,691
2. Cost of short-term investments acquired	269,090,144	1,176,538,570
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	227,330,192	1,177,355,460
7. Deduct amortization of premium	0	171,237
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)	86,147,516	44,387,564
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	86,147,516	44,387,564

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	14,981,143
2.	Cost Paid/(Consideration Received) on additions	6,235,300
3.	Unrealized Valuation increase/(decrease)	667,638
4.	Total gain (loss) on termination recognized	(1,002,424)
5.	Considerations received/(paid) on terminations	52,140
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	20,829,517
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	20,829,517

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				972,578
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				143,416
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(364,522)			
	3.14 Section 1, Column 18, prior year	(121,881)	(242,641)	(242,641)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(364,522)			
	3.24 Section 1, Column 19, prior year	(121,881)	(242,641)	(242,641)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		150,726		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	150,726	150,726		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
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)				1,115,994
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,115,994

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	20,829,518	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,115,994	
3.	Total (Line 1 plus Line 2)		21,945,512
4.	Part D, Section 1, Column 5	27,945,860	
5.	Part D, Section 1, Column 6	(6,000,348)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	20,829,518	
8.	Part B, Section 1, Column 13	35,286	
9.	Total (Line 7 plus Line 8)		20,864,804
10.	Part D, Section 1, Column 8	26,870,612	
11.	Part D, Section 1, Column 9	(6,005,808)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	1,115,995	
15.	Part D, Section 1, Column 11	1,115,995	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	47,226,428	5,699,715
2.	Cost of cash equivalents acquired	2,077,488,529	5,861,970,898
3.	Accrual of discount	0	954
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	3,235	830
6.	Deduct consideration received on disposals	2,041,297,636	5,820,445,969
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)	83,420,556	47,226,428
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	83,420,556	47,226,428

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009054	Eldersburg	MD		12/18/2014	4.900	0	3,020,730	46,800,000
0009059	Cincinnati	OH		11/12/2015	5.000	0	1,472,092	34,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	4,492,822	81,000,000
0899999. Total Mortgages in good standing						0	4,492,822	81,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	4,492,822	81,000,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		3,179,533	0	0	0	0	0	0	0	31,687	0	0	0
0009046	Sacramento	CA		02/02/2007		9,084,411	0	0	0	0	0	0	0	50,963	0	0	0
0009047	Ocala	FL		10/19/2007		5,300,781	0	0	0	0	0	0	0	619,635	0	0	0
0009048	Naples	FL		03/04/2010		7,695,514	0	0	0	0	0	0	0	48,095	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,417,369	0	0	0	0	0	0	0	27,623	0	0	0
0009050	Houston	TX		09/28/2011		4,341,136	0	0	0	0	0	0	0	44,292	0	0	0
0009052	Brentwood	TN		07/17/2014		9,671,129	0	0	0	0	0	0	0	122,786	0	0	0
0009053	Frankfort	KY		12/12/2014		18,899,961	0	0	0	0	0	0	0	180,357	0	0	0
0009054	Eldersburg	MD		12/18/2014		21,136,473	0	0	0	0	0	0	0	25,993	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,912,620	0	0	0	0	0	0	0	88,363	0	0	0
0009056	Blacksburg	VA		10/06/2015		7,342,782	0	0	0	0	0	0	0	57,869	0	0	0
0299999. Mortgages with partial repayments						106,981,709	0	0	0	0	0	0	0	1,297,663	0	0	0
0599999 - Totals						106,981,709	0	0	0	0	0	0	0	1,297,663	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
34918*-10-0	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	5S	03/15/2011	3		862,500		3,111,874	1.640
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	862,500	0	3,111,874	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		157,107		2,776,327	2.090
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	157,107	0	2,776,327	XXX
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3		9,689		1,133,122	4.580
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1		448,532		7,133,789	0.800
2199999. Joint Venture Interests - Other - Unaffiliated								0	458,221	0	8,266,911	XXX
4499999. Total - Unaffiliated								0	1,477,828	0	14,155,112	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	1,477,828	0	14,155,112	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized 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 Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	02/04/2016	125,557					0		125,557	125,557			0	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							125,557	0	0	0	0	0	0	125,557	125,557	0	0	0	0
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	02/17/2016	4,024,561					0		4,024,561	4,024,561			0	790,893
1599999. Joint Venture Interests - Common Stock - Unaffiliated							4,024,561	0	0	0	0	0	0	4,024,561	4,024,561	0	0	0	790,893
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	03/23/2016	307,453					0		307,453	307,453			0	275,161
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	02/04/2016	145,080					0		145,080	145,080			0	
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	03/09/2016	103,318					0		103,318	103,318			0	
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	02/01/2016	1,100,737					0		1,100,737	1,100,737			0	
2199999. Joint Venture Interests - Other - Unaffiliated							1,656,588	0	0	0	0	0	0	1,656,588	1,656,588	0	0	0	275,161
4499999. Total - Unaffiliated							5,806,706	0	0	0	0	0	0	5,806,706	5,806,706	0	0	0	1,066,054
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							5,806,706	0	0	0	0	0	0	5,806,706	5,806,706	0	0	0	1,066,054

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2016	Interest Capitalization		589	589	0	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2016	Interest Capitalization		557	557	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2016	Interest Capitalization		6,153	6,153	0	1
690353-D9-5	OPIC 0.275% 10/10/25		02/29/2016	MELLON CAPITAL MKT		4,000,000	4,000,000	2,078	1
690353-L7-0	OPIC VRDN 0.193% 10/10/25		02/03/2016	MERRILL LYNCH-NY--FX INC		4,550,000	4,550,000	0	1
690353-WA-1	OPIC VRDN 0.330% 06/15/17		03/10/2016	MELLON CAPITAL MKT		4,500,000	4,500,000	1,905	1
690353-XQ-5	OPIC VRDN 0.400% 07/15/25		01/06/2016	WELLS FARGO		8,500,000	8,500,000	4,584	1
0599999. Subtotal - Bonds - U.S. Governments						21,557,299	21,557,299	8,567	XXX
731011-AU-6	REPUBLIC OF POLAND 3.250% 04/06/26	F	03/30/2016	DEUTSCHE BANK		4,962,450	5,000,000	0	1FE
1099999. Subtotal - Bonds - All Other Governments						4,962,450	5,000,000	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		01/29/2016	MERRILL LYNCH-NY--FX INC		3,000,000	3,000,000	0	2AM
199097-AZ-9	COLUMBUS-FRANKLIN CNTY OH FINA DEVELOPMENT 4.470% 11/15/31		01/21/2016	DiPERNA FINANCIAL		2,785,000	2,785,000	0	2AM
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2016	Interest Capitalization		54,059	54,059	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2016	Interest Capitalization		59,507	59,507	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2016	Interest Capitalization		18,822	18,822	0	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		02/01/2016	Interest Capitalization		36,231	36,231	0	1
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		02/17/2016	GK BAUM		10,000,000	10,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						15,953,619	15,953,619	0	XXX
00164V-AD-5	AMC NETWORKS INC 5.000% 04/01/24		03/23/2016	BANK of AMERICA SEC		8,000,000	8,000,000	0	3FE
00206R-DA-7	AT&T INC 5.000% 03/01/21		03/21/2016	Taxable Exchange		1,652,025	1,500,000	4,167	2FE
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		01/11/2016	WELLS FARGO		7,091,875	7,000,000	18,375	1FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/12/2016	GOLDMAN SACHS		10,000,000	10,000,000	0	1FE
035242-AN-6	ANHEUSER-BUSCH INBEV FIN 4.900% 02/01/46		01/13/2016	BANK of AMERICA SEC		4,988,250	5,000,000	0	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		01/13/2016	BARCLAYS		4,991,650	5,000,000	0	1FE
037833-BX-7	APPLE INC 4.650% 02/23/46		02/16/2016	GOLDMAN SACHS		1,988,460	2,000,000	0	1FE
053807-AS-2	AVNET INC 4.625% 04/15/26		03/21/2016	BANK of AMERICA SEC		1,985,520	2,000,000	0	2FE
05525J-AA-1	BAMLL 2016-SS1 A 3.665% 12/15/35		01/28/2016	BANK of AMERICA SEC		10,299,680	10,000,000	16,289	1FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/23/2016	BROWNSTONE INV GROUP,LLC		2,499,575	2,500,000	1,042	1FE
114259-AP-9	BROOKLYN UNION GAS CO 4.504% 03/10/46		03/07/2016	BANK of AMERICA SEC		7,000,000	7,000,000	0	1FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		01/22/2016	Cantor Fitzgerald Fixed		2,059,894	2,000,000	5,532	1FE
12635W-AA-5	COMM 2016-787S A 3.545% 02/10/36		02/19/2016	DEUTSCHE BANK		8,090,036	7,855,000	6,961	1FE
126408-GW-7	CSX CORP 4.750% 05/30/42		02/03/2016	JEFFERIES & CO		2,972,220	3,000,000	26,917	2FE
126458-AB-4	CTR PARTNERSHIP/CARETRST 5.875% 06/01/21		02/22/2016	OPPENHEIMER & CO		4,887,500	5,000,000	68,542	4FE
17275R-BE-1	CISCO SYSTEMS INC 2.600% 02/28/23		02/22/2016	BARCLAYS		6,988,520	7,000,000	0	1FE
172967-KG-5	CITIGROUP 3.700% 01/12/26		01/05/2016	CITIGROUP GLOBAL MKTS		9,986,700	10,000,000	0	2FE
22822R-AQ-3	CROWN CASTLE 5.495% 01/15/17		02/02/2016	MORGAN STANLEY FIXED INC		1,215,600	1,200,000	3,663	1FE
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		02/02/2016	Various		6,701,701	6,749,000	45,865	2AM
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		02/22/2016	BROWNSTONE INV GROUP,LLC		1,452,407	1,450,000	12,083	2FE
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		03/08/2016	BANK of AMERICA SEC		5,977,980	6,000,000	0	2FE
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		02/17/2016	BANK of AMERICA SEC		7,973,520	8,000,000	0	2FE
32008D-AA-4	FIRST DATA CORPORATION 5.000% 01/15/24		02/22/2016	BANK of AMERICA SEC		5,037,500	5,000,000	62,500	3FE
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		01/05/2016	CREDIT AGRICOLE SECURITIES		10,000,000	10,000,000	0	2FE
345397-XU-2	FORD MOTOR CREDIT 4.389% 01/08/26		01/05/2016	CREDIT AGRICOLE SECURITIES		10,000,000	10,000,000	0	2FE
37045V-AL-4	GENERAL MOTORS CO 6.750% 04/01/46		02/18/2016	GOLDMAN SACHS		5,994,540	6,000,000	0	2FE
38143U-8F-1	GOLDMAN SACHS GROUP INC 2.875% 02/25/21		02/22/2016	GOLDMAN SACHS		9,983,400	10,000,000	0	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO		2,300,000	2,300,000	0	1FE
437076-AV-4	HOME DEPOT 5.950% 04/01/41		01/21/2016	CREDIT SUISSE FIRST BOSTON		2,193,822	1,800,000	34,213	1FE
437076-BM-3	HOME DEPOT 3.000% 04/01/26		02/03/2016	J P MORGAN SEC FIXED INC		6,954,920	7,000,000	0	1FE
459200-JG-7	IBM 3.450% 02/19/26		02/16/2016	J P MORGAN SEC FIXED INC		8,471,525	8,500,000	0	1FE
46625H-JA-9	JP MORGAN CHASE & CO 3.150% 07/05/16		02/01/2016	BROWNSTONE INV GROUP,LLC		1,009,450	1,000,000	2,538	1FE
49338L-AD-5	KEYSIGHT TECHNOLOGIES 3.300% 10/30/19		02/03/2016	BANK of AMERICA SEC		4,915,050	5,000,000	44,917	2FE
559080-AK-2	MAGELLAN MIDSTREAM PRTNS 5.000% 03/01/26		02/22/2016	BARCLAYS		6,991,250	7,000,000	0	2FE
578454-AD-2	MAYO CLINIC 4.128% 11/15/52		03/10/2016	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
59523U-AL-1	MID-AMERICA APARTMENTS L 3.750% 06/15/24		03/30/2016	WELLS FARGO		1,192,602	1,175,000	13,341	2FE
61746B-DH-6	MORGAN STANLEY 1.885% 02/25/16		01/13/2016	MORGAN STANLEY FIXED INC		2,001,940	2,000,000	5,021	1FE
63534P-AE-7	PNC BANK 5.250% 12/15/16		02/01/2016	BROWNSTONE INV GROUP,LLC		1,035,020	1,000,000	7,146	1FE
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		1,059,780	1,039,000	19,160	4FE
651229-AV-8	NEWELL RUBBERMAID INC 3.850% 04/01/23		03/18/2016	GOLDMAN SACHS		4,998,450	5,000,000	0	2FE
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		03/28/2016	CITIGROUP GLOBAL MKTS		9,990,700	10,000,000	0	2FE
70959W-AE-3	PENSKE AUTO GROUP INC 5.750% 10/01/22		02/23/2016	BANK of AMERICA SEC		2,970,000	3,000,000	69,479	4FE
745867-AW-1	PULTE HOMES INC 5.500% 03/01/26		02/25/2016	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	3FE
74913G-AX-3	QWEST CORP 6.750% 12/01/21		02/11/2016	MORGAN STANLEY FIXED INC		5,231,250	5,000,000	71,250	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
77714T-AB-7	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		01/11/2016	Tax Free Exchange		7,213,178	7,327,000	64,111	4FE
780082-AD-5	ROYAL BANK OF CANADA 4.650% 01/27/26	G	01/22/2016	RBC/DAIN		9,978,600	10,000,000	0	1FE
78009N-A8-9	Royal Bank 0.945% 03/28/17	G	03/23/2016	RBC/DAIN		4,800,000	4,800,000	0	1FE
785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		1,115,000	1,115,000	23,171	3FE
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		02/05/2016	UBS WARBURG		4,989,400	5,000,000	12,375	1FE
857477-AL-7	STATE STREET CORP 3.100% 05/15/23		01/21/2016	BROWNSTONE INV GROUP,LLC		1,983,020	2,000,000	12,228	1FE
863667-AN-1	STRYKER CORP 3.500% 03/15/26		03/03/2016	J P MORGAN SEC FIXED INC		6,954,360	7,000,000	0	2FE
902055-AA-0	LBTY 2016-225L A 3.597% 02/10/36		02/17/2016	CITIGROUP GLOBAL MKTS		10,299,731	10,000,000	27,977	1FE
902055-AC-6	LBTY 2016-225L B 3.999% 02/10/36		02/17/2016	CITIGROUP GLOBAL MKTS		10,299,558	10,000,000	31,103	1FE
902055-AN-2	LBTY 2016-225L X 0.874% 02/10/36		02/19/2016	CITIGROUP GLOBAL MKTS		10,000,014	0	93,652	1FE
92277G-AA-5	VENTAS REALTY LP/CAP CRP 1.550% 09/26/16		03/03/2016	SUSQUEHANNA		3,502,730	3,500,000	24,413	2FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		03/04/2016	CITIGROUP GLOBAL MKTS		5,468,031	5,629,890	44,283	1AM
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	F	01/27/2016	Various		2,958,810	3,000,000	49,583	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	F	03/17/2016	BROWNSTONE INV GROUP,LLC		1,227,696	1,200,000	7,500	1FE
865622-BA-1	SUMITOMO MITSUI BANKING 1.450% 07/19/16	F	03/21/2016	MORGAN STANLEY FIXED INC		3,606,876	3,600,000	8,990	1FE
902133-AT-4	TYCO ELECTRONICS GROUP S 3.700% 02/15/26	F	03/31/2016	STIFEL NICHOLAS		4,624,903	4,545,000	10,947	1FE
90351D-AF-4	UBS GROUP FUNDING 4.125% 04/15/26	F	03/29/2016	UBS WARBURG		6,984,530	7,000,000	0	2AM
G0369@-AW-6	ANGLIAN WATER PP 3.290% 04/27/26	F	03/22/2016	PRIVATE PLACEMENT		6,000,000	6,000,000	0	2FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	01/13/2016	Tax Free Exchange		2,050,028	2,050,028	41,986	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						335,190,777	323,834,918	991,320	XXX
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		02/11/2016	IMPERIAL CAPITAL LLC		2,320,000	3,200,000	51,111	2FE
4899999. Subtotal - Bonds - Hybrid Securities						2,320,000	3,200,000	51,111	XXX
8399997. Total - Bonds - Part 3						379,984,145	369,545,836	1,050,998	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						379,984,145	369,545,836	1,050,998	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND		03/22/2016	BNY CONVERGEX-EXEC	87,383.000	1,118,846		0	L
092508-10-0	BLACKROCK CREDIT ALLOCATION CLOSED END FUND		03/14/2016	BNY CONVERGEX-EXEC	320,000.000	3,932,527		0	L
278279-10-4	EATON VANCE FLOAT RT INC TR CLOSED END FUND		03/18/2016	BNY CONVERGEX-EXEC	147,241.000	1,916,309		0	L
27828Q-10-5	EATON VANCE SR FLTG RATE TR CLOSED END FUND		03/23/2016	BNY CONVERGEX-EXEC	123,306.000	1,567,178		0	L
30231G-10-2	EXXON MOBIL CORP		03/14/2016	INSTINET	16,407.000	1,345,760		0	L
369604-10-3	GENERAL ELECTRIC CO		03/14/2016	INSTINET	44,465.000	1,346,876		0	L
594918-10-4	MICROSOFT CORP		03/14/2016	INSTINET	25,321.000	1,348,171		0	L
92913A-10-0	VOYA PRIME RATE TRUST CLOSED END FUND		03/15/2016	BNY CONVERGEX-EXEC	446,000.000	2,215,746		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						14,791,413	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						14,791,413	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						14,791,413	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						14,791,413	XXX	0	XXX
9999999 - Totals						394,775,558	XXX	1,050,998	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/01/2016	Paydown		64,241	64,241	69,688	66,725	0	(2,484)	0	(2,484)	0	64,241	0	0	0	432	11/01/2022	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2016	Paydown		164,490	164,490	177,199	168,457	0	(3,968)	0	(3,968)	0	164,490	0	0	0	1,334	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		02/01/2016	Paydown		31,247	31,247	33,464	31,987	0	(740)	0	(740)	0	31,247	0	0	0	143	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2016	Paydown		109,977	109,977	110,115	110,080	0	(102)	0	(102)	0	109,977	0	0	0	484	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2016	Paydown		67,582	67,582	72,849	68,907	0	(1,327)	0	(1,327)	0	67,582	0	0	0	327	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2016	Paydown		29,455	29,455	31,743	30,076	0	(621)	0	(621)	0	29,455	0	0	0	205	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2016	Paydown		27,827	27,827	28,452	27,961	0	(237)	0	(237)	0	27,827	0	0	0	312	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.629% 02/16/44		03/01/2016	Paydown		6,804	6,804	6,567	6,496	0	308	0	308	0	6,804	0	0	0	64	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		03/01/2016	Paydown		3,365	3,365	3,232	3,308	0	57	0	57	0	3,365	0	0	0	32	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2016	Paydown		125,148	125,148	144,625	139,639	0	(14,491)	0	(14,491)	0	125,148	0	0	0	1,076	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2016	Paydown		9,721	9,721	10,841	10,626	0	(905)	0	(905)	0	9,721	0	0	0	71	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2016	Paydown		14,030	14,030	14,633	14,393	0	(363)	0	(363)	0	14,030	0	0	0	105	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.141% 09/16/43		03/01/2016	Paydown		0	0	18,738	11,003	0	(11,003)	0	(11,003)	0	0	0	0	0	408	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.622% 10/16/44		03/01/2016	Paydown		0	0	34,047	33,112	0	(33,112)	0	(33,112)	0	0	0	0	0	778	10/16/2044	1
690353-D9-5	OPIC 0.275% 10/10/25		02/29/2016	MELLON CAPITAL MKT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	4,355	10/10/2025	1
690353-WA-1	OPIC VRDN 0.330% 06/15/17		02/03/2016	MELLON CAPITAL MKT		4,000,000	4,000,000	4,000,000	1,090,909	0	0	0	0	0	4,000,000	0	0	0	1,777	06/15/2017	1
0599999. Subtotal - Bonds - U.S. Governments						8,653,887	8,653,887	8,756,193	5,813,679	0	(68,988)	0	(68,988)	0	8,653,887	0	0	0	11,903	XXX	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		01/06/2016	Maturity		2,500,000	2,500,000	2,510,375	2,500,346	0	(346)	0	(346)	0	2,500,000	0	0	0	15,625	01/06/2016	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,500,000	2,500,000	2,510,375	2,500,346	0	(346)	0	(346)	0	2,500,000	0	0	0	15,625	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2016	Redemption 100.0000		60,706	60,706	60,706	60,706	0	0	0	0	0	60,706	0	0	0	301	02/01/2042	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		02/01/2016	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	3,736	08/01/2023	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2016	Paydown		38,241	38,241	38,480	38,429	0	(188)	0	(188)	0	38,241	0	0	0	106	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2016	Paydown		116,312	116,312	120,873	120,251	0	(3,939)	0	(3,939)	0	116,312	0	0	0	415	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2016	Paydown		31,931	31,931	32,549	32,388	0	(457)	0	(457)	0	31,931	0	0	0	239	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2016	Paydown		23,073	23,073	23,590	23,456	0	(383)	0	(383)	0	23,073	0	0	0	189	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2016	Paydown		16,412	16,412	17,448	17,265	0	(853)	0	(853)	0	16,412	0	0	0	124	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2016	Paydown		7,604	7,604	8,084	8,000	0	(396)	0	(396)	0	7,604	0	0	0	58	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/01/2016	Paydown		32,575	32,575	31,516	31,726	0	849	0	849	0	32,575	0	0	0	160	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2016	Paydown		1,984	1,984	2,063	1,980	0	4	0	4	0	1,984	0	0	0	33	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		03/01/2016	Paydown		24	24	26	25	0	0	0	0	0	24	0	0	0	0	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		03/01/2016	Paydown		3	3	4	4	0	0	0	0	0	3	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		03/01/2016	Paydown		36	36	38	37	0	(1)	0	(1)	0	36	0	0	0	1	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2016	Paydown		151,134	151,134	149,245	149,455	0	1,679	0	1,679	0	151,134	0	0	0	642	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2016	Paydown		19,466	19,466	19,802	19,774	0	(307)	0	(307)	0	19,466	0	0	0	160	10/01/2035	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		03/01/2016	Paydown		310,285	310,285	309,315	309,734	0	551	0	551	0	310,285	0	0	0	1,661	08/15/2024	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		03/01/2016	Paydown		30,248	30,248	30,484	30,415	0	(167)	0	(167)	0	30,248	0	0	0	164	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.731% 09/25/18		03/01/2016	Paydown		0	0	10,174	4,253	0	(4,253)	0	(4,253)	0	0	0	0	0	336	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.537% 01/25/47		03/01/2016	Paydown		0	0	4,665	2,035	0	(2,035)	0	(2,035)	0	0	0	0	0	150	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2016	Paydown		51,100	51,100	55,532	54,804	0	(3,704)	0	(3,704)	0	51,100	0	0	0	316	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.407% 01/25/22		03/01/2016	Paydown		0	0	13,631	8,627	0	(8,627)	0	(8,627)	0	0	0	0	0	336	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.278% 07/25/22		03/01/2016	Paydown		0	0	41,730	28,613	0	(28,613)	0	(28,613)	0	0	0	0	0	1,071	07/25/2022	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		03/01/2016	Paydown		52,697	52,697	49,270	48,636	0	3,720	0	3,720	0	52,697	0	0	0	548	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2016	Paydown		156,576	156,576	145,848	148,182	0	8,394	0	8,394	0	156,576	0	0	0	404	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2016	Paydown		1,468	1,468	1,456	1,458	0	10	0	10	0	1,468	0	0	0	9	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.553% 09/10/25		03/01/2016	Paydown		0	0	5,958	5,910	0	(5,910)	0	(5,910)	0	0	0	0	0	148	09/10/2025	1
31384Q-PN-7	FNMA # 530629 2.442% 04/01/30		03/01/2016	Paydown		1,257	1,257	1,246	1,157	0	100	0	100	0	1,257	0	0	0	5	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2016	Paydown		151,991	151,991	147,597	148,274	0	3,717	0	3,717	0	151,991	0	0	0	727	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2016	Paydown		223,952	223,952	230,006	229,579	0	(5,627)	0	(5,627)	0	223,952	0	0	0	1,190	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2016	Paydown		14,933	14,933	15,679	15,661	0	(728)	0	(728)	0	14,933	0	0	0	101	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		03/01/2016	Paydown		30,796	30,796	30,243	30,244	0	552	0	552	0	30,796	0	0	0	195	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		03/01/2016	Paydown		14,738	14,738	14,153	14,276	0	462	0	462	0	14,738	0	0	0	71	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2016	Paydown		39,520	39,520	42,262	42,026	0	(2,506)	0	(2,506)	0	39,520	0	0	0	231	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		03/01/2016	Paydown		31,296	31,296	33,467	33,283	0	(1,986)	0	(1,986)	0	31,296	0	0	0	183	03/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		03/01/2016	Paydown		658,222	658,222	658,299	658,260	0	(38)	0	(38)	0	658,222	0	0	0	4,654	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		03/01/2016	Paydown		816	816	816	815	0	0	0	0	0	816	0	0	0	8	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2016	Paydown		45,077	45,077	43,176	44,174	0	903	0	903	0	45,077	0	0	0	374	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2016	Paydown		42,527	42,527	41,085	41,752	0	775	0	775	0	42,527	0	0	0	312	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2016	Paydown		98,869	98,869	106,354	102,365	0	(3,496)	0	(3,496)	0	98,869	0	0	0	852	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		03/01/2016	Paydown		105,721	105,721	114,906	109,800	0	(4,079)	0	(4,079)	0	105,721	0	0	0	1,062	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2016	Paydown		375,672	375,672	364,646	370,665	0	5,007	0	5,007	0	375,672	0	0	0	4,156	04/15/2033	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		03/01/2016	Paydown		162,547	162,547	170,167	162,820	0	(273)	0	(273)	0	162,547	0	0	0	1,404	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2016	Paydown		113,650	113,650	125,796	119,815	0	(6,165)	0	(6,165)	0	113,650	0	0	0	913	03/25/2029	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		03/01/2016	Paydown		355,049	355,049	353,607	353,999	0	1,050	0	1,050	0	355,049	0	0	0	2,052	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2016	Paydown		20,846	20,846	19,940	20,434	0	412	0	412	0	20,846	0	0	0	136	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		03/01/2016	Paydown		61,182	61,182	61,450	61,206	0	(24)	0	(24)	0	61,182	0	0	0	439	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2016	Paydown		94,762	94,762	99,707	96,684	0	(1,923)	0	(1,923)	0	94,762	0	0	0	622	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2016	Paydown		43,169	43,169	41,308	42,365	0	804	0	804	0	43,169	0	0	0	298	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2016	Paydown		48,300	48,300	45,824	47,252	0	1,047	0	1,047	0	48,300	0	0	0	330	02/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2016	Paydown		31,577	31,577	31,251	31,275	0	302	0	302	0	31,577	0	0	0	193	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2016	Paydown		377,327	377,327	382,055	382,086	0	(4,759)	0	(4,759)	0	377,327	0	0	0	2,980	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2016	Paydown		52,772	52,772	55,080	54,447	0	(1,676)	0	(1,676)	0	52,772	0	0	0	479	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2016	Paydown		268,972	268,972	263,718	264,669	0	4,303	0	4,303	0	268,972	0	0	0	1,096	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2016	Paydown		73,621	73,621	73,483	73,482	0	139	0	139	0	73,621	0	0	0	287	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2016	Paydown		50,447	50,447	50,399	50,396	0	51	0	51	0	50,447	0	0	0	230	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2016	Paydown		104,769	104,769	105,653	105,381	0	(612)	0	(612)	0	104,769	0	0	0	680	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2016	Paydown		35,023	35,023	36,030	35,764	0	(741)	0	(741)	0	35,023	0	0	0	288	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		03/01/2016	Paydown		182,455	182,455	189,811	188,930	0	(6,475)	0	(6,475)	0	182,455	0	0	0	1,355	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2016	Paydown		22,931	22,931	23,576	23,539	0	(608)	0	(608)	0	22,931	0	0	0	127	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2016	Paydown		45,516	45,516	48,062	47,109	0	(1,593)	0	(1,593)	0	45,516	0	0	0	427	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2016	Paydown		77,464	77,464	78,710	78,421	0	(957)	0	(957)	0	77,464	0	0	0	519	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2016	Paydown		89,113	89,113	90,645	90,286	0	(1,173)	0	(1,173)	0	89,113	0	0	0	526	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2016	Redemption 100.0000		60,394	60,394	60,394	60,394	0	0	0	0	0	60,394	0	0	0	250	07/01/2041	1FE
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.430% 01/01/36		01/04/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	40	01/01/2036	1FE
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		03/01/2016	Redemption 100.0000		180,912	180,912	180,912	180,912	0	0	0	0	0	180,912	0	0	0	769	12/01/2034	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/01/2016	Redemption 100.0000		87,986	87,986	87,986	87,986	0	0	0	0	0	87,986	0	0	0	372	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/01/2016	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	136	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		03/01/2016	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,135	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		03/01/2016	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	4,575	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		03/01/2016	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	242	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		03/01/2016	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,469	09/01/2019	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		03/01/2016	Redemption 100.0000		637,047	637,047	637,047	637,047	0	0	0	0	0	637,047	0	0	0	2,682	03/01/2036	1FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.440% 08/01/33		03/01/2016	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	39	08/01/2033	1FE
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		01/20/2016	Redemption 100.0000		85,000	85,000	79,949	80,984	0	4,016	0	4,016	0	85,000	0	0	0	1,913	07/20/2036	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2016	Redemption 100.0000		170,923	170,923	170,923	170,923	0	0	0	0	0	170,923	0	0	0	626	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		03/25/2016	Redemption 100.0000		35,753	35,753	35,753	35,753	0	0	0	0	0	35,753	0	0	0	264	10/25/2043	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		03/01/2016	Redemption 100.0000		66,509	66,509	66,509	66,509	0	0	0	0	0	66,509	0	0	0	421	10/25/2037	1FE
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		03/01/2016	Redemption 100.0000		284,301	284,301	284,301	284,301	0	0	0	0	0	284,301	0	0	0	1,460	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2016	Redemption 100.0000		10,160	10,160	10,160	10,160	0	0	0	0	0	10,160	0	0	0	52	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						10,202,739	10,202,739	10,311,628	10,268,823	0	(66,425)	0	(66,425)	0	10,202,739	0	0	0	58,254	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2016	Paydown		15,262	15,262	13,163	13,613	0	1,649	0	1,649	0	15,262	0	0	0	159	05/25/2033	1FM
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		03/28/2016	TENDER OFFER		591,741	559,000	562,348	560,905	0	(118)	0	(118)	0	560,787	0	30,954	30,954	30,687	07/15/2021	3FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		03/01/2016	Paydown		117,450	117,450	118,212	118,092	0	(642)	0	(642)	0	117,450	0	0	0	840	10/01/2044	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/01/2016	Paydown		314,904	314,904	319,037	319,074	0	(4,169)	0	(4,169)	0	314,904	0	0	0	1,831	03/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		03/01/2016	Paydown		240,234	240,234	244,438	244,596	0	(4,362)	0	(4,362)	0	240,234	0	0	0	1,241	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2016	Paydown		366,250	366,250	371,057	0	0	(4,807)	0	(4,807)	0	366,250	0	0	0	2,017	12/25/2045	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2016	Redemption 100.0000		39	39	37	(34,689)	0	34,729	0	34,729	0	39	0	0	0	0	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2016	Paydown		27,486	34,916	31,726	31,867	0	(4,382)	0	(4,382)	0	27,486	0	0	0	347	09/25/2037	1FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2016	Paydown		15,973	15,973	15,926	15,776	0	197	0	197	0	15,973	0	0	0	107	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2016	Paydown		20,437	20,437	20,435	20,429	0	7	0	7	0	20,437	0	0	0	129	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		03/01/2016	Paydown		22,436	22,436	22,435	22,433	0	3	0	3	0	22,436	0	0	0	130	04/17/2045	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		03/06/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		01/29/2016	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	133	10/30/2045	2AM
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		03/10/2016	Paydown		1,215,797	1,215,797	1,215,797	1,215,797	0	0	0	0	0	1,215,797	0	0	0	2,244	11/10/2016	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		03/01/2016	Paydown		4,004	4,004	3,361	3,501	0	503	0	503	0	4,004	0	0	0	51	03/25/2037	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2016	Paydown		33,522	33,522	31,647	32,800	0	722	0	722	0	33,522	0	0	0	444	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2016	Paydown		13,107	13,107	12,999	13,018	0	89	0	89	0	13,107	0	0	0	157	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2016	Paydown		47,833	53,042	48,953	50,366	0	(2,533)	0	(2,533)	0	47,833	0	0	0	452	03/25/2035	3FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2016	Paydown		17,820	17,820	14,456	15,312	0	2,508	0	2,508	0	17,820	0	0	0	188	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2016	Paydown		18,392	19,326	18,881	18,881	0	(489)	0	(489)	0	18,392	0	0	0	199	12/25/2035	3FM
05950E-AE-8	BACM 2006-2 A4 5.933% 05/10/45		03/01/2016	Paydown		714,449	714,449	727,957	713,957	0	492	0	492	0	714,449	0	0	0	9,308	05/10/2045	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2016	Paydown		12,616	23,869	21,792	23,836	0	(11,220)	0	(11,220)	0	12,616	0	0	0	198	01/25/2037	4FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2016	Paydown		8,439	8,439	9,403	8,635	0	(196)	0	(196)	0	8,439	0	0	0	79	01/12/2045	1FM
07388Y-AE-2	BSCMS 2007-PW16 A4 5.707% 06/11/40		03/01/2016	Paydown		21,066	21,066	20,813	20,990	0	76	0	76	0	21,066	0	0	0	211	06/11/2040	1FM
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		03/15/2016	Paydown		623,927	623,927	621,128	621,271	0	2,656	0	2,656	0	623,927	0	0	0	4,221	12/15/2022	1FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		01/01/2016	Redemption 0.0000		0	136,292	0	0	0	0	0	0	0	0	0	0	0	815	04/15/2028	6FE
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		02/15/2016	Maturity		700,000	700,000	717,857	705,037	0	(5,037)	0	(5,037)	0	700,000	0	0	0	24,063	02/15/2016	1FE
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		03/01/2016	Paydown		584,413	584,413	593,179	584,034	0	379	0	379	0	584,413	0	0	0	1,857	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2016	Paydown		11,029	29,789	14,401	10,044	0	985	0	985	0	11,029	0	0	0	237	02/25/2037	1FM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		03/01/2016	Paydown		18,318	18,318	18,384	18,327	0	(9)	0	(9)	0	18,318	0	0	0	121	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2016	Paydown		24,738	24,738	13,747	13,744	0	10,994	0	10,994	0	24,738	0	0	0	134	11/25/2036	2FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		03/31/2016	Paydown		2,813	2,813	2,779	2,801	0	11	0	11	0	2,813	0	0	0	2	01/27/2019	5*
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2016	Paydown		54,925	54,925	54,800	54,796	0	129	0	129	0	54,925	0	0	0	296	08/25/2043	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2016	Paydown		267,426	267,426	267,698	267,751	0	(325)	0	(325)	0	267,426	0	0	0	1,373	12/25/2044	1FM
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		03/01/2016	Redemption 100.0000		35,703	35,703	35,703	35,703	0	0	0	0	0	35,703	0	0	0	140	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2016	Paydown		39,679	46,166	43,094	43,156	0	(3,477)	0	(3,477)	0	39,679	0	0	0	421	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2016	Paydown		42,874	42,874	41,551	42,227	0	647	0	647	0	42,874	0	0	0	395	05/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2016	Paydown		78,720	78,720	73,778	72,352	0	6,368	0	6,368	0	78,720	0	0	0	647	08/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2016	Paydown		109,781	109,781	101,547	104,989	0	4,791	0	4,791	0	109,781	0	0	0	1,004	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2016	Paydown		39,692	44,153	41,349	41,838	0	(2,146)	0	(2,146)	0	39,692	0	0	0	320	10/25/2035	2FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2016	Paydown		55,073	55,073	42,103	47,843	0	7,230	0	7,230	0	55,073	0	0	0	513	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2016	Paydown		15,318	15,318	10,603	10,545	0	4,773	0	4,773	0	15,318	0	0	0	136	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2016	Paydown		27,824	27,824	25,877	26,612	0	1,212	0	1,212	0	27,824	0	0	0	290	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2016	Paydown		32,377	32,515	30,550	30,209	0	2,168	0	2,168	0	32,377	0	0	0	309	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2016	Paydown		8,618	8,618	5,330	2,668	0	5,950	0	5,950	0	8,618	0	0	0	121	11/25/2036	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		03/01/2016	Paydown		10,154	10,154	7,570	6,257	0	3,897	0	3,897	0	10,154	0	0	0	80	05/25/2037	1FM
13213P-AA-8	Cambrian VRDN 0.440% 02/01/31		03/01/2016	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	55	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		03/01/2016	Paydown		88,355	88,355	88,301	87,351	0	1,004	0	1,004	0	88,355	0	0	0	1,133	02/18/2035	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2016	Paydown		6	174,753	79,157	79,177	0	(79,171)	0	(79,171)	0	6	0	0	0	249	11/25/2036	4FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2016	Paydown		293,027	293,027	294,080	294,072	0	(1,045)	0	(1,045)	0	293,027	0	0	0	1,703	06/25/2044	1FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2016	Paydown		38,402	38,402	40,550	38,638	0	(236)	0	(236)	0	38,402	0	0	0	432	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		03/01/2016	Paydown		947,175	947,175	901,333	941,241	0	5,934	0	5,934	0	947,175	0	0	0	9,640	12/10/2046	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		01/01/2016	Various		226	226	226	8	0	218	0	218	0	226	0	0	0	0	09/30/2024	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		03/01/2016	Paydown		26	52	51	(10)	0	36	0	36	0	26	0	0	0	0	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2016	Paydown		13,408	13,408	12,902	13,079	0	329	0	329	0	13,408	0	0	0	111	06/25/2033	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/01/2016	Redemption 100.0000		14,832	14,832	14,832	14,832	0	0	0	0	0	14,832	0	0	0	67	05/15/2034	1FE
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		02/15/2016	Paydown		29,653	29,653	15,334	15,334	0	14,319	0	14,319	0	29,653	0	0	0	1,484	08/15/2018	6*
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		02/20/2016	Paydown		29,500	29,500	29,381	12,500	0	119	0	119	0	29,500	0	0	0	241	02/20/2045	2FE
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		03/01/2016	Paydown		187,226	187,226	189,090	188,123	0	(897)	0	(897)	0	187,226	0	0	0	1,141	01/10/2021	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2016	Paydown		48,038	48,038	45,524	47,751	0	287	0	287	0	48,038	0	0	0	414	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2016	Paydown		15,391	20,944	19,083	19,373	0	(3,982)	0	(3,982)	0	15,391	0	0	0	171	09/25/2035	2FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2016	Paydown		33,724	33,724	29,087	26,463	0	7,260	0	7,260	0	33,724	0	0	0	256	07/25/2036	1FM
25459H-BA-2	DIRECTV HLDS/FN 5.000% 03/01/21		03/21/2016	Taxable Exchange		1,653,525	1,500,000	1,493,385	1,496,154	0	145	0	145	0	1,496,299	0	157,226	157,226	41,667	03/01/2021	2FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		03/15/2016	Paydown		29,267	29,267	29,267	29,267	0	0	0	0	0	29,267	0	0	0	189	06/15/2045	1FE
26884A-AE-3	ERP OPERATING 7.125% 10/15/17		02/01/2016	TENDER OFFER		1,098,810	1,000,000	1,083,000	1,018,697	0	(828)	0	(828)	0	1,017,869	0	80,941	80,941	20,979	10/15/2017	2FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2016	Redemption 100.0000		81,073	81,073	81,073	81,073	0	0	0	0	0	81,073	0	0	0	1,894	01/19/2031	1FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2016	Paydown		42,667	42,667	38,134	38,521	0	4,146	0	4,146	0	42,667	0	0	0	124	03/25/2043	1FM
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		01/10/2016	Redemption 100.0000		220,019	220,019	220,019	220,019	0	0	0	0	0	220,019	0	0	0	0	07/10/2018	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2016	Paydown		72,437	73,896	64,362	64,185	0	8,252	0	8,252	0	72,437	0	0	0	627	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2016	Paydown		55,894	55,894	49,713	48,879	0	7,015	0	7,015	0	55,894	0	0	0	457	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		03/01/2016	Paydown		47,078	48,222	37,174	42,229	0	4,849	0	4,849	0	47,078	0	0	0	452	09/25/2035	1FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		03/01/2016	Paydown		92,723	92,723	103,242	96,050	0	(3,327)	0	(3,327)	0	92,723	0	0	0	1,422	05/12/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.340% 07/15/27		03/01/2016	Paydown		0	0	4,459	4,338	0	(4,338)	0	(4,338)	0	0	0	0	0	527	07/15/2027	5FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2016	Paydown		24,029	97,276	35,119	26,302	0	(2,274)	0	(2,274)	0	24,029	0	0	0	797	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2016	Paydown		26,978	26,978	25,701	26,008	0	969	0	969	0	26,978	0	0	0	201	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2016	Paydown		22,698	22,698	18,556	20,980	0	1,717	0	1,717	0	22,698	0	0	0	205	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.785% 01/25/45		03/25/2016	Paydown		79,319	79,319	69,603	74,526	0	4,793	0	4,793	0	79,319	0	0	0	95	01/25/2045	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		01/01/2016	Paydown		197,934	197,934	199,909	197,934	0	0	0	0	0	197,934	0	0	0	601	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2016	Paydown		37,861	37,861	38,996	38,363	0	(502)	0	(502)	0	37,861	0	0	0	236	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		03/15/2016	Redemption 100.0000		30,301	30,301	30,301	30,301	0	0	0	0	0	30,301	0	0	0	298	01/15/2026	2
37045V-AL-4	GENERAL MOTORS CO 6.750% 04/01/46		02/18/2016	STIFEL NICHOLAS		1,024,530	1,000,000	999,090	0	0	0	0	0	0	999,090	0	25,440	25,440	0	04/01/2046	2FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		03/20/2016	Paydown		266,386	266,386	266,386	0	0	0	0	0	0	266,386	0	0	0	185	02/21/2017	1FE
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		03/15/2016	Maturity		600,000	600,000	611,280	603,204	0	(3,204)	0	(3,204)	0	600,000	0	0	0	10,875	03/15/2016	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2016	Paydown		28,199	28,199	4,574	1,075	0	27,124	0	27,124	0	28,199	0	0	0	89	05/25/2036	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2016	Paydown		26,094	26,094	26,092	26,086	0	8	0	8	0	26,094	0	0	0	247	01/25/2036	1FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		03/01/2016	Paydown		145,436	145,436	145,145	142,871	0	2,565	0	2,565	0	145,436	0	0	0	1,561	02/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2016	Paydown		47,381	47,381	46,275	44,535	0	2,846	0	2,846	0	47,381	0	0	0	502	02/25/2036	2FM
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		01/05/2016	BANK of AMERICA SEC		541,905	546,000	543,072	543,324	0	(7)	0	(7)	0	543,318	0	(1,413)	(1,413)	4,068	06/01/2021	3FE
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		03/15/2016	Paydown		129,532	129,532	144,084	143,789	0	(14,257)	0	(14,257)	0	129,532	0	0	0	987	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		03/15/2016	Paydown		213,474	213,474	219,878	219,687	0	(6,213)	0	(6,213)	0	213,474	0	0	0	1,420	10/15/2059	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2016	Paydown		75,090	75,090	75,048	75,048	0	42	0	42	0	75,090	0	0	0	497	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		03/15/2016	Paydown		84,125	84,125	84,070	84,076	0	48	0	48	0	84,125	0	0	0	469	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		03/15/2016	Paydown		121,214	121,214	121,160	121,167	0	47	0	47	0	121,214	0	0	0	709	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		03/15/2016	Paydown		312,539	312,539	310,454	310,579	0	1,960	0	1,960	0	312,539	0	0	0	1,718	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		03/15/2016	Paydown		33,823	33,823	33,797	33,803	0	20	0	20	0	33,823	0	0	0	248	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		03/15/2016	Paydown		19,239	19,239	19,223	19,223	0	17	0	17	0	19,239	0	0	0	114	03/17/2070	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		02/26/2016	Maturity		6,400,000	6,400,000	6,417,555	6,402,915	0	(2,915)	0	(2,915)	0	6,400,000	0	0	0	36,000	02/26/2016	1FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2016	Paydown		52,886	52,886	34,985	31,571	0	21,316	0	21,316	0	52,886	0	0	0	340	07/25/2036	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		03/01/2016	Paydown		820,870	820,870	829,077	820,402	0	469	0	469	0	820,870	0	0	0	5,661	07/15/2046	1FM
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		02/16/2016	Call 100.0000		1,519,199	1,519,199	1,433,707	1,489,372	0	1,352	0	1,352	0	1,490,724	0	28,475	28,475	32,648	03/29/2021	1FE
50075N-BB-9	KRAFT FOODS INC 4.125% 02/09/16		02/09/2016	Maturity		500,000	500,000	498,290	499,966	0	34	0	34	0	500,000	0	0	0	10,313	02/09/2016	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2016	Paydown		40,345	44,956	38,297	38,661	0	1,684	0	1,684	0	40,345	0	0	0	306	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2016	Paydown		11,428	14,277	11,703	12,047	0	(619)	0	(619)	0	11,428	0	0	0	147	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 4.813% 06/25/36		03/01/2016	Paydown		71,075	73,812	69,522	69,521	0	1,553	0	1,553	0	71,075	0	0	0	683	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2016	Paydown		2	13,662	10,735	11,627	0	(11,625)	0	(11,625)	0	2	0	0	0	138	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.487% 05/25/37		03/01/2016	Paydown		0	35,595	25,021	27,357	0	(27,357)	0	(27,357)	0	0	0	0	0	340	05/25/2037	4FM
52524P-AL-6	LXS 2007-6 3A5 5.058% 05/25/37		03/01/2016	Paydown		100,878	113,531	88,998	95,428	0	5,450	0	5,450	0	100,878	0	0	0	1,082	05/25/2037	1FM
576434-RW-6	MALT 2004-5 B1 6.067% 06/25/34		01/01/2016	Paydown		17,768	17,768	16,355	16,548	0	1,220	0	1,220	0	17,768	0	0	0	18	06/25/2034	4FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2016	Redemption 100.0000		114,667	114,667	114,667	114,667	0	0	0	0	0	114,667	0	0	0	3,251	08/01/2025	1FE
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		02/01/2016	Paydown		308,954	308,954	312,044	308,546	0	408	0	408	0	308,954	0	0	0	1,375	09/15/2047	1FM
61746B-DH-6	MORGAN STANLEY 1.885% 02/25/16		02/25/2016	Maturity		2,000,000	2,000,000	2,001,940	0	0	(1,940)	0	(1,940)	0	2,000,000	0	0	0	8,399	02/25/2016	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	03/01/2016	Paydown		22,010	22,010	14,906	13,611	0	8,399	0	8,399	0	22,010	0	0	0	33	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		03/01/2016	Paydown		59,489	59,489	42,404	40,473	0	19,016	0	19,016	0	59,489	0	0	0	346	01/25/2047	1FM
626808-AA-7	MURRAY VRDN 0.420% 12/01/40		01/04/2016	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	34	12/01/2040	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2016	Paydown		40,868	40,868	39,846	39,868	0	1,000	0	1,000	0	40,868	0	0	0	199	07/25/2043	1FM
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		1,059,780	1,039,000	1,059,780	1,058,734	0	1,046	0	1,046	0	1,059,780	0	0	0	19,160	02/15/2025	4FE
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/01/2016	Redemption 100.0000		566,000	566,000	566,000	566,000	0	0	0	0	0	566,000	0	0	0	15,477	01/01/2018	1FE
655044-AL-9	NOBLE ENERGY INC. 5.875% 06/01/22		01/21/2016	TENDER OFFER		9,180,900	9,090,000	9,237,713	9,227,061	0	(1,763)	0	(1,763)	0	9,225,298	0	(44,398)	(44,398)	74,172	06/01/2022	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2016	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2016	Paydown		14,253	20,606	17,239	17,816	0	(3,562)	0	(3,562)	0	14,253	0	0	0	194	06/25/2036	3FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		01/01/2016	Redemption 100.0000		73	73	85	81	0	(8)	0	(8)	0	73	0	0	0	0	12/07/2022	4AM
74986@-AL-5	RREEF AMERICA II PP 4.850% 11/02/17		01/06/2016	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	104,353	11/02/2017	1
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		03/01/2016	Paydown		37,382	37,382	26,792	26,789	0	10,593	0	10,593	0	37,382	0	0	0	535	05/25/2036	3FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		03/01/2016	Paydown		39,888	39,888	36,498	38,297	0	1,591	0	1,591	0	39,888	0	0	0	367	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		03/01/2016	Paydown		52,230	52,230	45,440	45,008	0	7,223	0	7,223	0	52,230	0	0	0	394	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2016	Paydown		11,399	16,131	13,293	13,798	0	(2,399)	0	(2,399)	0	11,399	0	0	0	131	03/25/2036	1FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2016	Paydown		82,741	87,719	85,768	84,902	0	(2,160)	0	(2,160)	0	82,741	0	0	0	995	11/25/2035	3FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/24/2016	Call 100.0000		1,912,000	1,912,000	1,940,270	1,922,826	0	(739)	0	(739)	0	1,922,088	0	(10,088)	(10,088)	308,603	03/01/2019	1FE
77714T-AA-9	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		01/11/2016	Tax Free Exchange		7,213,178	7,327,000	7,205,738	7,212,858	0	320	0	320	0	7,213,178	0	0	0	64,111	11/15/2023	4FE
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		1,115,000	1,115,000	1,115,000	1,115,000	0	0	0	0	0	1,115,000	0	0	0	23,171	03/01/2025	3FE
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		03/16/2016	Paydown		1,961,457	1,961,457	1,961,457	1,961,457	0	0	0	0	0	1,961,457	0	0	0	1,927	10/17/2016	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2016	Paydown		12,889	12,889	12,665	12,691	0	198	0	198	0	12,889	0	0	0	72	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2016	Paydown		319,434	319,434	310,649	311,893	0	7,541	0	7,541	0	319,434	0	0	0	1,901	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2016	Paydown		123,346	123,346	123,038	123,040	0	306	0	306	0	123,346	0	0	0	613	01/25/2045	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		03/01/2016	Paydown		224,693	224,693	227,765	227,601	0	(2,907)	0	(2,907)	0	224,693	0	0	0	1,137	07/25/2045	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2016	Paydown		178,054	178,054	182,241	182,130	0	(4,076)	0	(4,076)	0	178,054	0	0	0	1,167	07/25/2043	1FM
826338-AA-3	SIERRA LAND CO 0.480% 03/01/48		03/01/2016	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	333	03/01/2048	1FE
857477-AH-6	STATE STREET CORP 2.875% 03/07/16		03/07/2016	Maturity		5,000,000	5,000,000	4,979,250	4,999,188	0	812	0	812	0	5,000,000	0	0	0	71,875	03/07/2016	1FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2016	Paydown		30,437	30,437	29,960	30,208	0	229	0	229	0	30,437	0	0	0	190	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/25/2016	Paydown		156,909	164,219	153,036	147,558	0	9,351	0	9,351	0	156,909	0	0	0	1,427	10/25/2035	3FM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2016	Redemption 100.0000		97,008	97,008	97,008	97,008	0	0	0	0	0	97,008	0	0	0	1,484	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2016	Paydown		108,035	108,035	123,826	121,901	0	(13,866)	0	(13,866)	0	108,035	0	0	0	955	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2016	Paydown		399,120	399,120	399,251	399,210	0	(90)	0	(90)	0	399,120	0	0	0	1,899	03/25/2054	1FM
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2016	Redemption 100.0000		929,539	929,539	931,966	929,789	0	(250)	0	(250)	0	929,539	0	0	0	28,072	01/31/2018	1FE
927804-EZ-3	VIRGINIA ELECTRIC & POWER 5.400% 01/15/16		01/15/2016	Maturity		3,333,000	3,333,000	3,340,500	3,333,058	0	(58)	0	(58)	0	3,333,000	0	0	0	89,991	01/15/2016	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2016	Redemption 100.0000		8,964	8,964	8,964	8,964	0	0	0	0	0	8,964	0	0	0	88	06/30/2030	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2016	Paydown		75,642	75,642	75,642	75,603	0	40	0	40	0	75,642	0	0	0	375	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2016	Paydown		12,731	12,731	10,630	10,848	0	1,883	0	1,883	0	12,731	0	0	0	78	06/25/2033	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2016	Paydown		10,920	14,035	12,960	13,025	0	(2,105)	0	(2,105)	0	10,920	0	0	0	118	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2016	Paydown		35,470	35,470	18,505	18,306	0	17,164	0	17,164	0	35,470	0	0	0	147	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2016	Paydown		96,910	96,910	96,897	96,925	0	(15)	0	(15)	0	96,910	0	0	0	493	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		03/15/2016	Paydown		617,561	617,561	617,510	617,472	0	89	0	89	0	617,561	0	0	0	2,900	06/16/2031	1FE
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		03/01/2016	Paydown		193,115	211,428	201,237	203,492	0	(10,377)	0	(10,377)	0	193,115	0	0	0	1,796	03/25/2036	2FM
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		03/15/2016	Paydown		14,110	14,110	13,704	0	0	406	0	406	0	14,110	0	0	0	119	06/15/2045	2FE
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		03/16/2016	Paydown		553,052	553,052	553,052	553,052	0	0	0	0	0	553,052	0	0	0	615	10/17/2016	1FE
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		03/01/2016	Paydown		3,307	3,307	3,362	3,337	0	(30)	0	(30)	0	3,307	0	0	0	24	05/25/2028	3FM
97381W-AJ-3	WINDSTREAM CORP 7.875% 11/01/17		03/29/2016	TENDER OFFER		1,754,733	1,621,000	1,733,558	1,657,862	0	(4,662)	0	(4,662)	0	1,653,200	0	101,532	101,532	52,480	11/01/2017	4FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	03/15/2016	Redemption 100.0000		303,414	303,414	304,556	304,501	0	(1,087)	0	(1,087)	0	303,414	0	0	0	5,461	03/15/2027	1FE
30216B-FE-7	Export Development Canada 0.440% 02/10/16	A	02/10/2016	Maturity		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	1,328	02/10/2016	1FE
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	03/22/2016	GOLDMAN SACHS		406,020	402,000	402,000	402,000	0	0	0	0	0	402,000	0	4,020	4,020	9,633	12/15/2017	4FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	03/30/2016	TENDER OFFER		1,788,870	1,788,870	1,140,226	1,140,226	0	0	0	0	0	1,140,226	0	648,644	648,644	65,125	04/28/2021	3Z
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	03/30/2016	TENDER OFFER		357,774	357,774	273,196	273,196	0	0	0	0	0	273,196	0	84,578	84,578	12,105	04/28/2018	3Z
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	03/15/2016	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021	2
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	03/28/2016	CITIGROUP GLOBAL MKTS		619,795	650,000	625,755	629,177	0	712	0	712	0	629,890	0	(10,095)	(10,095)	13,704	07/17/2022	1FE
22546Q-AQ-0	CREDIT SUISS NEW YORK 0.934% 03/11/16	F	03/11/2016	Maturity		1,000,000	1,000,000	1,000,453	1,000,059	0	(59)	0	(59)	0	1,000,000	0	0	0	2,002	03/11/2016	1FE
25156P-AH-6	DEUTSCHE TELEKOM 5.750% 03/23/16	F	03/23/2016	Maturity		7,000,000	7,000,000	6,896,580	6,996,956	0	3,044	0	3,044	0	7,000,000	0	0	0	201,250	03/23/2016	2FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	01/01/2016	Redemption 100.0000		304,691	304,691	304,691	304,691	0	0	0	0	0	304,691	0	0	0	0	06/30/2027	2FE
80105N-AD-7	SANOFI-AVENTIS 2.625% 03/29/16	F	03/29/2016	Maturity		5,000,000	5,000,000	4,974,450	4,998,673	0	1,327	0	1,327	0	5,000,000	0	0	0	65,625	03/29/2016	1FE
853250-AA-6	STANDARD CHARTERED BANK 8.000% 05/30/31	F	03/18/2016	TENDER OFFER		6,292,350	5,000,000	4,897,760	4,920,147	0	600	0	600	0	4,920,747	0	1,371,603	1,371,603	125,556	05/30/2031	2FE
91911T-AF-0	VALE OVERSEAS LIMITED 6.250% 01/11/16	F	01/11/2016	Maturity		500,000	500,000	499,850	499,999	0	1	0	1	0	500,000	0	0	0	15,625	01/11/2016	2FE
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	03/18/2016	TENDER OFFER		902,222	888,889	888,889	888,889	0	0	0	0	0	888,889	0	13,333	13,333	8,696	12/17/2019	2
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	02/29/2016	Call 100.0000		691,566	691,566	691,566	691,566	0	0	0	0	0	691,566	0	0	0	20,579	07/13/2018	3
N3386#-AE-9	FUGRO NV PP 5.050% 08/17/18	F	01/13/2016	Tax Free Exchange		2,050,028	2,050,028	2,050,028	2,050,028	0	0	0	0	0	2,050,028	0	0	0	38,938	08/17/2018	3
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	01/28/2016	Redemption 100.0000		307,465	307,465	307,465	0	0	0	0	0	0	307,465	0	0	0	3,024	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						96,744,210	95,591,656	94,225,327	90,230,182	0	56,749	0	56,749	0	94,263,457	0	2,480,752	2,480,752	1,766,895	XXX	XXX
36962G-3M-4	GEN ELEC CAP CORP 6.375% 11/15/67		02/03/2016	TENDER OFFER		1,078,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	78,750	78,750	13,813	11/15/2067	1FE
06738C-AG-4	BARCLAYS BK 6.860% 06/15/32	F	03/11/2016	TENDER OFFER		2,315,000	2,000,000	2,158,820	2,158,820	0	0	0	0	0	2,158,820	0	156,180	156,180	32,776	06/15/2032	3FE
4899999. Subtotal - Bonds - Hybrid Securities						3,393,750	3,000,000	3,158,820	3,158,820	0	0	0	0	0	3,158,820	0	234,930	234,930	46,589	XXX	XXX
8399997. Total - Bonds - Part 4						121,494,586	119,948,282	118,962,343	111,971,850	0	(79,010)	0	(79,010)	0	118,778,903	0	2,715,682	2,715,682	1,899,266	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						121,494,586	119,948,282	118,962,343	111,971,850	0	(79,010)	0	(79,010)	0	118,778,903	0	2,715,682	2,715,682	1,899,266	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
12686C-10-9	CABLEVISION SYSTEMS		03/14/2016	BNY CONVERG-SOFT	7,735.000	253,562		187,288	246,747	(59,459)	0	0	(59,459)	0	187,288	0	66,275	66,275	0		L
80004C-10-1	SANDISK CORP		03/14/2016	INSTINET	16,654.000	1,270,331		890,942	1,265,537	(374,595)	0	0	(374,595)	0	890,942	0	379,389	379,389	0		L
H8817H-10-0	TRANSOCEAN LTD	R	03/14/2016	INSTINET	78,451.000	880,617		1,150,154	971,223	178,930	0	0	178,930	0	1,150,154	0	(269,537)	(269,537)	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,404,510	XXX	2,228,384	2,483,507	(255,124)	0	0	(255,124)	0	2,228,384	0	176,127	176,127	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						2,404,510	XXX	2,228,384	2,483,507	(255,124)	0	0	(255,124)	0	2,228,384	0	176,127	176,127	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,404,510	XXX	2,228,384	2,483,507	(255,124)	0	0	(255,124)	0	2,228,384	0	176,127	176,127	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9899999. Total - Preferred and Common Stocks						2,404,510	XXX	2,228,384	2,483,507	(255,124)	0	0	(255,124)	0	2,228,384	0	176,127	176,127	0	XXX	XXX
9999999 - Totals						123,899,096	XXX	121,190,727	114,455,357	(255,124)	(79,010)	0	(334,134)	0	121,007,287	0	2,891,809	2,891,809	1,899,266	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/13/2017	202		166.96	1,533			1,702		1,702	16						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2014	11/13/2017	20,285		174.46	166,333			102,481		102,481	(1,602)						100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2014	12/12/2017	54,991		174.70	451,529			281,210		281,210	(3,754)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2015	01/12/2018	77,940		175.75	643,806			379,477		379,477	(5,337)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2015	02/14/2018	107,446		177.41	883,322			475,995		475,995	(7,933)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2015	03/13/2018	136,831		179.55	1,154,696			531,801		531,801	(11,199)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2015	04/14/2018	193,999		182.46	1,663,659			621,712		621,712	(18,262)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2015	05/14/2018	212,085		178.57	1,779,984			946,276		946,276	(9,158)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2018	199,827		179.67	1,687,441			848,231		848,231	(8,921)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2015	07/13/2018	214,719		179.29	1,809,359			963,904		963,904	(6,083)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2015	08/14/2018	220,316		179.37	1,857,346			1,010,876		1,010,876	(3,903)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2015	09/14/2018	193,108		173.24	1,572,338			1,338,617		1,338,617	18,066						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/12/2018	232,689		174.25	1,905,662			1,546,736		1,546,736	20,109						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2015	11/14/2018	129,822		172.49	1,052,471			971,193		971,193	17,235						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2015	12/14/2018	101,945		171.17	820,150			831,885		831,885	17,341						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2018	92,729		171.23	746,266			759,439		759,439	16,426						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	105,347		168.87		836,130		980,570		980,570	144,440						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/25/2019	57,797		168.40		457,451		553,722		553,722	96,271						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	123,973		172.32		1,004,061		978,275		978,275	(25,786)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2016	02/27/2019	105,008		172.51		851,405		826,074		826,074	(25,331)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	146,895		171.02		1,180,734		1,256,330		1,256,330	75,596						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2016	03/27/2019	103,427		171.57		834,015		865,604		865,604	31,589						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2015	10/26/2018	91,940		173.94	751,624			627,913		627,913	9,034						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/27/2018	99,641		172.69	808,729			742,870		742,870	13,428						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	4,199		2,096.00	510,400			12,583		12,583	(148,417)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	2,073		2,096.00	141,180						(985)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	1,481		2,121.00	97,716						(373)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	3,660		2,121.00	444,877			24,204		24,204	(106,481)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	2,177		2,094.00	155,896						(3,218)						100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	2,540		2,094.00	305,842			69,715		69,715	(75,989)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	1,432		2,109.00	92,745						(5,446)						100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	2,864		2,109.00	329,235			88,307		88,307	(78,381)						100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	971		2,092.00	65,398			57		57	(11,963)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	2,441		2,092.00	288,489			119,275		119,275	(61,141)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	1,039		1,953.00	112,665			65,338		65,338	(34,586)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	1,580		1,953.00	225,278			232,384		232,384	(29,249)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	2,935		1,994.00	380,510			369,234		369,234	(57,091)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	1,483		1,994.00	115,362			62,152		62,152	(54,457)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	1,144		2,066.00	141,840			96,169		96,169	(23,925)						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	456		2,066.00	47,050			6,494		6,494	(14,630)						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	3,781		2,023.00	500,310			430,027		430,027	(72,307)						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,250		2,023.00	126,450			41,040		41,040	(47,412)						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	1,099		2,090.00	142,352			83,962		83,962	(22,476)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	485		2,090.00	36,707			5,442		5,442	(15,928)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	2,434		2,022.00	191,958			101,187		101,187	(95,607)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	5,112		2,022.00	680,175			614,129		614,129	(95,292)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	500		2,061.00	40,209			13,833		13,833	(17,768)						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	1,267		2,061.00	166,384			125,945		125,945	(24,860)						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	6,548		1,922.00		883,467		1,271,441		1,271,441	387,974						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	2,208		1,922.00		179,521		291,289		291,289	111,768						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	203		1,883.00		17,312		32,701		32,701	15,389						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	1,037		1,883.00		138,592		234,070		234,070	95,478						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	2,651		1,865.00		250,116		485,825		485,825	235,709						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	8,521		1,865.00		1,310,925		2,058,967		2,058,967	748,042						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/26/2016	02/27/2017	1,563		1,948.00		206,451		213,444		213,444	6,993						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/26/2016	02/27/2017	570		1,948.00		45,732		70,456		70,456	24,724						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	1,971		2,020.00		146,501		161,911		161,911	15,410						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	5,920		2,020.00		753,228		818,081		818,081	64,853						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	307		2,036.00		22,250		23,466		23,466	1,216						100/95

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	1,245		2,036.00		152,293		163,845		163,845	11,552						100/95
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										25,095,276	9,270,184	0	26,829,866	XXX	26,829,866	953,408	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										25,095,276	9,270,184	0	26,829,866	XXX	26,829,866	953,408	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										25,095,276	9,270,184	0	26,829,866	XXX	26,829,866	953,408	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										25,095,276	9,270,184	0	26,829,866	XXX	26,829,866	953,408	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	55		2,102.00		(1,998)		(2,157)		(2,157)	(159)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	114		2,107.00		(3,944)		(4,246)		(4,246)	(302)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	139		2,112.00		(4,512)		(4,854)		(4,854)	(342)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	2,340		2,169.00	(190,805)			(14)		(14)	26,156						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	1,306		2,174.00	(103,223)			(5)		(5)	13,126						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	317		2,180.00	(24,236)			(1)		(1)	2,837						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	1,014		2,180.00	(27,838)												100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	235		2,185.00	(17,452)						1,869						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	931		2,186.00	(23,607)												100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	128		2,190.00	(3,082)												100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	888		2,185.00	(76,262)			(351)		(351)	11,947						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	892		2,190.00	(74,395)			(260)		(260)	11,029						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	1,192		2,195.00	(96,317)			(254)		(254)	13,488						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	367		2,195.00	(10,594)												100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	688		2,201.00	(53,874)			(108)		(108)	7,109						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	361		2,201.00	(9,716)												100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	531		2,206.00	(13,287)												100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	223		2,211.00	(5,192)												100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,262		2,157.00	(107,001)			(7,865)		(7,865)	28,510						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,005		2,162.00	(82,726)			(5,397)		(5,397)	21,591						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,167		2,167.00	(39,832)						5						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	190		2,167.00	(15,164)			(874)		(874)	3,868						100/100

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	898		2,173.00	(28,963)						3						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	83		2,173.00	(6,421)			(326)		(326)	1,597						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	48		2,178.00	(1,440)												100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	64		2,183.00	(1,822)												100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	1,880		2,172.00	(150,236)			(16,726)		(16,726)	41,006						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	985		2,177.00	(76,226)			(7,757)		(7,757)	20,703						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	913		2,183.00	(25,616)						69						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	519		2,188.00	(13,578)						30						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	1,519		2,154.00	(127,040)			(30,988)		(30,988)	33,546						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	382		2,160.00	(12,449)						490						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	340		2,160.00	(27,626)			(6,362)		(6,362)	7,380						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	582		2,165.00	(45,797)			(9,943)		(9,943)	12,363						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	181		2,165.00	(5,519)						190						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	87		2,170.00	(2,475)						75						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	322		2,175.00	(8,547)						226						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	962		2,012.00	(106,107)			(101,017)		(101,017)	18,134						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	3		2,017.00	(276)			(261)		(261)	50						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	494		2,017.00	(36,728)			(8,256)		(8,256)	16,718						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	616		2,021.00	(64,962)			(60,720)		(60,720)	12,560						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	11		2,021.00	(814)			(160)		(160)	377						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	4		2,026.00	(251)			(42)		(42)	118						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	531		2,031.00	(36,191)			(5,182)		(5,182)	17,172						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	85		2,049.00	(8,365)			(7,605)		(7,605)	1,740						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	1,640		2,054.00	(155,979)			(142,246)		(142,246)	33,824						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	597		2,059.00	(25,964)			(4,518)		(4,518)	18,372						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	1,211		2,064.00	(110,849)			(97,933)		(97,933)	25,205						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	886		2,074.00	(33,220)			(3,516)		(3,516)	23,987						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	653		2,128.00	(58,050)			(33,007)		(33,007)	13,415						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	316		2,133.00	(21,223)			(230)		(230)	4,934						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	491		2,138.00	(41,067)			(22,452)		(22,452)	10,062						100/103

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	139		2,149.00	(8,496)			(42)		(42)	1,626						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	294		2,079.00	(20,468)			(2,349)		(2,349)	8,914						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,175		2,079.00	(116,760)			(93,638)		(93,638)	22,095						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,877		2,084.00	(181,924)			(144,273)		(144,273)	35,487						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	665		2,089.00	(43,341)			(3,729)		(3,729)	18,664						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	729		2,094.00	(66,920)			(51,980)		(51,980)	13,912						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	291		2,104.00	(17,052)			(896)		(896)	7,037						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	273		2,153.00	(25,593)			(12,270)		(12,270)	5,217						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	114		2,158.00	(4,355)			(106)		(106)	1,839						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	417		2,158.00	(38,063)			(17,825)		(17,825)	7,962						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	255		2,163.00	(22,610)			(10,339)		(10,339)	4,853						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	137		2,163.00	(4,965)			(103)		(103)	2,050						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	155		2,168.00	(13,308)			(5,953)		(5,953)	2,937						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	121		2,174.00	(3,856)			(57)		(57)	1,529						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	113		2,179.00	(3,413)			(43)		(43)	1,319						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	579		2,078.00	(27,753)			(8,268)		(8,268)	19,318						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	2,277		2,078.00	(231,121)			(196,332)		(196,332)	39,879						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	1,317		2,083.00	(129,906)			(109,825)		(109,825)	23,237						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	524		2,088.00	(22,684)			(5,810)		(5,810)	16,627						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	353		2,088.00	(34,010)			(28,441)		(28,441)	6,270						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	301		2,093.00	(12,545)			(2,910)		(2,910)	9,280						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	56		2,093.00	(5,290)			(4,393)		(4,393)	1,010						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	1,110		2,098.00	(101,429)			(83,488)		(83,488)	20,007						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	48		2,103.00	(1,784)			(351)		(351)	1,395						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	981		2,108.00	(33,926)			(6,104)		(6,104)	27,162						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	64		2,123.00	(6,052)			(4,159)		(4,159)	1,250						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	606		2,128.00	(56,035)			(38,103)		(38,103)	11,926						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	36		2,133.00	(3,234)			(2,171)		(2,171)	709						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	163		2,133.00	(6,888)			(755)		(755)	3,871						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	562		2,138.00	(49,258)			(32,639)		(32,639)	11,108						100/94

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	36		2,143.00	(1,369)			(119)		(119)	770						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	301		2,149.00	(10,930)			(840)		(840)	6,107						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	962		1,975.00		(50,081)		(86,730)		(86,730)	(36,649)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	4,156		1,975.00		(436,889)		(648,794)		(648,794)	(211,905)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	439		1,984.00		(21,016)		(36,601)		(36,601)	(15,585)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	1,946		1,984.00		(195,176)		(291,075)		(291,075)	(95,900)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	18		1,989.00		(1,785)		(2,666)		(2,666)	(881)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	173		1,989.00		(7,902)		(13,819)		(13,819)	(5,917)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	429		1,994.00		(41,035)		(61,403)		(61,403)	(20,368)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	635		2,004.00		(25,376)		(44,595)		(44,595)	(19,219)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	485		1,944.00		(48,351)		(87,415)		(87,415)	(39,064)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	45		1,949.00		(4,343)		(7,886)		(7,886)	(3,543)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	125		1,949.00		(6,301)		(13,318)		(13,318)	(7,016)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	507		1,954.00		(48,177)		(87,887)		(87,887)	(39,710)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	26		1,954.00		(1,254)		(2,671)		(2,671)	(1,417)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	52		1,963.00		(2,313)		(4,974)		(4,974)	(2,661)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	1,068		1,916.00		(71,314)		(148,747)		(148,747)	(77,433)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	4,375		1,916.00		(547,402)		(885,680)		(885,680)	(338,278)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	2,432		1,921.00		(298,403)		(484,158)		(484,158)	(185,755)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	893		1,925.00		(107,559)		(174,758)		(174,758)	(67,199)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	1,142		1,925.00		(71,322)		(150,405)		(150,405)	(79,083)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	199		1,930.00		(12,016)		(25,542)		(25,542)	(13,526)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	447		1,930.00		(52,792)		(86,046)		(86,046)	(33,254)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	374		1,935.00		(43,346)		(70,771)		(70,771)	(27,426)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	193		1,935.00		(11,232)		(24,009)		(24,009)	(12,777)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	48		1,944.00		(2,619)		(5,652)		(5,652)	(3,033)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/26/2016	02/27/2017	888		2,006.00		(87,660)		(126,648)		(126,648)	(38,988)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/26/2016	02/27/2017	402		2,011.00		(18,738)		(31,286)		(31,286)	(12,548)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/26/2016	02/27/2017	676		2,016.00		(63,563)		(123,393)		(123,393)	(59,830)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/26/2016	02/27/2017	167		2,021.00		(7,139)		(11,963)		(11,963)	(4,824)						100/95

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	937		2,075.00		(41,624)		(45,621)		(45,621)	(3,997)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	2,407		2,075.00		(229,973)		(251,143)		(251,143)	(21,170)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	2,332		2,080.00		(216,660)		(236,806)		(236,806)	(20,146)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	701		2,085.00		(28,037)		(30,581)		(30,581)	(2,544)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	368		2,085.00		(33,331)		(36,393)		(36,393)	(3,062)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	801		2,090.00		(70,545)		(76,967)		(76,967)	(6,422)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	136		2,090.00		(5,151)		(5,587)		(5,587)	(435)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	11		2,095.00		(933)		(1,017)		(1,017)	(84)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	194		2,095.00		(6,978)		(7,531)		(7,531)	(554)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	3		2,105.00		(111)		(119)		(119)	(8)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	221		2,097.00		(19,440)		(21,220)		(21,220)	(1,780)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	651		2,102.00		(55,692)		(60,776)		(60,776)	(5,084)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	372		2,107.00		(30,851)		(33,751)		(33,751)	(2,900)						100/95
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(3,513,742)	(3,034,884)	0	(6,000,348)	XXX	(6,000,348)	(731,530)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(3,513,742)	(3,034,884)	0	(6,000,348)	XXX	(6,000,348)	(731,530)	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										(3,513,742)	(3,034,884)	0	(6,000,348)	XXX	(6,000,348)	(731,530)	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										(3,513,742)	(3,034,884)	0	(6,000,348)	XXX	(6,000,348)	(731,530)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										21,581,534	6,235,300	0	20,829,518	XXX	20,829,518	221,878	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										21,581,534	6,235,300	0	20,829,518	XXX	20,829,518	221,878	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFM6	37	1,850	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NYF 549300R4IG1TWPZT5U32	03/11/2016	1,589.8000	1,625.5000	31,635					(66,118)	(66,118)	368,677	100/-791	50
NQM6	12	240	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQOF39	03/11/2016	4,275.9000	4,476.2500	1,380					(48,102)	(48,102)	119,571	100/-791	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQOF39	03/14/2016	4,363.7500	4,476.2500	115					(2,252)	(2,252)	9,964	100/-791	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQOF39	03/23/2016	4,391.7500	4,476.2500	115					(1,692)	(1,692)	9,964	100/-791	20
RTM6	21	2,100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NYF 549300R4IG1TWPZT5U32	03/11/2016	1,057.5500	1,109.6000	(5,460)					(109,349)	(109,349)	209,249	100/-791	100
ESM6	37	1,850	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQOF39	03/11/2016	1,979.4000	2,051.5000	6,938					(133,441)	(133,441)	368,677	100/-791	50
ESM6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQOF39	03/23/2016	2,027.7500	2,051.5000	563					(3,568)	(3,568)	29,893	100/-791	50
1349999. Subtotal - Short Futures - Hedging Other												35,286	0	0	0	0	(364,522)	(364,522)	1,115,995	XXX	XXX
1389999. Subtotal - Short Futures												35,286	0	0	0	0	(364,522)	(364,522)	1,115,995	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												35,286	0	0	0	0	(364,522)	(364,522)	1,115,995	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												35,286	0	0	0	0	(364,522)	(364,522)	1,115,995	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	972,578	143,416	1,115,994
Total Net Cash Deposits	972,578	143,416	1,115,994

(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 D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	1,115,994		1,115,994	40,746	(5,460)	40,746	1,115,995	1,115,995
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		3,933,778	(3,066,299)	867,479	3,933,778	(3,066,299)	867,479		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	14,370,000	21,189,988	(1,912,600)	4,907,388	21,189,988	(1,912,600)	4,907,388		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		1,706,100	(1,021,449)	684,651	1,706,100	(1,021,449)	684,651		
0299999. Total NAIC 1 Designation				14,370,000	26,829,866	(6,000,348)	6,459,518	26,829,866	(6,000,348)	6,459,518	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				14,370,000	27,945,860	(6,000,348)	7,575,512	26,870,612	(6,005,808)	6,500,264	1,115,995	1,115,995
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					27,945,860	(6,000,348)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	14,370,000	14,370,000	XXX		V
0299999 - Total					14,370,000	14,370,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			26,811,366	26,811,366	04/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				26,811,366	26,811,366	XXX
9999999 - Totals				26,811,366	26,811,366	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 20,120,166 Book/Adjusted Carrying Value $ 20,120,166
2. Average balance for the year to date Fair Value $ 17,751,504 Book/Adjusted Carrying Value $ 17,751,504
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 23,000,000 NAIC 2 $ 3,811,366 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJ010		1	5,900,000	5,900,000	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	2,200,000	2,200,000	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJ015		1	2,500,000	2,500,000	10/15/2033
690353-L7-0	OPIC VRDN Flt % Due 10/10/2025 FMAN10		1	4,550,000	4,550,000	10/10/2025
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	2,000,000	2,000,000	06/15/2017
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	8,500,000	8,500,000	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	14,000,000	14,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				39,650,000	39,650,000	XXX
0599999. Total - U.S. Government Bonds				39,650,000	39,650,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	3,000,000	3,000,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,700,000	2,700,000	11/15/2038
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Mo-1		1FE	2,025,000	2,025,000	01/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	3,075,000	3,075,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				10,800,000	10,800,000	XXX
3199999. Total - U.S. Special Revenues Bonds				10,800,000	10,800,000	XXX
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	2,503,208	2,499,618	02/14/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		2FE	4,900,000	4,900,000	12/08/2017
079860-AA-0	BELLSOUTH CORP 4.821% Due 4/26/2016 Ann-4/26		1FE	4,010,000	4,010,230	04/26/2016
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	2,241,309	2,245,755	09/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	1,702,220	1,700,315	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		1FE	1,847,441	1,853,408	11/21/2016
240019-BS-7	DAYTON POWER & LIGHT 1 7/8% Due 9/15/2016 MS15		1FE	1,455,980	1,451,979	09/15/2016
46625H-JA-9	JP MORGAN CHASE & CO 3.15% Due 7/5/2016 JJ5		2FE	1,006,308	1,005,883	07/05/2016
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	1,233,342	1,226,896	02/02/2017
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	800,000	800,000	07/14/2016
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Mo-1		2FE	3,200,000	3,200,000	12/01/2040
63534P-AE-7	PNC BANK 5 1/4% Due 12/15/2016 JD15		1FE	1,028,725	1,028,624	12/15/2016
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		1FE	705,171	705,785	06/01/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	4,797,082	4,800,000	03/28/2017
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	5,955,000	5,955,000	03/01/2048
865622-BA-1	SUMITOMO MITSUI BANKING 1.45% Due 7/19/2016 JJ19		2FE	3,605,904	3,606,293	07/19/2016
92277G-AA-5	VENTAS REALTY LP/CAP CRP 1.55% Due 9/26/2016 MS26		1FE	3,503,878	3,502,421	09/26/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				47,995,567	47,992,207	XXX
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	1,430,720	1,432,763	11/10/2016
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,620,000	2,620,000	02/01/2031
22822R-AQ-3	CROWN CASTLE 5.495% Due 1/15/2017 Mo-15		1FE	1,211,483	1,213,073	01/15/2017
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	2,032,742	2,033,614	02/21/2017
80284Q-AA-9	SDART 2015-5 A1 0.55% Due 10/17/2016 Mo-16		1FE	6,501	6,501	10/17/2016
96042D-AA-7	WLAKE 2015-3A A1 0.64% Due 10/17/2016 Mo-15		1FE	100,730	100,730	10/17/2016
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				7,402,176	7,406,682	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				55,397,743	55,398,889	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				87,645,567	87,642,207	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				18,202,176	18,206,682	XXX
6599999. Total Bonds				105,847,743	105,848,889	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	DENVER CO CITY & CNTY DEDICATE GENERAL 0.67% Due 8/1/2016 FA1			5,301,696	5,299,947	08/01/2016
316175-40-5	FIDELITY INST MM FUND PRIME			14,927,795	14,927,795	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				20,229,491	20,227,742	XXX
000000-00-0	Huntington National Bank Money Market Account			5,847,941	5,847,941	
000000-00-0	Key Bank Money Market Account			5,808,181	5,808,181	
000000-00-0	BB&T Bank Money Market Account			5,841,083	5,841,083	
9099999. Total - Cash (Schedule E Part 1 type)				17,497,206	17,497,206	XXX
000000-00-0	DUKE ENERGY CP 0.91% Due 4/5/2016 At Mat			11,092,144	11,092,144	04/05/2016
000000-00-0	INGERSOLL-RAND LUX FINAN CP 0.55% Due 4/1/2016 At Mat			10,499,840	10,499,840	04/01/2016
000000-00-0	MONDELEZ INTERNATIONAL CP 0 3/4% Due 4/11/2016 At Mat			7,596,675	7,596,675	04/11/2016
000000-00-0	NATIONWIDE LIFE INS CO CP 0.47% Due 4/18/2016 At Mat			8,896,398	8,896,398	04/18/2016
000000-00-0	NOWEST CP 0.76% Due 4/4/2016 At Mat			5,496,906	5,496,906	04/04/2016
000000-00-0	NOWEST CP 0.77% Due 4/19/2016 At Mat			4,297,333	4,297,333	04/19/2016
000000-00-0	OMNCAP CP 0.65% Due 4/6/2016 At Mat			4,999,549	4,999,549	04/06/2016
000000-00-0	SOUTH CAROLINA FUEL CP 0.72% Due 4/6/2016 At Mat			9,793,532	9,793,532	04/06/2016
000000-00-0	SPECTRA CP 0.65% Due 4/1/2016 At Mat			1,699,969	1,699,969	04/01/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				64,372,345	64,372,345	XXX
9999999 - Totals				207,946,786	207,946,183	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 60,375,507 Book/Adjusted Carrying Value $ 60,361,631
2. Average balance for the year to date Fair Value $ 189,535,679 Book/Adjusted Carrying Value $ 189,088,889

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON NEW YORK, NY					1,566,781	(915,400)	2,273,885	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					8,848,146	9,850,769	9,353,420	XXX
CHEVIOT SAVINGS BANK CINCINNATI, OH					250,728	250,849	250,966	XXX
FIFTH THIRD BANK CINCINNATI, OH					6,962,124	7,429,602	3,134,287	XXX
GOLDMAN SACHS NEW YORK, NY					1,470,430	1,599,994	763,071	XXX
HUNTINGTON BANK COLUMBUS, OH					8,854,025	9,856,241	9,358,515	XXX
JP MORGAN CHASE NEW YORK, NY					(12,820,082)	(12,736,307)	(9,302,647)	XXX
KEYCORP CLEVELAND, OH					5,806,468	5,807,353	5,808,181	XXX
M&T BANK BUFFALO, NY					1,230,335	1,237,278	1,244,240	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			269,736	269,736	269,736	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	22,438,691	22,650,115	23,153,654	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	22,438,691	22,650,115	23,153,654	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	22,438,691	22,650,115	23,153,654	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
DUKE ENERGY CP		03/08/2016	0.910	04/05/2016	11,092,144	6,734	0
MDU RESOURCES CP		03/31/2016	0.600	04/01/2016	3,999,933	67	0
MONDELEZ INTERNATIONAL CP		03/21/2016	0.750	04/11/2016	7,596,675	1,742	0
NATIONWIDE LIFE INS CO CP		03/18/2016	0.470	04/18/2016	8,896,398	1,627	0
NOWEST CP		03/08/2016	0.750	04/04/2016	5,496,906	2,750	0
NOWEST CP		03/21/2016	0.770	04/19/2016	4,297,333	1,012	0
OGE ENERGY CORP CP		03/30/2016	0.630	04/05/2016	4,599,517	161	0
OMNCAP CP		03/31/2016	0.650	04/06/2016	9,099,178	0	0
PACIFIC GAS & ELECTRIC CP		03/30/2016	0.560	04/04/2016	4,599,642	143	0
SOUTH CAROLINA FUEL CP		03/04/2016	0.720	04/06/2016	9,793,532	5,488	0
SPECTRA CP		03/31/2016	0.650	04/01/2016	1,699,969	31	0
INGERSOLL-RAND LUX FINAN CP		03/31/2016	0.550	04/01/2016	10,499,840	160	0
MEDTRONIC GLOB HLDS SCA CP		03/18/2016	0.620	04/04/2016	1,749,488	422	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					83,420,555	20,337	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					83,420,555	20,337	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					83,420,555	20,337	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					83,420,555	20,337	0
8699999 - Total Cash Equivalents					83,420,555	20,337	0