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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2016

OF THE CONDITION AND AFFAIRS OF THE

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

President & CEO Jill Tripp McGruder

Secretary Edward Joseph Babbitt

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, Sr VP, Chief Actuary
David Todd Henderson, Sr VP, Chief Risk Officer	Kevin Louis Howard, Sr VP	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer
Phillip Earl King, VP, Auditor	Paul Matthew Kruth, VP	Roger Michael Lanham #, Sr VP, Co-Chief Inv Officer
Daniel Roger Larsen, VP, Tax	Bruce William Maisel, VP, CCO	Denise Lynn Sparks, VP
James Joseph Vance, Sr VP, Treasurer	Terrie Ann Wiedenheft, VP	Brendan Matthew White #, Sr VP, Co-Chief Inv Officer

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt	John Finn Barrett	Jill Tripp McGruder
Jonathan David Niemeyer #	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 President & CEO	Edward Joseph Babbitt Secretary	Wade Matthew Fugate VP and Controller

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,649,098,992	0	3,649,098,992	3,170,980,730
2.	Stocks:				
	2.1 Preferred stocks	13,660,506	0	13,660,506	10,663,698
	2.2 Common stocks	565,359,382	0	565,359,382	532,847,009
3.	Mortgage loans on real estate:				
	3.1 First liens	194,939,291	0	194,939,291	189,393,895
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 13,761,514), cash equivalents ($ 91,997,414) and short-term investments ($ 16,705,585)	122,464,514	0	122,464,514	109,937,506
6.	Contract loans (including $ .... premium notes)	109,513,658	0	109,513,658	112,730,129
7.	Derivatives	39,372,295	0	39,372,295	17,286,830
8.	Other invested assets	185,517,136	0	185,517,136	129,601,859
9.	Receivables for securities	1,585,546	0	1,585,546	4,317,515
10.	Securities lending reinvested collateral assets	0	0	0	6,691,200
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,881,511,320	0	4,881,511,320	4,284,450,371
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	40,689,241	0	40,689,241	36,369,009
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	14,456,107	0	14,456,107	15,731,582
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	6,991,439	0	6,991,439	7,874,892
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon			0	3,566,203
18.2	Net deferred tax asset	32,478,612	19,834,145	12,644,467	13,707,575
19.	Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ ....) and other amounts receivable	1,009,874	697,427	312,447	342,809
25.	Aggregate write-ins for other than invested assets	2,004,326	0	2,004,326	1,994,344
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,979,160,996	20,531,572	4,958,629,424	4,364,056,862
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,474,158,590	0	2,474,158,590	2,480,289,243
28.	Total (Lines 26 and 27)	7,453,319,586	20,531,572	7,432,788,014	6,844,346,105
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	CSV Company Owned Life Insurance	2,004,326	0	2,004,326	1,994,344
2502.	Disallowed IMR	0	0	0	
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,004,326	0	2,004,326	1,994,344

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,581,178,770 less $ included in Line 6.3 (including $ 745,782,742 Modco Reserve)	3,581,178,770	3,138,248,636
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	306,312,277	307,841,446
4.	Contract claims:		
	4.1 Life	256,519	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 $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 21,283,769 ceded	21,283,769	23,140,485
	9.4 Interest Maintenance Reserve	1,560,812	
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,082,551 , accident and health $ and deposit-type contract funds $	1,082,551	922,396
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	200,489	334,116
13.	Transfers to Separate Accounts due or accrued (net) (including $ (42,041,565) accrued for expense allowances recognized in reserves, net of reinsured allowances)	738,857	(12,190,541)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,416,884	1,469,717
15.1	Current federal and foreign income taxes, including $ 2,974,583 on realized capital gains (losses)	7,651,823	
15.2	Net deferred tax liability		
16.	Unearned investment income	17,412	31,838
17.	Amounts withheld or retained by company as agent or trustee	36,166	42,299
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	16,409,683	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	90,601,199	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	3,447,216	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	8,068,687	2,305,690
	24.09 Payable for securities	32,244,751	111,328
	24.10 Payable for securities lending	146,233,775	110,041,889
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	22,466,167	10,231,591
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,241,207,807	3,685,494,442
27.	From Separate Accounts Statement	2,474,158,590	2,480,289,243
28.	Total liabilities (Lines 26 and 27)	6,715,366,397	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		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	613,163,872	613,163,872
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	101,257,745	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)	714,421,617	675,562,420
38.	Totals of Lines 29, 30 and 37	717,421,617	678,562,420
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,432,788,014	6,844,346,105
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	22,280,000	9,420,000
2502.	Uncashed drafts and checks that are pending escheatment to the state	186,167	417,652
2503.	Unfunded commitment Low Income Housing Tax Credit property	0	393,939
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	22,466,167	10,231,591
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	666,125,166	481,301,761	1,101,227,853
2.	Considerations for supplementary contracts with life contingencies	4,647,439	5,976,423	9,741,429
3.	Net investment income	95,165,515	77,258,253	198,655,739
4.	Amortization of Interest Maintenance Reserve (IMR)	1,131,263	1,061,760	2,072,778
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	652,261	692,257	1,361,670
7.	Reserve adjustments on reinsurance ceded	(41,226,115)	(38,167,729)	(82,621,116)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,767,803	6,657,326	13,437,686
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,266,096	1,337,606	2,614,858
9.	Totals (Lines 1 to 8.3)	734,529,428	536,117,657	1,246,490,897
10.	Death benefits	2,476,779	4,958,394	11,588,931
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	89,629,968	65,252,603	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	168,715,179	153,186,829	320,295,456
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,431,886	2,682,648	6,619,668
18.	Payments on supplementary contracts with life contingencies	2,640,418	2,612,856	5,133,098
19.	Increase in aggregate reserves for life and accident and health contracts	443,136,584	316,101,334	742,663,973
20.	Totals (Lines 10 to 19)	710,030,814	544,794,664	1,226,973,021
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	35,872,331	29,005,360	63,691,095
22.	Commissions and expense allowances on reinsurance assumed	6,826	6,931	14,092
23.	General insurance expenses	17,619,660	12,277,695	30,023,807
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,361,627	1,337,132	3,088,401
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(61,766,134)	(85,418,941)	(166,855,771)
27.	Aggregate write-ins for deductions	1,196,052	716,364	1,863,604
28.	Totals (Lines 20 to 27)	704,321,176	502,719,205	1,158,798,249
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	30,208,252	33,398,452	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)	30,208,252	33,398,452	87,692,648
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	8,560,067	9,961,761	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)	21,648,185	23,436,691	75,398,890
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,751,985 (excluding taxes of $ 1,593,564 transferred to the IMR)	1,721,413	(692,149)	(8,180,467)
35.	Net income (Line 33 plus Line 34)	23,369,598	22,744,542	67,218,423
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	678,562,421	663,788,131	663,788,131
37.	Net income (Line 35)	23,369,598	22,744,542	67,218,423
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 443,822	25,624,022	23,293,395	(27,385,566)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(2,168,988)	105,199	4,157,420
41.	Change in nonadmitted assets	3,112,046	771,482	(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	(11,094,429)	298,097	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	16,947	19,678	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			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	38,859,196	47,232,393	14,774,289
55.	Capital and surplus, as of statement date (Lines 36 + 54)	717,421,617	711,020,524	678,562,420
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	1,242,457	846,659	1,616,664
08.302.	Other Fee Income	14,107	479,518	958,045
08.303.	Other Income	9,532	11,429	40,149
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,266,096	1,337,606	2,614,858
2701.	Pension Expense	535,969	432,805	1,247,027
2702.	Securities Lending Interest Expense	639,213	266,480	590,235
2703.	Experience Refund	27,775	32,671	32,671
2798.	Summary of remaining write-ins for Line 27 from overflow page	(6,905)	(15,592)	(6,329)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,196,052	716,364	1,863,604
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	670,580,613	486,911,912	1,111,170,137
2. Net investment income	88,881,253	75,171,785	195,042,965
3. Miscellaneous income	9,751,623	9,714,133	16,369,329
4. Total (Lines 1 to 3)	769,213,489	571,797,830	1,322,582,431
5. Benefit and loss related payments	308,885,687	267,018,443	566,306,442
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(76,026,935)	(79,502,709)	(161,727,072)
7. Commissions, expenses paid and aggregate write-ins for deductions	56,082,799	43,724,098	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)	687,592	12,152,290	15,749,976
10. Total (Lines 5 through 9)	289,629,143	243,392,122	518,895,054
11. Net cash from operations (Line 4 minus Line 10)	479,584,346	328,405,708	803,687,377
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	284,507,554	268,353,324	507,326,258
12.2 Stocks	23,681,320	31,127,586	172,320,875
12.3 Mortgage loans	2,704,805	3,708,966	9,912,280
12.4 Real estate	0	0	0
12.5 Other invested assets	8,258,093	10,214,515	15,972,535
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,958	0	830
12.7 Miscellaneous proceeds	41,556,592	56,807,255	4,947,798
12.8 Total investment proceeds (Lines 12.1 to 12.7)	360,712,322	370,211,646	710,480,576
13. Cost of investments acquired (long-term only):			
13.1 Bonds	760,877,411	609,362,241	1,187,811,756
13.2 Stocks	34,171,035	26,967,853	163,484,267
13.3 Mortgage loans	8,250,201	3,435,664	117,805,816
13.4 Real estate	0	0	0
13.5 Other invested assets	58,194,060	12,804,671	21,272,575
13.6 Miscellaneous applications	15,342,417	12,030,619	28,113,555
13.7 Total investments acquired (Lines 13.1 to 13.6)	876,835,124	664,601,048	1,518,487,969
14. Net increase (or decrease) in contract loans and premium notes	(3,216,471)	(800,638)	(7,786,999)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(512,906,331)	(293,588,764)	(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	(1,529,169)	9,238,884	9,524,415
16.5 Dividends to stockholders	0	0	25,000,000
16.6 Other cash provided (applied)	47,378,161	50,452,867	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)	45,848,992	59,691,751	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)	12,527,008	94,508,695	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)	122,464,514	148,260,951	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	271,870	298,252	585,477
3.	Ordinary individual annuities	666,704,670	482,140,159	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	666,976,540	482,438,411	1,103,381,435
12.	Deposit-type contracts	16,207,077	24,257,002	44,348,200
13.	Total	683,183,617	506,695,413	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	23,369,598	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	23,369,598	67,218,423
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	717,421,617	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	717,421,617	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 six month period ended June 30, 2016, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2016, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
46628S-AJ-2	1,849,577	1,827,595	21,982	1,827,595	1,727,759	06/30/2016
52524M-AV-1	638,103	581,305	56,798	581,305	505,573	06/30/2016
86359D-SR-9	1,521,346	1,520,373	973	1,520,373	1,397,865	06/30/2016
Total	XXX	XXX	79,753	XXX	XXX	XXX

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 1,514,770
2. 12 Months or Longer 2,373,602

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

1. Less than 12 Months 104,945,776
2. 12 Months or Longer 29,616,030

(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 $192.6 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	39,372,294	0	39,372,294

* 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	(8,068,688)	0	(8,068,688)

* 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.

NOTES TO FINANCIAL STATEMENTS

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Common stock: Industrial & miscellaneous	178,036,882	0	0	178,036,882
Common stock: Mutual funds	11,173,567	0	0	11,173,567
Derivative assets: Options, purchased	0	11,367,708	28,004,586	39,372,294
Separate account assets*	733,372,956	0	0	733,372,956
Total assets at fair value	922,583,405	11,367,708	28,004,586	961,955,699

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	(8,068,688)	0	(8,068,688)
Total liabilities at fair value	0	(8,068,688)	0	(8,068,688)

*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

Quarter Ended at June 30, 2016

Description for each class of asset or liability	Ending Balance as of 3/31/16	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 6/30/16
a. Assets										
Derivative assets	18,442,891	0	0	0	3,793,863	5,767,832	0	0	0	28,004,586
Total Assets	18,442,891	0	0	0	3,793,863	5,767,832	0	0	0	28,004,586

Quarter Ended at March 31, 2016

Description for each class of asset or liability	Ending Balance as of 12/31/15	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 3/31/16
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	3,916,721,180	3,649,098,992	5,718,741	3,645,239,118	265,763,321	
Common stock: Unaffiliated	178,036,882	178,036,882	178,036,882	0	0	
Common stock: Mutual funds	11,173,567	11,173,567	11,173,567	0	0	
Preferred stock	14,648,653	13,660,506	0	9,560,049	5,088,604	
Mortgage loans	204,333,798	194,939,291	0	0	204,333,798	
Cash, cash equivalents, & short-term investments	122,465,111	122,464,514	122,465,111	0	0	
Other invested assets: Surplus notes	19,587,585	16,015,223	0	19,587,585	0	
Securities lending reinvested collateral assets	0	0	0	0	0	
Derivative assets	39,372,294	39,372,294	0	11,367,708	28,004,586	
Separate account assets	2,571,101,740	2,474,158,590	733,766,006	1,650,812,485	186,523,249	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,212,002,974)	(1,102,505,084)	0	0	(1,212,002,974)	
Equity-indexed insurance contracts	(927,089,308)	(907,913,111)	0	0	(927,089,308)	
Derivative liabilities	(8,068,688)	(8,068,688)	0	(8,068,688)	0	
Cash collateral payable	(22,280,000)	(22,280,000)	(22,280,000)	0	0	
Separate account liabilities *	(1,817,920,753)	(1,703,355,787)	0	0	(1,817,920,753)	
Securities lending liability	(146,233,775)	(146,233,775)	0	(146,233,775)	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.

Cash Collateral Payable

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 10,174,153

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	$ 376,148,934
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 31,699,041	$ 86,326,181
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 388,340,961	$ 462,475,115
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. $ 192,592,894
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 192,586,544
16.3 Total payable for securities lending reported on the liability page. $ 146,233,775

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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 194,939,291
	1.14 Total Mortgages in Good Standing	$ 194,939,291
	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)	$ 194,939,291
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	6,505	11,369,382			11,375,887	0
2.	Alaska AK	L	0	0			0	0
3.	Arizona AZ	L	390	15,305,152			15,305,542	0
4.	Arkansas AR	L	902	1,465,147			1,466,049	0
5.	California CA	L	8,457	42,742,515			42,750,972	1,520,002
6.	Colorado CO	L	2,636	7,828,373			7,831,009	215,000
7.	Connecticut CT	L	52	13,471,747			13,471,799	1,223,931
8.	Delaware DE	L	490	2,399,892			2,400,382	0
9.	District of Columbia DC	L	0	465,612			465,612	0
10.	Florida FL	L	17,286	59,880,626			59,897,912	1,148,910
11.	Georgia GA	L	7,042	12,706,064			12,713,106	204,368
12.	Hawaii HI	L	44	27,437,516			27,437,560	137,093
13.	Idaho ID	L	86	2,963,934			2,964,020	0
14.	Illinois IL	L	21,337	28,888,016			28,909,353	818,332
15.	Indiana IN	L	3,178	17,532,358			17,535,536	129,021
16.	Iowa IA	L	28,216	3,157,179			3,185,395	0
17.	Kansas KS	L	3,593	1,840,011			1,843,604	169,712
18.	Kentucky KY	L	1,089	10,841,985			10,843,074	0
19.	Louisiana LA	L	0	13,828,154			13,828,154	25,000
20.	Maine ME	L	0	266,140			266,140	0
21.	Maryland MD	L	27,157	12,908,287			12,935,444	104,895
22.	Massachusetts MA	L	0	16,486,459			16,486,459	437,238
23.	Michigan MI	L	766	27,419,476			27,420,242	911,756
24.	Minnesota MN	L	26,657	8,862,680			8,889,337	399,765
25.	Mississippi MS	L	3,172	7,220,092			7,223,264	217,862
26.	Missouri MO	L	5,594	6,501,258			6,506,852	70,000
27.	Montana MT	L	131	259,061			259,192	0
28.	Nebraska NE	L	2,079	3,367,226			3,369,305	57,869
29.	Nevada NV	L	22	5,473,298			5,473,320	0
30.	New Hampshire NH	N	0	5,259			5,259	0
31.	New Jersey NJ	L	0	32,421,223			32,421,223	3,305,221
32.	New Mexico NM	L	2,412	1,337,129			1,339,541	0
33.	New York NY	N	0	2,414,354			2,414,354	0
34.	North Carolina NC	L	220	18,681,629			18,681,849	119,644
35.	North Dakota ND	L	0	174,494			174,494	0
36.	Ohio OH	L	54,078	57,373,979			57,428,057	1,197,189
37.	Oklahoma OK	L	8,624	8,014,595			8,023,219	446,000
38.	Oregon OR	L	2,918	16,527,017			16,529,935	60,968
39.	Pennsylvania PA	L	11,730	56,772,062			56,783,792	756,857
40.	Rhode Island RI	L	0	1,032,031			1,032,031	0
41.	South Carolina SC	L	6,364	7,773,651			7,780,015	62,398
42.	South Dakota SD	L	2,249	293,124			295,373	0
43.	Tennessee TN	L	3,191	10,917,318			10,920,509	250,000
44.	Texas TX	L	2,472	52,700,890			52,703,362	766,469
45.	Utah UT	L	0	4,891,808			4,891,808	0
46.	Vermont VT	L	0	0			0	0
47.	Virginia VA	L	2,573	6,849,091			6,851,664	0
48.	Washington WA	L	2,074	9,389,087			9,391,161	26,443
49.	West Virginia WV	L	4,964	2,674,846			2,679,810	300,000
50.	Wisconsin WI	L	1,120	13,340,727			13,341,847	1,054,808
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	12,716	0	0	12,716	70,326
59.	Subtotal	(a) 49	271,870	666,704,670	0	0	666,976,540	16,207,077
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	271,870	666,704,670	0	0	666,976,540	16,207,077
96.	Plus Reinsurance Assumed	XXX	42,393				42,393	
97	Totals (All Business)	XXX	314,263	666,704,670	0	0	667,018,933	16,207,077
98.	Less Reinsurance Ceded	XXX	169,773	723,993			893,766	
99.	Totals (All Business) less Reinsurance Ceded	XXX	144,490	665,980,677	0	0	666,125,167	16,207,077
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	0	12,716			12,716	70,326
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	12,716	0	0	12,716	70,326
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	22.980	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	97.170	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.440	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	44.880	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	31.040	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	71.090	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	34.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.590	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.050	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	5.050	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	76.180	WS Mutual Holding Co	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.130	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.190	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	88.190	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	90.400	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.950	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.780	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.880	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	6.430	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	96.110	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	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	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	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	29.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.480	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.540	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	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 2

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 2

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 2

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 2

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 2

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 2

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	1,301	12,219	14,440
2705. Reserve Adjustment	(8,206)	(27,811)	(20,769)
2797. Summary of remaining write-ins for Line 27 from overflow page	(6,905)	(15,592)	(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	8,250,201	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	2,704,805	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)	194,939,292	189,393,896
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	194,939,292	189,393,896
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	194,939,292	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	5,000,000	11,686,975
	2.2 Additional investment made after acquisition	53,194,060	16,708,811
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	25	47
5.	Unrealized valuation increase (decrease)	5,986,363	5,458,548
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	8,258,093	15,972,535
8.	Deduct amortization of premium and depreciation	7,077	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)	185,517,136	129,601,859
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	185,517,136	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	795,048,446	1,351,296,023
3.	Accrual of discount	1,405,625	2,497,547
4.	Unrealized valuation increase (decrease)	19,752,133	(19,426,042)
5.	Total gain (loss) on disposals	10,119,191	1,544,821
6.	Deduct consideration for bonds and stocks disposed of	308,188,863	687,527,920
7.	Deduct amortization of premium	4,429,336	8,125,605
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	79,754	8,707,228
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,228,118,875	3,714,491,433
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,228,118,875	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)	2,177,570,732	432,181,127	463,167,835	65,657,049	2,177,570,732	2,212,241,073		1,999,200,433
2. NAIC 2 (a)	1,136,081,470	2,268,446,552	2,073,348,016	(105,445,789)	1,136,081,470	1,225,734,217		1,023,974,829
3. NAIC 3 (a)	187,629,985	8,025,272	13,570,268	15,089,012	187,629,985	197,174,001		154,749,191
4. NAIC 4 (a)	82,109,460	7,202,638	3,523,679	20,923,702	82,109,460	106,712,121		76,974,683
5. NAIC 5 (a)	13,155,039	22,881	3,120,554	2,332,017	13,155,039	12,389,383		4,073,545
6. NAIC 6 (a)	3,582,149	0	0	(34,553)	3,582,149	3,547,596		3,622,044
7. Total Bonds	3,600,128,835	2,715,878,470	2,556,730,352	(1,478,562)	3,600,128,835	3,757,798,391	0	3,262,594,725
PREFERRED STOCK								
8. NAIC 1	5,902,474	2,996,808	0	(2,996,808)	5,902,474	5,902,474		5,902,474
9. NAIC 2	4,761,225	0	0	2,996,808	4,761,225	7,758,033		4,761,225
10. NAIC 3	0	0	0	0	0	0		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	10,663,699	2,996,808	0	0	10,663,699	13,660,507	0	10,663,699
15. Total Bonds and Preferred Stock	3,610,792,534	2,718,875,278	2,556,730,352	(1,478,562)	3,610,792,534	3,771,458,898	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 $ 105,699,832 ; NAIC 2 $ 2,999,567 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	16,705,585	XXX	16,705,546	(780)	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	409,565,591	1,176,538,570
3. Accrual of discount	39	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	437,247,612	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)	16,705,582	44,387,564
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	16,705,582	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	12,709,977
3.	Unrealized Valuation increase/(decrease)	5,309,707
4.	Total gain (loss) on termination recognized	(1,645,089)
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)	31,303,598
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	31,303,598

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)				122,480
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	(90,248)			
	3.14 Section 1, Column 18, prior year	(121,881)	31,633	31,633	
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	(90,248)			
	3.24 Section 1, Column 19, prior year	(121,881)	31,633	31,633	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(403,501)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(403,501)	(403,501)		
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)				1,095,058
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,095,058

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	31,303,606	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,095,058	
3.	Total (Line 1 plus Line 2)		32,398,664
4.	Part D, Section 1, Column 5	40,467,352	
5.	Part D, Section 1, Column 6	(8,068,688)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	31,303,606	
8.	Part B, Section 1, Column 13	(153,468)	
9.	Total (Line 7 plus Line 8)		31,150,138
10.	Part D, Section 1, Column 8	39,372,294	
11.	Part D, Section 1, Column 9	(8,222,156)	
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	1,095,056	
15.	Part D, Section 1, Column 11	1,095,056	
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	4,271,998,284	5,861,970,898
3.	Accrual of discount	0	954
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	3,958	830
6.	Deduct consideration received on disposals	4,227,231,256	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)	91,997,414	47,226,428
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	91,997,414	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 2	Location 3	4	5	6	7	8	9
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	1,198,399	46,800,000
0009059	Cincinnati	OH		11/12/2015	5.000	0	2,491,064	34,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	3,689,463	81,000,000
0009051	Cranberry Township	PA		11/06/2012	10.000	0	67,916	21,000,000
0699999. Mortgages in good standing - Mezzanine Loans						0	67,916	21,000,000
0899999. Total Mortgages in good standing						0	3,757,379	102,000,000
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	3,757,379	102,000,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		3,179,533	0	0	0	0	0	0	0	32,170	0	0	0
0009046	Sacramento	CA		02/02/2007		9,084,411	0	0	0	0	0	0	0	77,410	0	0	0
0009047	Ocala	FL		10/19/2007		5,300,781	0	0	0	0	0	0	0	105,403	0	0	0
0009048	Naples	FL		03/04/2010		7,695,514	0	0	0	0	0	0	0	48,935	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,417,369	0	0	0	0	0	0	0	28,039	0	0	0
0009050	Houston	TX		09/28/2011		4,341,136	0	0	0	0	0	0	0	44,876	0	0	0
0009052	Brentwood	TN		07/17/2014		9,671,129	0	0	0	0	0	0	0	124,374	0	0	0
0009053	Frankfort	KY		12/12/2014		18,899,961	0	0	0	0	0	0	0	182,548	0	0	0
0009054	Eldersburg	MD		12/18/2014		21,136,473	0	0	0	0	0	0	0	528,209	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,912,620	0	0	0	0	0	0	0	89,356	0	0	0
0009056	Blacksburg	VA		10/06/2015		7,342,782	0	0	0	0	0	0	0	58,527	0	0	0
0009057	Aurora	CO		10/08/2015		22,500,000	0	0	0	0	0	0	0	87,294	0	0	0
0299999. Mortgages with partial repayments						129,481,709	0	0	0	0	0	0	0	1,407,141	0	0	0
0599999 - Totals						129,481,709	0	0	0	0	0	0	0	1,407,141	0	0	0

STATEMENT AS OF JUNE 30, 2016 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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		127,022		1,961,561	1.640
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	127,022	0	1,961,561	XXX
34918*-10-0	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	4	01/15/2013	2		50,000,000			14.870
1499999. Joint Venture Interests - Fixed Income - Affiliated								0	50,000,000	0	0	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		156,527		2,708,257	2.090
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	156,527	0	2,708,257	XXX
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1		1,432,683		14,033,235	1.000
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP		06/08/2016		5,000,000		1		0.500
2199999. Joint Venture Interests - Other - Unaffiliated								5,000,000	1,432,683	1	14,033,235	XXX
4499999. Total - Unaffiliated								5,000,000	1,716,232	1	18,703,053	XXX
4599999. Total - Affiliated								0	50,000,000	0	0	XXX
4699999 - Totals								5,000,000	51,716,232	1	18,703,053	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	05/06/2016	124,297					0		124,297	124,297			0	88,057
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							124,297	0	0	0	0	0	0	124,297	124,297	0	0	0	88,057
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	04/20/2016	197,648					0		197,648	197,648			0	3,387,983
1599999. Joint Venture Interests - Common Stock - Unaffiliated							197,648	0	0	0	0	0	0	197,648	197,648	0	0	0	3,387,983
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	06/21/2016	306,095					0		306,095	306,095			0	307,453
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	06/10/2016	30,525					0		30,525	30,525			0	6,413
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	06/08/2016	103,050					0		103,050	103,050			0	384,186
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	06/09/2016	109,001					0		109,001	109,001			0	100,117
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	04/15/2016	148,088					0		148,088	148,088			0	173,541
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	05/23/2016	1,432,683					0		1,432,683	1,432,683			0	
2199999. Joint Venture Interests - Other - Unaffiliated							2,129,442	0	0	0	0	0	0	2,129,442	2,129,442	0	0	0	971,710
4499999. Total - Unaffiliated							2,451,387	0	0	0	0	0	0	2,451,387	2,451,387	0	0	0	4,447,750
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							2,451,387	0	0	0	0	0	0	2,451,387	2,451,387	0	0	0	4,447,750

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-Z5-0	G2 #765164 4.607% 10/20/61		05/01/2016	Interest Capitalization		29,149	29,149	0	1
36230U-YF-0	G2 4.684% 09/01/46		05/01/2016	Interest Capitalization		7,012	7,012	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2016	Interest Capitalization		9,877	9,877	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2016	Interest Capitalization		6,053	6,053	0	1
690353-M8-7	OPIC 0.158% 02/15/28		04/11/2016	WELLS FARGO		5,100,000	5,100,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						5,152,091	5,152,091	0	XXX
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	F	06/21/2016	NOMURA SECURITIES INTERNATIONA		5,650,000	5,000,000	91,875	2FE
1099999. Subtotal - Bonds - All Other Governments						5,650,000	5,000,000	91,875	XXX
02R022-48-0	FGCI TBA 2.500% 03/15/31		06/09/2016	CITIGROUP GLOBAL MKTS		10,262,891	10,000,000	10,417	1
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848% 08/01/31		06/22/2016	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		04/29/2016	MERRILL LYNCH-NY--FX INC		3,000,000	3,000,000	0	2AM
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/12/2016	BARCLAYS		2,700,000	2,700,000	0	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2016	Interest Capitalization		54,669	54,669	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2016	Interest Capitalization		60,029	60,029	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2016	Interest Capitalization		18,987	18,987	0	1
64971W-WT-3	NEW YORK CITY NY TRANSITIONAL GENERAL 3.450% 11/01/26		04/29/2016	FTN FINANCIAL SECURITIES		5,244,000	5,000,000	1,438	1FE
734195-AB-6	PORT GTR CINCINNATI DEV AUTH R 3.500% 05/15/26		06/06/2016	DiPERNA FINANCIAL		2,500,000	2,500,000	0	2AM
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		05/25/2016	BANK of AMERICA SEC		5,000,000	5,000,000	3,444	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						38,840,576	38,333,685	15,299	XXX
00003#-AB-9	A&E TELEVISION PP 3.630% 08/22/22		05/05/2016	CRT CAPITAL GROUP LLC		1,558,920	1,500,000	11,949	1
00003#-AC-7	A&E TELEVISION PP 3.780% 08/22/24		05/05/2016	CRT CAPITAL GROUP LLC		1,561,680	1,500,000	12,443	1
00287Y-AV-1	ABBVIE INC 4.300% 05/14/36		05/09/2016	BANK of AMERICA SEC		9,945,500	10,000,000	0	2FE
02079K-AA-5	ALPHABET 3.625% 05/19/21		04/27/2016	Taxable Exchange		9,782,257	8,900,000	141,597	1FE
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		04/19/2016	CITIGROUP GLOBAL MKTS		4,998,750	5,000,000	0	2FE
023764-AA-1	AAL 3.650% 06/15/28		05/02/2016	DEUTSCHE BANK		1,575,000	1,575,000	0	1FE
0258M0-EB-1	AMERICAN EXPRESS 2.250% 05/05/21		06/13/2016	NOMURA SECURITIES INTERNATIONA		2,014,720	2,000,000	5,125	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN		4,500,000	4,500,000	0	1FE
035287-AG-6	ANIXTER INC 5.500% 03/01/23		05/23/2016	Tax Free Exchange		5,000,000	5,000,000	62,639	3FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC		4,300,000	4,300,000	0	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		04/10/2016	Interest Capitalization		0	0	0	1FE
05526W-AG-8	BAMLL 2015-HAUL XB 0.470% 07/05/43		06/21/2016	MORGAN STANLEY FIXED INC		2,267,164	0	16,709	1FE
060505-CL-6	BANK OF AMERICA CORP 5.750% 08/15/16		06/06/2016	BROWNSTONE INV GROUP,LLC		504,170	500,000	9,104	2FE
06051G-EA-3	BANK OF AMERICA CORP 6.500% 08/01/16		06/01/2016	BROWNSTONE INV GROUP,LLC		1,326,151	1,315,000	29,679	2FE
11120V-AA-1	BRIXMOR OPERATING PART 3.850% 02/01/25		06/15/2016	SUNTRUST		5,000,550	5,000,000	74,326	2FE
11120V-AC-7	BRIXMOR OPERATING PART 4.125% 06/15/26		06/02/2016	WELLS FARGO		4,966,400	5,000,000	0	2FE
115885-AK-1	BROWNING FERRIS INDUSTRIES 7.400% 09/15/35		05/26/2016	JEFFERIES & CO		1,296,350	1,000,000	15,622	2FE
12507G-AE-7	CCRSG 2016-HEAT B 4.114% 04/10/29		04/19/2016	Cantor Fitzgerald Fixed		3,604,948	3,500,000	10,799	1FE
12507G-AG-2	CCRSG 2016-HEAT C 4.919% 04/10/29		04/19/2016	Cantor Fitzgerald Fixed		3,089,945	3,000,000	11,068	1FE
12592L-BK-7	COMM 2014-CR20 XA 1.350% 11/10/47		06/16/2016	MORGAN STANLEY FIXED INC		4,713,438	0	51,936	1FE
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		06/01/2016	Interest Capitalization		22,881	22,881	0	5*
12649N-AS-0	CSMC 2015-1 B1 3.949% 01/25/45		04/27/2016	KGS-ALPHA CAPITAL MARKETS		11,646,483	11,453,210	1,256	1FM
14040H-AX-3	CAPITAL ONE FINANCIAL CORP 3.150% 07/15/16		05/12/2016	ROBERT W. BAIRD		2,007,660	2,000,000	20,650	2FE
14313*-AA-1	CARMAX AUTO PP 3.860% 04/27/23		04/22/2016	PRIVATE PLACEMENT		2,500,000	2,500,000	0	2Z
161175-AU-8	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		05/25/2016	Tax Free Exchange		5,000,000	5,000,000	28,373	2FE
198280-AB-5	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		05/13/2016	Tax Free Exchange		4,999,191	5,000,000	55,125	2FE
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		2,230,788	2,247,000	13,810	4FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		06/30/2016	Interest Capitalization		331	331	0	1FM
23317H-AD-4	DDR CORP 3.625% 02/01/25		04/05/2016	WELLS FARGO		1,121,922	1,141,000	7,698	2FE
25272K-AG-8	DIAMOND 1 FIN/DIAMOND 2 5.450% 06/15/23		05/17/2016	J P MORGAN SEC HI-YIELD		4,997,850	5,000,000	0	2FE
257375-AD-7	DOMINION GAS HLDGS LLC 1.050% 11/01/16		06/02/2016	Various		6,519,770	6,517,000	24,489	1FE
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		06/14/2016	GUGGENHEIM CAPITAL MARKETS		5,084,800	4,975,000	32,151	3AM
30219G-AQ-1	EXPRESS SCRIPTS INC 3.000% 07/15/23		06/29/2016	BANK of AMERICA SEC		4,995,550	5,000,000	0	2FE
31677Q-BG-3	FIFTH THIRD BANK 2.250% 06/14/21		06/09/2016	DEUTSCHE BANK		2,997,750	3,000,000	0	1FE
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		06/17/2016	J P MORGAN SEC FIXED INC		3,100,000	3,100,000	0	1FE
35906A-AT-5	FRONTIER COMMUNICATIONS 8.875% 09/15/20		06/03/2016	Tax Free Exchange		3,000,000	3,000,000	57,688	3FE
423074-AX-1	KHC 3.950% 07/15/25		04/13/2016	STIFEL NICHOLAS		32,239	30,000	306	2FE
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		06/06/2016	BROWNSTONE INV GROUP,LLC		300,000	300,000	1,429	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		04/20/2016	CREDIT SUISSE FIRST BOSTON		10,463,734	10,639,958	9,517	1FE
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2016	J P MORGAN SEC FIXED INC		2,825,064	2,700,000	1,378	2FE
49338L-AB-9	KEYSIGHT TECHNOLOGIES 4.550% 10/30/24		04/27/2016	MORGAN STANLEY FIXED INC		4,898,950	5,000,000	1,264	2FE
50077L-AA-4	KRAFT HEINZ FOODS CO 4.375% 06/01/46		05/10/2016	WELLS FARGO		3,987,360	4,000,000	0	2FE
512807-AQ-1	LAM RESEARCH CORP 3.450% 06/15/23		06/17/2016	JEFFERIES & CO		5,121,950	5,000,000	7,188	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		05/18/2016	CREDIT SUISSE FIRST BOSTON		4,400,000	4,400,000	0	1FE
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		05/26/2016	US BANCORP		1,618,592	1,600,000	31,564	2FE
59523U-AM-9	MID-AMERICA APARTMENTS L 4.000% 11/15/25		04/04/2016	US BANCORP		1,523,528	1,475,000	24,256	2FE
599809-AG-5	MCMLT 2015-1 A4 3.000% 06/25/56		06/09/2016	J P MORGAN SEC FIXED INC		4,978,906	5,000,000	5,417	1FE
651229-AZ-9	NEWELL BRANDS INC 5.000% 11/15/23		06/21/2016	CITIGROUP GLOBAL MKTS		6,296,490	6,000,000	31,667	2FE
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		05/20/2016	BROWNSTONE INV GROUP,LLC		2,497,869	2,495,000	71,523	2FE
682439-AU-8	AACMT 2005-C6A H 5.690% 10/13/37		05/03/2016	GOLDMAN SACHS		24,220,492	20,990,000	92,886	4FM
68389X-BK-0	ORACLE CORP 1.900% 09/15/21		06/29/2016	J P MORGAN SEC FIXED INC		4,991,300	5,000,000	0	1FE
74256L-AU-3	PRINCIPAL LFE GLB FND II 3.000% 04/18/26		04/11/2016	CREDIT SUISSE FIRST BOSTON		4,986,700	5,000,000	0	1FE
761713-BQ-8	REYNOLDS AMERICAN INC 3.500% 08/04/16		06/27/2016	BROWNSTONE INV GROUP,LLC		4,263,320	4,250,000	56,238	2FE
78403D-AK-6	SBA TOWER TRUST 2.877% 07/15/21		06/21/2016	BARCLAYS		5,000,000	5,000,000	0	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		04/12/2016	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0	2AM
842587-CW-5	SOUTHERN CO 4.250% 07/01/36		05/19/2016	CITIGROUP GLOBAL MKTS		9,957,900	10,000,000	0	2FE
862121-A#-7	STORE CAPITAL PP 4.730% 04/28/26		04/26/2016	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2FE
87265H-AE-9	TRI POINTE GROUP INC 4.875% 07/01/21		05/23/2016	CITIGROUP GLOBAL MKTS		4,971,850	5,000,000	0	4FE
95040Q-AC-8	HEALTH CARE REIT 4.250% 04/01/26		04/06/2016	UBS WARBURG		5,102,500	5,000,000	23,611	2FE
958102-AJ-4	WESTERN DIGITAL CORP 7.375% 04/01/23		04/13/2016	BANK of AMERICA SEC		3,075,000	3,000,000	3,073	2FE
958254-AF-1	WESTERN GAS PARTNERS LP 4.650% 07/01/26		06/30/2016	MIZUHO SECURITIES USA INC		6,935,822	6,950,000	0	2FE
Q4557*-AB-7	STORE CAPITAL PP 4.050% 05/23/26		05/10/2016	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2FE
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	05/25/2016	BROWNSTONE INV GROUP,LLC		2,522,675	2,500,000	24,615	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	04/28/2016	Interest Capitalization		14,896	14,896	0	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	04/28/2016	Interest Capitalization		2,979	2,979	0	5
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18	I	04/28/2016	Interest Capitalization		583	583	0	5
895945-G@-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A	04/28/2016	Interest Capitalization		6,813	6,813	0	5
45662N-A*-4	INFINEON TECH PP 3.940% 04/05/24	F	04/05/2016	PRIVATE PLACEMENT		14,000,000	14,000,000	0	2FE
714294-AB-1	PERRIGO CO PLC 1.300% 11/08/16	F	04/07/2016	BANK of AMERICA SEC		3,155,788	3,163,000	17,590	2FE
822582-BQ-4	SHELL INTERNATIONAL FIN 4.000% 05/10/46	F	05/05/2016	BARCLAYS		14,729,700	15,000,000	0	1FE
G0369@-AV-8	ANGLIAN WATER PP 4.990% 11/26/23	F	06/23/2016	PRIVATE PLACEMENT		3,259,230	3,000,000	11,643	2FE
K2162@-AC-0	DANISH CROWN PP 3.400% 06/01/23	R	05/27/2016	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						316,373,149	304,064,651	1,109,401	XXX
69352P-AC-7	PPL CAPITAL FUNDING 6.700% 03/30/67		05/17/2016	JEFFERIES & CO		1,200,000	1,500,000	13,958	2FE
85748D-AA-7	STATE STREET CAP TR IV 1.656% 06/15/37		05/04/2016	Various		13,677,450	18,690,000	43,590	1AM
4899999. Subtotal - Bonds - Hybrid Securities						14,877,450	20,190,000	57,548	XXX
8399997. Total - Bonds - Part 3						380,893,266	372,740,427	1,274,123	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						380,893,266	372,740,427	1,274,123	XXX
74460W-75-0	PUBLIC STORAGE PFD		05/18/2016	INSTINET	120,000.000	2,996,808	0.00	0	P2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,996,808	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						2,996,808	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,996,808	XXX	0	XXX
002824-10-0	ABBOTT LABS		04/20/2016	BNY CONVERG-SOFT	32,198.000	1,412,430		0	L
031162-10-0	AMGEN INC		04/20/2016	BNY CONVERG-SOFT	10,418.000	1,703,383		0	L
13057Q-10-7	CALIFORNIA RESOURCES CRP COMMON		04/01/2016	Spin Off	2,746.380	836		0	L
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Taxable Exchange	12,389.420	2,819,460		0	L
166764-10-0	CHEVRON CORPORATION		04/20/2016	BNY CONVERG-SOFT	14,104.000	1,411,734		0	L
30231G-10-2	EXXON MOBIL CORP		05/16/2016	BNY CONVERG-SOFT	13,747.000	1,231,580		0	L
458140-10-0	INTEL CORPORATION		04/20/2016	BNY CONVERG-SOFT	67,028.000	2,136,075		0	L
46113M-10-8	INTERVAL LEISURE GROUP COMMON		05/13/2016	Spin Off	2,973.950	35,712		0	L
478160-10-4	JOHNSON & JOHNSON		04/20/2016	BNY CONVERG-SOFT	6,223.000	706,330		0	L
580135-10-1	McDONALDS		04/20/2016	BNY CONVERG-SOFT	6,547.000	849,090		0	L
594918-10-4	MICROSOFT CORP		05/16/2016	BNY CONVERG-SOFT	76,651.000	4,076,184		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						16,382,814	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						16,382,814	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						16,382,814	XXX	0	XXX

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)
9899999. Total - Preferred and Common Stocks						19,379,622	XXX	0	XXX
9999999 - Totals						400,272,888	XXX	1,274,123	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/20/61		06/01/2016	Paydown		197,885	197,885	214,664	205,538	0	(7,652)	0	(7,652)	0	197,885	0	0	0	3,742	11/01/2022	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2016	Paydown		10,414	10,414	11,213	10,586	0	(249)	0	(249)	0	10,414	0	0	0	239	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2016	Paydown		60,096	60,096	64,359	61,519	0	(1,423)	0	(1,423)	0	60,096	0	0	0	937	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2016	Paydown		110,799	110,799	110,937	110,902	0	(103)	0	(103)	0	110,799	0	0	0	1,219	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2016	Paydown		111,688	111,688	120,366	113,574	0	(2,186)	0	(2,186)	0	111,688	0	0	0	1,911	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2016	Paydown		25,320	25,320	25,890	25,536	0	(216)	0	(216)	0	25,320	0	0	0	305	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.629% 02/16/44		06/01/2016	Paydown		6,906	6,906	6,665	6,594	0	313	0	313	0	6,906	0	0	0	162	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		06/01/2016	Paydown		67,521	67,521	64,840	66,377	0	1,144	0	1,144	0	67,521	0	0	0	1,933	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2016	Paydown		252,627	252,627	291,943	281,879	0	(29,252)	0	(29,252)	0	252,627	0	0	0	5,370	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2016	Paydown		69,243	69,243	77,220	75,688	0	(6,444)	0	(6,444)	0	69,243	0	0	0	1,486	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2016	Paydown		14,189	14,189	14,798	14,556	0	(367)	0	(367)	0	14,189	0	0	0	266	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.148% 09/16/43		06/01/2016	Paydown		0	0	43,993	25,833	0	(25,833)	0	(25,833)	0	0	0	0	0	2,665	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.622% 10/16/44		06/01/2016	Paydown		0	0	47,942	46,626	0	(46,626)	0	(46,626)	0	0	0	0	0	5,854	10/16/2044	1
690353-D9-5	OPIC 0.280% 10/10/25		04/10/2016	Redemption 100.0000		132,278	132,278	132,278	42,598	0	0	0	0	0	132,278	0	0	0	152	10/10/2025	1
690353-L7-0	OPIC VRDN 0.223% 10/10/25		04/10/2016	Redemption 100.0000		102,011	102,011	102,011	0	0	0	0	0	0	102,011	0	0	0	74	10/10/2025	1
0599999. Subtotal - Bonds - U.S. Governments						1,160,977	1,160,977	1,329,119	1,087,806	0	(118,894)	0	(118,894)	0	1,160,977	0	0	0	26,315	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2016	Redemption 100.0000		61,893	61,893	61,893	61,893	0	0	0	0	0	61,893	0	0	0	801	02/01/2042	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		05/02/2016	Redemption 100.0000		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	4,848	08/01/2023	2AM
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/16/2016	Redemption 100.0000		2,700,000	2,700,000	2,700,000	1,350,000	0	0	0	0	0	2,700,000	0	0	0	5,738	11/15/2038	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		05/05/2016	FTN FINANCIAL SECURITIES		3,508,313	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	208,313	208,313	51,505	06/15/2045	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/15/2016	Call 100.0000		5,115	5,115	5,115	5,115	0	0	0	0	0	5,115	0	0	0	11,334	06/15/2045	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		05/15/2016	Paydown		19,764	19,764	19,764	19,764	0	0	0	0	0	19,764	0	0	0	287	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2016	Paydown		40,724	40,724	40,978	40,924	0	(200)	0	(200)	0	40,724	0	0	0	345	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2016	Paydown		156,057	156,057	162,177	161,342	0	(5,285)	0	(5,285)	0	156,057	0	0	0	2,002	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2016	Paydown		30,241	30,241	30,827	30,674	0	(433)	0	(433)	0	30,241	0	0	0	586	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2016	Paydown		33,430	33,430	34,179	33,985	0	(556)	0	(556)	0	33,430	0	0	0	650	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2016	Paydown		14,785	14,785	15,718	15,553	0	(768)	0	(768)	0	14,785	0	0	0	274	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2016	Paydown		16,136	16,136	17,154	16,976	0	(840)	0	(840)	0	16,136	0	0	0	334	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		06/01/2016	Paydown		45,987	45,987	44,492	44,788	0	1,198	0	1,198	0	45,987	0	0	0	579	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2016	Paydown		1,762	1,762	1,833	1,759	0	3	0	3	0	1,762	0	0	0	72	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		06/01/2016	Paydown		25	25	26	26	0	0	0	0	0	25	0	0	0	1	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		06/01/2016	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		06/01/2016	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		06/01/2016	Paydown		198,109	198,109	195,633	195,909	0	2,201	0	2,201	0	198,109	0	0	0	2,101	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2016	Paydown		23,812	23,812	24,224	24,188	0	(376)	0	(376)	0	23,812	0	0	0	532	10/01/2035	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		06/01/2016	Paydown		280,734	280,734	279,857	280,235	0	499	0	499	0	280,734	0	0	0	4,190	08/15/2024	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		06/01/2016	Paydown		29,686	29,686	29,919	29,851	0	(164)	0	(164)	0	29,686	0	0	0	390	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.870% 09/25/18		06/01/2016	Paydown		0	0	10,018	4,188	0	(4,188)	0	(4,188)	0	0	0	0	0	804	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.670% 01/25/47		06/01/2016	Paydown		0	0	4,600	2,006	0	(2,006)	0	(2,006)	0	0	0	0	0	359	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2016	Paydown		82,756	82,756	89,932	88,754	0	(5,998)	0	(5,998)	0	82,756	0	0	0	1,345	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.547% 01/25/22		06/01/2016	Paydown		0	0	13,431	8,500	0	(8,500)	0	(8,500)	0	0	0	0	0	803	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.400% 07/25/22		06/01/2016	Paydown		0	0	13,261	9,093	0	(9,093)	0	(9,093)	0	0	0	0	0	891	07/25/2022	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		06/01/2016	Paydown		357,330	357,330	334,090	332,105	0	25,225	0	25,225	0	357,330	0	0	0	2,824	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2016	Paydown		213,957	213,957	199,298	202,487	0	11,470	0	11,470	0	213,957	0	0	0	1,432	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2016	Paydown		1,481	1,481	1,469	1,470	0	10	0	10	0	1,481	0	0	0	22	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.688% 09/25/25		06/01/2016	Paydown		0	0	6,079	6,030	0	(6,030)	0	(6,030)	0	0	0	0	0	361	09/25/2025	1
31384Q-PN-7	FNMA # 530629 2.692% 04/01/30		06/01/2016	Paydown		1,251	1,251	1,240	1,152	0	99	0	99	0	1,251	0	0	0	13	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2016	Paydown		157,812	157,812	153,249	153,953	0	3,859	0	3,859	0	157,812	0	0	0	1,957	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2016	Paydown		219,624	219,624	225,561	225,142	0	(5,518)	0	(5,518)	0	219,624	0	0	0	3,223	09/01/2032	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)
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2016	Paydown		22,530	22,530	23,657	23,629	0	(1,099)	0	(1,099)	0	22,530	0	0	0	375	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		06/01/2016	Paydown		30,017	30,017	29,479	29,479	0	538	0	538	0	30,017	0	0	0	456	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2016	Paydown		14,588	14,588	14,008	14,130	0	457	0	457	0	14,588	0	0	0	170	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2016	Paydown		73,902	73,902	79,029	78,587	0	(4,685)	0	(4,685)	0	73,902	0	0	0	980	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		06/01/2016	Paydown		32,315	32,315	34,557	34,366	0	(2,051)	0	(2,051)	0	32,315	0	0	0	471	03/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		06/01/2016	Paydown		1,478,593	1,478,593	1,478,767	1,478,679	0	(86)	0	(86)	0	1,478,593	0	0	0	22,210	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		06/01/2016	Paydown		691	691	691	691	0	0	0	0	0	691	0	0	0	19	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2016	Paydown		40,956	40,956	39,229	40,135	0	820	0	820	0	40,956	0	0	0	964	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2016	Paydown		55,937	55,937	54,040	54,918	0	1,019	0	1,019	0	55,937	0	0	0	1,170	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2016	Paydown		151,187	151,187	162,632	156,532	0	(5,345)	0	(5,345)	0	151,187	0	0	0	3,631	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2016	Paydown		110,149	110,149	119,718	114,399	0	(4,250)	0	(4,250)	0	110,149	0	0	0	2,522	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2016	Paydown		805,861	805,861	782,210	795,121	0	10,740	0	10,740	0	805,861	0	0	0	18,795	04/15/2033	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		06/01/2016	Paydown		166,939	166,939	174,765	167,220	0	(281)	0	(281)	0	166,939	0	0	0	3,522	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2016	Paydown		116,060	116,060	128,464	122,355	0	(6,295)	0	(6,295)	0	116,060	0	0	0	2,369	03/25/2029	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		06/01/2016	Paydown		525,266	525,266	523,132	523,713	0	1,553	0	1,553	0	525,266	0	0	0	8,792	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2016	Paydown		20,977	20,977	20,066	20,563	0	414	0	414	0	20,977	0	0	0	353	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		06/01/2016	Paydown		61,759	61,759	62,029	61,783	0	(24)	0	(24)	0	61,759	0	0	0	1,193	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2016	Paydown		87,805	87,805	92,388	89,587	0	(1,781)	0	(1,781)	0	87,805	0	0	0	1,475	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2016	Paydown		45,554	45,554	43,589	44,705	0	849	0	849	0	45,554	0	0	0	793	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2016	Paydown		56,484	56,484	53,589	55,259	0	1,225	0	1,225	0	56,484	0	0	0	986	02/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2016	Paydown		14,293	14,293	14,145	14,156	0	137	0	137	0	14,293	0	0	0	321	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2016	Paydown		14,058	14,058	14,234	14,235	0	(177)	0	(177)	0	14,058	0	0	0	319	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2016	Paydown		90,652	90,652	94,618	93,530	0	(2,878)	0	(2,878)	0	90,652	0	0	0	1,873	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2016	Paydown		219,066	219,066	214,787	215,561	0	3,505	0	3,505	0	219,066	0	0	0	2,693	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2016	Paydown		135,871	135,871	135,617	135,615	0	256	0	256	0	135,871	0	0	0	1,819	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2016	Paydown		34,652	34,652	34,619	34,617	0	35	0	35	0	34,652	0	0	0	465	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2016	Paydown		98,955	98,955	99,790	99,533	0	(578)	0	(578)	0	98,955	0	0	0	1,671	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2016	Paydown		58,560	58,560	60,243	59,798	0	(1,239)	0	(1,239)	0	58,560	0	0	0	1,133	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		06/01/2016	Paydown		178,489	178,489	185,684	184,823	0	(6,334)	0	(6,334)	0	178,489	0	0	0	3,361	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2016	Paydown		27,869	27,869	28,652	28,608	0	(739)	0	(739)	0	27,869	0	0	0	409	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2016	Paydown		43,043	43,043	45,450	44,549	0	(1,506)	0	(1,506)	0	43,043	0	0	0	1,003	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2016	Paydown		116,094	116,094	117,963	117,528	0	(1,434)	0	(1,434)	0	116,094	0	0	0	1,578	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2016	Paydown		79,723	79,723	81,094	80,773	0	(1,050)	0	(1,050)	0	79,723	0	0	0	1,190	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2016	Redemption 100.0000		37,604	37,604	37,604	37,604	0	0	0	0	0	37,604	0	0	0	442	07/01/2041	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		06/01/2016	Redemption 100.0000		105,494	105,494	105,494	105,494	0	0	0	0	0	105,494	0	0	0	1,294	12/01/2034	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		06/01/2016	Redemption 100.0000		123,962	123,962	123,962	123,962	0	0	0	0	0	123,962	0	0	0	1,309	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/01/2016	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	657	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/01/2016	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	4,270	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		06/01/2016	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	9,000	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		06/01/2016	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,096	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		06/01/2016	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,938	09/01/2019	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		06/01/2016	Redemption 100.0000		689,651	689,651	689,651	689,651	0	0	0	0	0	689,651	0	0	0	7,992	03/01/2036	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		06/01/2016	Redemption 100.0000		647,797	647,797	647,797	0	0	0	0	0	0	647,797	0	0	0	3,654	09/01/2037	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		05/01/2016	Redemption 100.0000		70,945	70,945	70,945	70,945	0	0	0	0	0	70,945	0	0	0	764	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		05/25/2016	Redemption 100.0000		22,988	22,988	22,988	22,988	0	0	0	0	0	22,988	0	0	0	363	10/25/2043	1FE

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
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	Change In 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		06/01/2016	Redemption 100.0000		77,046	77,046	77,046	77,046	0	0	0	0	0	77,046	0	0	0	1,050	10/25/2037	1FE
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		05/01/2016	Redemption 100.0000		356,850	356,850	356,850	356,850	0	0	0	0	0	356,850	0	0	0	4,378	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		05/25/2016	Redemption 100.0000		13,451	13,451	13,451	13,451	0	0	0	0	0	13,451	0	0	0	166	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						19,020,507	18,812,194	18,869,782	13,840,071	0	(25,676)	0	(25,676)	0	18,812,194	0	208,313	208,313	230,058	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2016	Paydown		16,025	16,025	13,822	14,294	0	1,731	0	1,731	0	16,025	0	0	0	390	05/25/2033	1FM
00206R-DA-7	AT&T INC 5.000% 03/01/21		06/02/2016	Various		1,653,460	1,500,000	1,652,025	0	0	(6,083)	0	(6,083)	0	1,645,942	0	7,518	7,518	20,000	03/01/2021	2FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		06/01/2016	Paydown		356,107	356,107	358,416	358,053	0	(1,946)	0	(1,946)	0	356,107	0	0	0	4,886	10/01/2044	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		06/01/2016	Paydown		534,624	534,624	541,641	541,703	0	(7,079)	0	(7,079)	0	534,624	0	0	0	6,440	03/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		06/01/2016	Paydown		697,571	697,571	709,778	710,237	0	(12,666)	0	(12,666)	0	697,571	0	0	0	9,725	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2016	Paydown		922,059	922,059	934,161	0	0	(12,102)	0	(12,102)	0	922,059	0	0	0	10,645	12/25/2045	1FE
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		04/01/2016	TENDER OFFER		1,375,624	1,347,000	1,351,396	1,348,076	0	(241)	0	(241)	0	1,347,836	0	27,788	27,788	65,334	02/15/2018	5FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2016	Redemption 100.0000		289,985	289,985	272,374	220,188	0	69,797	0	69,797	0	289,985	0	0	0	6,657	12/31/2025	2FE
02079K-AA-5	ALPHABET 3.625% 05/19/21		05/10/2016	Various		8,698,910	7,900,000	8,683,127	0	0	(5,787)	0	(5,787)	0	8,677,340	0	21,570	21,570	136,904	05/19/2021	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2016	Paydown		86,271	55,569	50,491	50,716	0	35,555	0	35,555	0	86,271	0	0	0	3,202	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		06/15/2016	Paydown		1,078,505	1,078,505	1,074,600	1,074,899	0	3,606	0	3,606	0	1,078,505	0	0	0	10,817	02/15/2024	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2016	Paydown		17,013	17,013	16,962	16,401	0	611	0	611	0	17,013	0	0	0	374	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2016	Paydown		20,437	20,437	20,435	20,429	0	7	0	7	0	20,437	0	0	0	323	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2016	Paydown		22,436	22,436	22,435	22,433	0	3	0	3	0	22,436	0	0	0	324	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/17/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		05/08/2016	Paydown		591,164	591,164	591,164	0	0	0	0	0	0	591,164	0	0	0	308	04/10/2017	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		06/08/2016	Redemption 100.0000		745,891	745,891	745,891	0	0	0	0	0	0	745,891	0	0	0	388	04/10/2017	1FE
035287-AF-8	ANIXTER INC 5.500% 03/01/23		05/23/2016	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	210,069	03/01/2023	3FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		05/02/2016	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	288	10/30/2045	2AM
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		06/10/2016	Paydown		494,252	494,252	494,252	0	0	0	0	0	0	494,252	0	0	0	574	04/10/2017	1FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		05/11/2016	Redemption 100.0000		386,478	386,478	386,478	0	0	0	0	0	0	386,478	0	0	0	133	04/10/2017	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		06/10/2016	Paydown		368,060	368,060	368,060	368,060	0	0	0	0	0	368,060	0	0	0	1,871	11/10/2016	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		05/10/2016	Redemption 100.0000		960,220	960,220	960,220	960,220	0	0	0	0	0	960,220	0	0	0	3,626	11/10/2016	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		06/01/2016	Paydown		13,863	13,863	11,637	12,368	0	1,496	0	1,496	0	13,863	0	0	0	487	03/25/2037	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2016	Paydown		91,233	91,233	93,514	92,710	0	(1,477)	0	(1,477)	0	91,233	0	0	0	1,068	03/10/2033	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2016	Paydown		34,297	34,297	32,378	33,558	0	739	0	739	0	34,297	0	0	0	825	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2016	Paydown		25,373	25,373	25,163	25,201	0	172	0	172	0	25,373	0	0	0	665	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2016	Paydown		46,628	52,198	48,174	49,565	0	(2,937)	0	(2,937)	0	46,628	0	0	0	1,220	03/25/2035	3FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2016	Paydown		459,544	459,544	372,805	394,875	0	64,670	0	64,670	0	459,544	0	0	0	12,427	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2016	Paydown		21,799	23,251	22,716	22,716	0	(917)	0	(917)	0	21,799	0	0	0	602	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2016	Paydown		18,008	27,592	25,191	27,554	0	(9,546)	0	(9,546)	0	18,008	0	0	0	690	01/25/2037	4FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		06/01/2016	Paydown		12,285	12,285	13,687	12,570	0	(285)	0	(285)	0	12,285	0	0	0	241	01/12/2045	1FM
07388Y-AE-2	BSCMS 2007-PW16 A4 5.707% 06/11/40		06/01/2016	Paydown		130,345	130,345	128,782	129,877	0	468	0	468	0	130,345	0	0	0	2,885	06/11/2040	1FM
079860-AA-0	BELLSOUTH CORP 4.400% 04/26/17		04/26/2016	Redemption 100.0000		4,000,000	4,000,000	4,135,040	4,047,059	0	(47,059)	0	(47,059)	0	4,000,000	0	0	0	196,054	04/26/2017	2FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2016	Paydown		524,929	524,929	522,574	522,694	0	2,234	0	2,234	0	524,929	0	0	0	6,278	12/15/2022	1FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		04/01/2016	Redemption 0.0000		0	26,517	0	0	0	0	0	0	0	0	0	0	0	486	04/15/2028	6FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2016	Redemption 100.0000		557,561	557,561	557,561	557,561	0	0	0	0	0	557,561	0	0	0	19,096	06/01/2034	2AM
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/09/2016	Call 101.7500		154,660	152,000	150,854	151,489	0	55	0	55	0	151,544	0	3,116	3,116	8,630	01/15/2019	3FE
1248EP-AU-7	CCO HLDGS LLC/CAP CORP 6.500% 04/30/21		05/25/2016	Call 103.2500		983,973	953,000	953,000	953,000	0	0	0	0	0	953,000	0	30,973	30,973	35,274	04/30/2021	3FE
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		04/01/2016	Paydown		14,188	14,188	14,401	14,179	0	9	0	9	0	14,188	0	0	0	178	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2016	Paydown		15,967	(220,735)	(106,713)	(74,427)	0	90,394	0	90,394	0	15,967	0	0	0	5,116	02/25/2037	1FM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		06/01/2016	Paydown		18,088	18,088	18,153	18,097	0	(8)	0	(8)	0	18,088	0	0	0	289	07/10/2046	1FM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2016	Paydown		23,049	23,049	12,809	12,806	0	10,244	0	10,244	0	23,049	0	0	0	340	11/25/2036	1FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		05/01/2016	Paydown		1,424	1,424	1,407	1,418	0	6	0	6	0	1,424	0	0	0	2	01/27/2019	5*
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2016	Paydown		121,565	121,565	121,290	121,279	0	286	0	286	0	121,565	0	0	0	1,435	08/25/2043	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2016	Paydown		264,380	264,380	264,648	264,701	0	(322)	0	(322)	0	264,380	0	0	0	3,184	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.949% 01/25/45		06/01/2016	Paydown		20,675	20,675	21,024	0	0	(349)	0	(349)	0	20,675	0	0	0	68	01/25/2045	1FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		06/01/2016	Redemption 100.0000		36,124	36,124	36,124	36,124	0	0	0	0	0	36,124	0	0	0	567	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2016	Paydown		66,263	36,380	33,959	34,009	0	32,254	0	32,254	0	66,263	0	0	0	2,409	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2016	Paydown		72,836	72,836	70,589	71,737	0	1,099	0	1,099	0	72,836	0	0	0	1,774	05/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2016	Paydown		157,245	157,245	147,374	144,525	0	12,720	0	12,720	0	157,245	0	0	0	4,311	08/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2016	Paydown		226,474	226,474	209,488	216,590	0	9,884	0	9,884	0	226,474	0	0	0	5,655	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2016	Paydown		79,208	58,507	54,792	55,440	0	23,768	0	23,768	0	79,208	0	0	0	2,877	10/25/2035	2FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		06/01/2016	Paydown		55,063	55,063	42,095	47,834	0	7,228	0	7,228	0	55,063	0	0	0	1,321	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2016	Paydown		25,940	25,940	17,956	17,857	0	8,083	0	8,083	0	25,940	0	0	0	617	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2016	Paydown		19,012	19,012	17,681	18,183	0	828	0	828	0	19,012	0	0	0	486	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2016	Paydown		39,608	24,718	23,225	22,965	0	16,643	0	16,643	0	39,608	0	0	0	1,392	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2016	Paydown		112,067	112,067	69,314	34,690	0	77,377	0	77,377	0	112,067	0	0	0	3,317	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		06/01/2016	Paydown		91,387	91,387	68,132	56,310	0	35,077	0	35,077	0	91,387	0	0	0	2,653	05/25/2037	1FM
13213P-AA-8	Cambrian VRDN 0.440% 02/01/31		06/01/2016	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	127	02/01/2031	1FE
151020-AQ-7	CELGENE CORP 2.875% 08/15/20		05/04/2016	RBC/DAIN		5,176,550	5,000,000	4,990,950	4,991,607	0	611	0	611	0	4,992,218	0	184,332	184,332	106,615	08/15/2020	2FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		06/01/2016	Paydown		60,564	60,564	60,527	59,876	0	688	0	688	0	60,564	0	0	0	1,336	02/18/2035	1FM
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		05/11/2016	GUGGENHEIM CAPITAL MARKETS		1,228,610	1,500,000	1,502,500	1,501,725	0	(194)	0	(194)	0	1,501,531	0	(272,921)	(272,921)	71,250	08/01/2019	5FE
161175-AN-4	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		05/25/2016	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	187,973	10/23/2035	2FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2016	Paydown		6	103,215	46,753	46,765	0	(46,759)	0	(46,759)	0	6	0	0	0	773	11/25/2036	4FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2016	Paydown		392,746	392,746	394,157	394,147	0	(1,401)	0	(1,401)	0	392,746	0	0	0	5,521	06/25/2044	1FM
198280-AA-7	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		05/13/2016	Tax Free Exchange		4,999,191	5,000,000	4,998,800	4,999,050	0	141	0	141	0	4,999,191	0	0	0	55,125	06/01/2018	2FE
198280-AB-5	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		06/17/2016	BARCLAYS		5,009,300	5,000,000	4,999,191	0	0	74	0	74	0	4,999,264	0	10,036	10,036	68,396	06/01/2018	2FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		05/01/2016	Paydown		1,198,352	1,198,352	1,265,384	1,205,716	0	(7,364)	0	(7,364)	0	1,198,352	0	0	0	32,817	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		06/01/2016	Paydown		150,311	150,311	143,036	149,370	0	942	0	942	0	150,311	0	0	0	2,962	12/10/2046	1FM
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		2,230,788	2,247,000	2,229,097	2,230,276	0	512	0	512	0	2,230,788	0	0	0	96,668	03/15/2023	4FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		06/01/2016	Paydown		54	54	54	2	0	52	0	52	0	54	0	0	0	2	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2016	Paydown		21,831	21,831	21,008	21,296	0	535	0	535	0	21,831	0	0	0	521	06/25/2033	1FM
22822R-AQ-3	CROWN CASTLE 5.495% 01/15/17		05/16/2016	Call 100.0000		3,200,000	3,200,000	3,215,600	2,000,000	0	(15,600)	0	(15,600)	0	3,200,000	0	0	0	93,334	01/15/2017	1FE
22822R-AX-8	CROWN CASTLE 4.174% 08/15/17		05/16/2016	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	82,626	08/15/2017	1FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/01/2016	Redemption 100.0000		15,473	15,473	15,473	15,473	0	0	0	0	0	15,473	0	0	0	212	05/15/2034	1FE
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		05/20/2016	Paydown		29,500	29,500	29,381	12,500	0	119	0	119	0	29,500	0	0	0	481	02/20/2045	2AM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		06/01/2016	Paydown		199,763	199,763	201,752	200,720	0	(957)	0	(957)	0	199,763	0	0	0	3,012	01/10/2021	1FM
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		05/04/2016	HONG KONG SHANGHAI BK		5,071,250	5,000,000	4,990,200	4,991,352	0	667	0	667	0	4,992,019	0	79,231	79,231	58,188	05/18/2020	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2016	Paydown		30,454	30,454	28,860	30,272	0	182	0	182	0	30,454	0	0	0	706	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2016	Paydown		16,012	17,862	16,275	16,522	0	(510)	0	(510)	0	16,012	0	0	0	410	09/25/2035	2FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2016	Paydown		51,042	51,042	44,024	40,053	0	10,989	0	10,989	0	51,042	0	0	0	1,427	07/25/2036	1FM
29364N-AL-2	ENTERGY MISSISSIPPI INC 6.250% 04/01/34		06/13/2016	Call 102.4000		4,608,000	4,500,000	4,479,435	4,483,507	0	222	0	222	0	4,483,730	0	124,270	124,270	196,875	04/01/2034	1FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2016	Paydown		72,490	72,490	64,788	65,446	0	7,044	0	7,044	0	72,490	0	0	0	679	03/25/2043	1FM
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/01/2016	Paydown		94,825	103,065	89,768	89,522	0	5,304	0	5,304	0	94,825	0	0	0	2,343	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2016	Paydown		14,375	17,427	15,500	15,240	0	(865)	0	(865)	0	14,375	0	0	0	434	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2016	Paydown		32,424	38,109	29,378	33,373	0	(949)	0	(949)	0	32,424	0	0	0	940	09/25/2035	1FM
35906A-AR-9	FRONTIER COMMUNICATIONS 8.875% 09/15/20		06/03/2016	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	183,417	09/15/2020	3FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2016	Paydown		127,708	127,708	142,194	132,289	0	(4,582)	0	(4,582)	0	127,708	0	0	0	4,947	05/12/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.670% 07/15/27		06/01/2016	Paydown		0	0	1,198	1,165	0	(1,165)	0	(1,165)	0	0	0	0	0	344	07/15/2027	5FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2016	Paydown		15,902	65,616	23,689	17,742	0	(1,839)	0	(1,839)	0	15,902	0	0	0	1,476	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2016	Paydown		23,555	23,555	22,440	22,708	0	846	0	846	0	23,555	0	0	0	562	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2016	Paydown		43,927	43,927	35,910	40,603	0	3,324	0	3,324	0	43,927	0	0	0	909	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.802% 01/25/45		06/25/2016	Paydown		25,653	25,653	22,510	24,102	0	1,550	0	1,550	0	25,653	0	0	0	82	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2016	Paydown		37,861	37,861	38,996	38,363	0	(502)	0	(502)	0	37,861	0	0	0	581	08/10/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2016	Redemption 100.0000		31,296	31,296	31,296	31,296	0	0	0	0	0	31,296	0	0	0	761	01/15/2026	2
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		06/13/2016	Call 104.8750		1,271,085	1,212,000	1,212,379	1,212,220	0	(29)	0	(29)	0	1,212,192	0	58,893	58,893	61,711	03/01/2021	3FE
38259P-AB-8	GOOGLE INC 3.625% 05/19/21		04/27/2016	Taxable Exchange		9,804,507	8,900,000	8,831,392	8,859,865	0	2,183	0	2,183	0	8,862,048	0	942,459	942,459	141,597	05/19/2021	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		05/18/2016	Paydown		532,132	532,132	532,132	0	0	0	0	0	0	532,132	0	0	0	888	02/21/2017	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		06/20/2016	Redemption 100.0000		262,201	262,201	262,201	0	0	0	0	0	0	262,201	0	0	0	699	02/21/2017	1FE
42217K-AN-6	HEALTH CARE REIT 6.200% 06/01/16		06/01/2016	Maturity		1,000,000	1,000,000	1,032,660	1,001,875	0	(1,875)	0	(1,875)	0	1,000,000	0	0	0	31,000	06/01/2016	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2016	Paydown		56,597	56,597	9,180	2,158	0	54,439	0	54,439	0	56,597	0	0	0	421	05/25/2036	1FM
459200-JG-7	IBM 3.450% 02/19/26		05/06/2016	MORGAN STANLEY FIXED INC		5,309,450	5,000,000	4,983,250	0	0	322	0	322	0	4,983,572	0	325,878	325,878	39,292	02/19/2026	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2016	Paydown		15,279	15,279	15,278	15,274	0	5	0	5	0	15,279	0	0	0	355	01/25/2036	1FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		06/01/2016	Paydown		220,089	220,089	219,648	216,207	0	3,882	0	3,882	0	220,089	0	0	0	5,819	02/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2016	Paydown		69,401	69,401	67,780	65,232	0	4,168	0	4,168	0	69,401	0	0	0	1,805	02/25/2036	2FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		06/15/2016	Paydown		118,287	118,287	131,576	131,306	0	(13,020)	0	(13,020)	0	118,287	0	0	0	2,270	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2016	Paydown		202,826	202,826	208,910	208,729	0	(5,903)	0	(5,903)	0	202,826	0	0	0	3,295	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2016	Paydown		147,172	147,172	144,735	0	0	2,438	0	2,438	0	147,172	0	0	0	611	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2016	Paydown		76,098	76,098	76,055	76,055	0	43	0	43	0	76,098	0	0	0	1,242	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		06/15/2016	Paydown		59,209	59,209	59,171	59,175	0	34	0	34	0	59,209	0	0	0	873	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2016	Paydown		133,236	133,236	133,176	133,185	0	51	0	51	0	133,236	0	0	0	1,952	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		06/15/2016	Paydown		427,971	427,971	425,116	425,288	0	2,683	0	2,683	0	427,971	0	0	0	5,538	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		06/15/2016	Paydown		16,150	16,150	16,138	16,141	0	9	0	9	0	16,150	0	0	0	258	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		06/15/2016	Paydown		34,716	34,716	34,686	34,686	0	30	0	30	0	34,716	0	0	0	595	03/17/2070	1FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2016	Paydown		44,787	44,787	29,628	26,736	0	18,051	0	18,051	0	44,787	0	0	0	641	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2016	Paydown		43,318	43,318	43,750	43,347	0	(29)	0	(29)	0	43,318	0	0	0	1,030	06/15/2043	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		04/01/2016	Paydown		401,639	401,639	405,654	401,409	0	229	0	229	0	401,639	0	0	0	6,523	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2016	Paydown		15,859	15,859	16,017	15,915	0	(57)	0	(57)	0	15,859	0	0	0	305	08/15/2046	1FM
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		06/06/2016	GOLDMAN SACHS		273,695	268,000	276,828	270,717	0	(953)	0	(953)	0	269,764	0	3,931	3,931	16,091	03/15/2018	5FE
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		06/17/2016	Redemption 100.0000		425,496	425,496	425,496	0	0	0	0	0	0	425,496	0	0	0	236	06/19/2017	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2016	Paydown		117,885	132,182	112,604	113,675	0	4,211	0	4,211	0	117,885	0	0	0	3,528	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2016	Paydown		13,012	17,043	13,970	14,382	0	(1,370)	0	(1,370)	0	13,012	0	0	0	388	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		06/01/2016	Paydown		19,408	21,656	20,397	20,397	0	(989)	0	(989)	0	19,408	0	0	0	482	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2016	Paydown		3	20,041	15,746	17,055	0	(17,052)	0	(17,052)	0	3	0	0	0	475	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.404% 05/25/37		06/01/2016	Paydown		0	21,204	14,905	16,296	0	(16,296)	0	(16,296)	0	0	0	0	0	502	05/25/2037	4FM
52524P-AL-6	LXS 2007-6 3A5 5.058% 05/25/37		06/01/2016	Paydown		114,459	136,297	106,844	114,563	0	(104)	0	(104)	0	114,459	0	0	0	3,285	05/25/2037	1FM
58013M-EY-6	MCDONALD'S CORP 3.700% 01/30/26		05/10/2016	HONG KONG SHANGHAI BK		5,356,600	5,000,000	4,991,300	4,991,300	0	445	0	445	0	4,991,745	0	364,855	364,855	79,139	01/30/2026	2FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2016	Redemption 100.0000		56,309	56,309	56,309	56,309	0	0	0	0	0	56,309	0	0	0	1,501	06/30/2027	2FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2016	Redemption 100.0000		250,000	250,000	254,688	253,435	0	(3,435)	0	(3,435)	0	250,000	0	0	0	4,870	05/20/2027	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/01/2016	Paydown		31,142	31,142	21,091	19,258	0	11,884	0	11,884	0	31,142	0	0	0	313	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2016	Paydown		49,878	49,878	35,553	34,972	0	14,906	0	14,906	0	49,878	0	0	0	987	01/25/2047	1FM
628782-AH-7	NBTY INC 9.000% 10/01/18		05/16/2016	Call 102.2500		1,170,763	1,145,000	1,213,490	1,156,558	0	(5,711)	0	(5,711)	0	1,150,848	0	19,915	19,915	64,406	10/01/2018	4FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2016	Paydown		76,412	76,412	74,501	74,542	0	1,869	0	1,869	0	76,412	0	0	0	1,039	07/25/2043	1FM
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/01/2016	Maturity		3,195,000	3,195,000	3,230,958	714,464	0	(17,333)	0	(17,333)	0	3,195,000	0	0	0	95,850	06/01/2016	2FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2016	Redemption 100.0000		155,925	155,925	155,537	155,722	0	203	0	203	0	155,925	0	0	0	4,841	12/30/2020	3AM
74256L-AU-3	PRINCIPAL LFE GLB FND II 3.000% 04/18/26		05/06/2016	US BANCORP		3,019,230	3,000,000	2,992,020	0	0	44	0	44	0	2,992,064	0	27,166	27,166	5,750	04/18/2026	1FE
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/06/2016	MORGAN STANLEY FIXED INC		5,182,350	5,000,000	4,982,000	4,982,936	0	558	0	558	0	4,983,494	0	198,856	198,856	81,938	05/20/2025	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2016	Paydown		12,685	21,106	17,657	18,248	0	(5,563)	0	(5,563)	0	12,685	0	0	0	551	06/25/2036	3FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		06/07/2016	Redemption 100.0000		76	76	88	84	0	(8)	0	(8)	0	76	0	0	0	4	12/07/2022	4AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2016	Paydown		8,509	8,509	4,635	4,545	0	3,964	0	3,964	0	8,509	0	0	0	202	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2016	Paydown		11,067	11,067	6,121	6,001	0	5,066	0	5,066	0	11,067	0	0	0	261	04/25/2037	1FM

STATEMENT AS OF JUNE 30, 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 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)
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2016	Paydown		41,874	41,874	30,011	30,008	0	11,866	0	11,866	0	41,874	0	0	0	1,173	05/25/2036	3FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		06/01/2016	Paydown		99,488	99,488	91,031	95,519	0	3,968	0	3,968	0	99,488	0	0	0	2,135	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		06/01/2016	Paydown		89,674	89,674	78,016	79,879	0	9,794	0	9,794	0	89,674	0	0	0	2,329	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2016	Paydown		17,158	20,826	17,162	17,815	0	(657)	0	(657)	0	17,158	0	0	0	523	03/25/2036	1FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2016	Paydown		35,289	37,513	36,679	36,308	0	(1,019)	0	(1,019)	0	35,289	0	0	0	1,015	11/25/2035	3FM
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		04/16/2016	Paydown		6,501	6,501	6,501	6,501	0	0	0	0	0	6,501	0	0	0	12	10/17/2016	1FE
816851-AN-9	SEMPRA ENERGY 6.500% 06/01/16		06/01/2016	Maturity		5,000,000	5,000,000	4,988,900	4,999,214	0	786	0	786	0	5,000,000	0	0	0	162,500	06/01/2016	2FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2016	Paydown		43,711	43,711	42,953	43,040	0	671	0	671	0	43,711	0	0	0	605	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2016	Paydown		351,078	351,078	341,423	342,790	0	8,288	0	8,288	0	351,078	0	0	0	5,171	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2016	Paydown		213,345	213,345	212,811	212,815	0	530	0	530	0	213,345	0	0	0	2,607	01/25/2045	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2016	Paydown		297,022	297,022	301,083	300,865	0	(3,843)	0	(3,843)	0	297,022	0	0	0	3,878	07/25/2045	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2016	Paydown		179,298	179,298	183,514	183,402	0	(4,104)	0	(4,104)	0	179,298	0	0	0	2,592	07/25/2043	1FM
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		06/20/2016	Paydown		4,167	4,167	4,167	0	0	0	0	0	0	4,167	0	0	0	17	05/20/2046	2FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2016	Paydown		68,295	68,295	67,225	67,780	0	515	0	515	0	68,295	0	0	0	1,472	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2016	Paydown		77,278	77,875	72,571	69,974	0	7,304	0	7,304	0	77,278	0	0	0	1,899	10/25/2035	3FM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2016	Redemption 100.0000		97,008	97,008	97,008	97,008	0	0	0	0	0	97,008	0	0	0	2,968	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2016	Paydown		113,589	113,589	130,193	128,168	0	(14,579)	0	(14,579)	0	113,589	0	0	0	2,566	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2016	Paydown		642,875	642,875	643,087	643,020	0	(146)	0	(146)	0	642,875	0	0	0	7,901	03/25/2054	1FM
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		05/30/2016	Call 103.6880		6,221	6,000	6,159	6,078	0	(13)	0	(13)	0	6,065	0	156	156	240	05/15/2020	4FE
92277G-AA-5	VENTAS REALTY LP/CAP CRP 1.550% 09/26/16		05/31/2016	TENDER OFFER		3,511,725	3,500,000	3,502,730	0	0	(1,153)	0	(1,153)	0	3,501,577	0	10,148	10,148	37,071	09/26/2016	2FE
925524-BB-5	CBS 6.250% 04/30/16		04/30/2016	Maturity		430,000	430,000	415,225	429,212	0	788	0	788	0	430,000	0	0	0	13,438	04/30/2016	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2016	Redemption 100.0000		9,060	9,060	9,060	9,060	0	0	0	0	0	9,060	0	0	0	178	06/30/2030	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2016	Paydown		531,619	531,619	531,619	531,341	0	279	0	279	0	531,619	0	0	0	7,705	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2016	Paydown		18,634	18,634	15,559	15,878	0	2,756	0	2,756	0	18,634	0	0	0	409	06/25/2033	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2016	Paydown		18,543	19,539	18,043	18,133	0	410	0	410	0	18,543	0	0	0	421	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2016	Paydown		26,264	26,264	13,702	13,555	0	12,709	0	12,709	0	26,264	0	0	0	287	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2016	Paydown		114,598	114,598	114,582	114,616	0	(18)	0	(18)	0	114,598	0	0	0	1,515	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		06/15/2016	Paydown		520,223	520,223	520,180	520,147	0	75	0	75	0	520,223	0	0	0	6,037	06/16/2031	1FE
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		06/01/2016	Paydown		216,670	216,943	206,486	208,801	0	7,870	0	7,870	0	216,670	0	0	0	4,770	03/25/2036	2FM
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		06/15/2016	Paydown		14,110	14,110	13,704	0	0	406	0	406	0	14,110	0	0	0	238	06/15/2045	1AM
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		04/15/2016	Paydown		100,730	100,730	100,730	100,730	0	0	0	0	0	100,730	0	0	0	218	10/17/2016	1FE
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		06/01/2016	Paydown		71,260	71,260	72,440	71,905	0	(645)	0	(645)	0	71,260	0	0	0	1,433	05/25/2028	3FM
136375-BM-3	CANADIAN NATL RAILWAYS 5.800% 06/01/16	A	06/01/2016	Maturity		3,000,000	3,000,000	2,765,580	2,983,589	0	16,411	0	16,411	0	3,000,000	0	0	0	87,000	06/01/2016	1FE
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18	I	04/28/2016	PRIVATE PLACEMENT		0	11,689	0	0	0	0	0	0	0	0	0	0	0	0	04/28/2018	3Z
895945-G@-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A	04/28/2016	PRIVATE PLACEMENT		0	121,043	0	0	0	0	0	0	0	0	0	0	0	0	04/28/2021	3Z
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	06/30/2016	Redemption 100.0000		313,838	313,838	313,838	313,838	0	0	0	0	0	313,838	0	0	0	8,113	06/30/2027	2AM
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	F	06/15/2016	HONG KONG SHANGHAI BK		2,422,500	3,000,000	3,196,040	3,100,451	0	(9,543)	0	(9,543)	0	3,090,908	0	(668,408)	(668,408)	130,258	08/01/2020	2FE
767201-AC-0	RIO TINTO FIN USA LTD 6.500% 07/15/18	F	06/14/2016	TENDER OFFER		2,216,660	2,000,000	1,982,620	1,994,522	0	913	0	913	0	1,995,436	0	221,224	221,224	118,806	07/15/2018	1FE
767201-AK-2	RIO TINTO FIN USA LTD 3.500% 11/02/20	F	05/10/2016	CREDIT AGRICOLE SECURITIES		2,083,800	2,000,000	2,035,280	2,021,041	0	(1,480)	0	(1,480)	0	2,019,561	0	64,239	64,239	37,139	11/02/2020	1FE
881575-AA-2	TESCO PLC 5.500% 11/15/17	F	04/18/2016	BARCLAYS		2,887,500	2,750,000	2,725,485	2,743,915	0	949	0	949	0	2,744,865	0	142,635	142,635	65,542	11/15/2017	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						142,831,484	140,119,644	140,563,323	105,364,081	0	441,433	0	441,433	0	140,903,624	0	1,927,860	1,927,860	3,480,569	XXX	XXX
8399997. Total - Bonds - Part 4						163,012,968	160,092,815	160,762,224	120,291,958	0	296,863	0	296,863	0	160,876,795	0	2,136,173	2,136,173	3,736,942	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						163,012,968	160,092,815	160,762,224	120,291,958	0	296,863	0	296,863	0	160,876,795	0	2,136,173	2,136,173	3,736,942	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
00101J-10-6	ADT CORP/THE-W ISSUE		05/02/2016	TENDER OFFER	6,336.000	266,112		202,218	208,961	(6,743)	0	0	(6,743)	0	202,218	0	63,894	63,894	1,394		L
009363-10-2	AIRGAS INC		05/23/2016	TENDER OFFER	2,689.000	384,527		253,750	371,942	(118,192)	0	0	(118,192)	0	253,750	0	130,777	130,777	1,613		L
036752-10-3	ANTHEM INC		04/20/2016	BNY CONVERG-SOFT	10,859.000	1,564,268		1,500,586	1,514,179	(13,593)	0	0	(13,593)	0	1,500,586	0	63,682	63,682	7,058		L

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)
053611-10-9	AVERY DENNISON CORP		04/20/2016	BNY CONVERG-SOFT	3,352.000	245,797		190,179	210,036	(19,857)	0	0	(19,857)	0	190,179	0	55,618	55,618	1,240		L
13057Q-10-7	CALIFORNIA RESOURCES CRP COMMON		04/01/2016	Cash Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Cash Adjustment	0.000	94		96	0	0	0	0	0	0	96	0	(1)	(1)	0		L
42824C-10-9	HP ENTERPRISE CO		04/20/2016	BNY CONVERG-SOFT	138,321.000	2,379,941		2,106,056	2,102,479	3,577	0	0	3,577	0	2,106,056	0	273,884	273,884	15,215		L
46113M-10-8	INTERVAL LEISURE GROUP COMMON		05/13/2016	Cash Adjustment	1.000	13		11	0	0	0	0	0	0	11	0	2	2	0		L
481165-10-8	JOY GLOBAL INC		04/20/2016	BNY CONVERG-SOFT	5,359.000	110,775		63,290	67,577	(4,287)	0	0	(4,287)	0	63,290	0	47,485	47,485	107		L
494368-10-3	KIMBERLY CLARK		04/20/2016	BNY CONVERG-SOFT	13,442.000	1,832,649		1,366,135	1,711,167	(345,031)	0	0	(345,031)	0	1,366,135	0	466,514	466,514	24,196		L
565849-10-6	MARATHON OIL CORP		04/20/2016	BNY CONVERG-SOFT	38,289.000	529,747		648,367	482,059	166,308	0	0	166,308	0	648,367	0	(118,619)	(118,619)	1,914		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/01/2016	Spin Off	0.000	836		836	801	35	0	0	35	0	836	0	0	0	0		L
85590A-40-1	STARWOOD HOTELS RESORTS		05/13/2016	Spin Off	0.000	35,712		35,712	35,581	130	0	0	130	0	35,712	0	0	0	0		L
88732J-20-7	TIME WARNER CABLE INC		05/19/2016	Taxable Exchange	25,332.000	5,352,660		1,101,942	4,701,366	(3,599,424)	0	0	(3,599,424)	0	1,101,942	0	4,250,718	4,250,718	37,998		L
91324P-10-2	UNITEDHEALTH GROUP INC		04/20/2016	BNY CONVERG-SOFT	21,382.000	2,855,194		2,417,526	2,515,378	(97,853)	0	0	(97,853)	0	2,417,526	0	437,668	437,668	10,691		L
G1151C-10-1	ACCENTURE PLC-CL A	F	05/16/2016	BNY CONVERG-SOFT	23,208.000	2,715,274		2,150,439	2,425,236	(274,797)	0	0	(274,797)	0	2,150,439	0	564,835	564,835	25,529		L
G3157S-10-6	ENSCO INTL LTD	R	05/16/2016	BNY CONVERG-SOFT	98,199.000	1,046,788		2,290,113	1,511,283	778,830	0	0	778,830	0	2,290,113	0	(1,243,324)	(1,243,324)	982		L
H84989-10-4	TE CONNECTIVITY LTD	F	04/20/2016	BNY CONVERG-SOFT	31,965.000	1,956,423		1,858,346	2,065,259	(206,913)	0	0	(206,913)	0	1,858,346	0	98,077	98,077	10,548		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						21,276,810	XXX	16,185,602	19,923,304	(3,737,810)	0	0	(3,737,810)	0	16,185,602	0	5,091,210	5,091,210	138,485	XXX	XXX
9799997. Total - Common Stocks - Part 4						21,276,810	XXX	16,185,602	19,923,304	(3,737,810)	0	0	(3,737,810)	0	16,185,602	0	5,091,210	5,091,210	138,485	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						21,276,810	XXX	16,185,602	19,923,304	(3,737,810)	0	0	(3,737,810)	0	16,185,602	0	5,091,210	5,091,210	138,485	XXX	XXX
9899999. Total - Preferred and Common Stocks						21,276,810	XXX	16,185,602	19,923,304	(3,737,810)	0	0	(3,737,810)	0	16,185,602	0	5,091,210	5,091,210	138,485	XXX	XXX
9999999 - Totals						184,289,778	XXX	176,947,826	140,215,262	(3,737,810)	296,863	0	(3,440,947)	0	177,062,397	0	7,227,383	7,227,383	3,875,427	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	04/27/2016	04/27/2017	1,105		171.92		5,282		6,653		6,653	1,371						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	7,156		172.45		34,305		41,730		41,730	7,425						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	6,781		171.51		32,331		43,645		43,645	11,314						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2017	13,143		173.40		63,356		72,777		72,777	9,421						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	6,896		173.28		33,221		39,256		39,256	6,035						100/99
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			1,987		1,987	302						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			120,608		120,608	16,525						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			330,251		330,251	45,287						100/105
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			444,986		444,986	60,171						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			557,511		557,511	73,582						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			622,127		622,127	79,126						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			726,553		726,553	86,579						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/27/2018	1,431		171.92		9,594		11,490		11,490	1,896						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2016	05/14/2018	9,417		172.45		63,336		73,915		73,915	10,579						100/102
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			1,105,749		1,105,749	150,315						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/25/2018	12,244		171.51		81,900		102,675		102,675	20,775						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2018	10,138		173.40		68,562		76,496		76,496	7,934						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			991,692		991,692	134,540						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2018	8,010		173.28		54,132		61,481		61,481	7,349						100/99
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			1,126,096		1,126,096	156,109						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			1,179,537		1,179,537	164,758						100/100
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			1,549,779		1,549,779	229,229						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			1,790,608		1,790,608	263,981						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			1,119,990		1,119,990	166,033						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			956,124		956,124	141,580						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			872,382		872,382	129,369						100/98
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		1,121,322		1,121,322	285,192						100/98
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		632,315		632,315	174,864						100/98
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		1,123,573		1,123,573	119,512						100/101

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		948,475		948,475	97,070						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		1,438,395		1,438,395	257,661						100/98
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		991,333		991,333	157,318						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	165,900		172.20		1,342,696		1,550,384		1,550,384	207,688						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/26/2019	100,919		171.92		815,450		961,816		961,816	146,366						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	116,440		172.45		943,760		1,087,594		1,087,594	143,834						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/24/2019	80,812		171.51		651,420		794,434		794,434	143,014						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2019	103,593		173.40		844,261		934,548		934,548	90,287						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2019	88,925		173.28		724,223		811,827		811,827	87,604						100/99
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			726,109		726,109	107,230						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			856,363		856,363	126,920						100/101
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			37,243		37,243	(129,445)						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						(12,021)						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			98,018		98,018	(82,398)						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			71,913		71,913	(28,012)						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			252,589		252,589	(9,044)						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			396,992		396,992	(29,333)						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			62,142		62,142	(54,467)						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			99,796		99,796	(20,299)						100/102
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			2,574		2,574	(18,549)						100/102
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			459,807		459,807	(42,528)						100/101
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			35,911		35,911	(52,541)						100/101
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			86,738		86,738	(19,701)						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			1,671		1,671	(19,699)						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			93,708		93,708	(103,085)						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			662,489		662,489	(46,932)						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			9,967		9,967	(21,634)						100/92
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			134,871		134,871	(15,934)						100/92
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		1,388,233		1,388,233	504,766						100/100

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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	01/14/2016	01/13/2017	2,208		1,922.00		179,521		317,983		317,983	138,462						100/100
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		35,322		35,322	18,010						100/96
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		255,361		255,361	116,769						100/96
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		530,955		530,955	280,839						100/98
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		2,247,628		2,247,628	936,703						100/98
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		234,834		234,834	28,383						100/93
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		75,006		75,006	29,274						100/93
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		166,801		166,801	20,300						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		897,379		897,379	144,151						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		23,342		23,342	1,092						100/93
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		179,353		179,353	27,059						100/93
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	2,693		2,083.00		283,765		153,928		153,928	(129,837)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	6,062		2,083.00		739,825		717,038		717,038	(22,787)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2016	04/27/2017	1,318		2,095.00		164,280		150,482		150,482	(13,797)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	5,116		2,047.00		628,200		751,103		751,103	122,903						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	1,143		2,099.00		141,541		133,985		133,985	(7,556)						100/65
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	3,232		2,075.00		449,369		435,830		435,830	(13,539)						100/113
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	897		2,001.00		120,265		166,716		166,716	46,452						100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										23,439,365	17,565,258	0	39,372,294	XXX	39,372,294	5,642,724	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										23,439,365	17,565,258	0	39,372,294	XXX	39,372,294	5,642,724	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										23,439,365	17,565,258	0	39,372,294	XXX	39,372,294	5,642,724	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										23,439,365	17,565,258	0	39,372,294	XXX	39,372,294	5,642,724	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)		(1,804)		(1,804)	194						100/93
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)		(3,466)		(3,466)	478						100/93
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)		(3,858)		(3,858)	654						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	1,880		2,172.00	(150,236)			(927)		(927)	56,804						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	985		2,177.00	(76,226)			(358)		(358)	28,102						100/106

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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)			(12,988)		(12,988)	51,547						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)			(2,437)		(2,437)	11,305						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)			(3,468)		(3,468)	18,838						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)			(106,835)		(106,835)	12,315						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)			(275)		(275)	36						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)			(5,512)		(5,512)	19,463						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)			(63,741)		(63,741)	9,539						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)			(88)		(88)	448						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)			(18)		(18)	143						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)			(1,441)		(1,441)	20,914						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)			(7,932)		(7,932)	1,412						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)			(147,718)		(147,718)	28,352						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)			(807)		(807)	22,083						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)			(100,642)		(100,642)	22,497						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)			(203)		(203)	27,300						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)			(31,095)		(31,095)	15,327						100/102
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)			(3)		(3)	5,162						100/102
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)			(20,597)		(20,597)	11,916						100/102
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)						1,668						100/102
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)			(525)		(525)	10,738						100/101
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)			(97,048)		(97,048)	18,685						100/101
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)			(148,844)		(148,844)	30,916						100/101
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)			(510)		(510)	21,882						100/101
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)			(53,079)		(53,079)	12,813						100/101

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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-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	291		2,104.00	(17,052)			(57)		(57)	7,876						100/101
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)			(11,618)		(11,618)	5,869						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)			(3)		(3)	1,943						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)			(16,686)		(16,686)	9,101						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)			(9,562)		(9,562)	5,630						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)			(3)		(3)	2,150						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)			(5,435)		(5,435)	3,455						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)			(1)		(1)	1,586						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)			(1)		(1)	1,361						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)			(3,888)		(3,888)	23,698						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)			(207,530)		(207,530)	28,681						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)			(115,775)		(115,775)	17,286						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)			(2,107)		(2,107)	20,329						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)			(29,896)		(29,896)	4,815						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)			(913)		(913)	11,277						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)			(4,603)		(4,603)	800						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)			(87,166)		(87,166)	16,329						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)			(80)		(80)	1,666						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)			(1,176)		(1,176)	32,090						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)			(4,295)		(4,295)	1,114						100/92
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)			(39,170)		(39,170)	10,859						100/92
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)			(2,221)		(2,221)	659						100/92
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)			(110)		(110)	4,516						100/92
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)			(33,206)		(33,206)	10,540						100/92
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)			(13)		(13)	875						100/92
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)			(84)		(84)	6,863						100/92
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)		(92,500)		(92,500)	(42,419)						100/100
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)		(708,659)		(708,659)	(271,770)						100/100
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)		(38,645)		(38,645)	(17,630)						100/100
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)		(317,913)		(317,913)	(122,737)						100/100

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(2,912)		(2,912)	(1,127)						100/100
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)		(14,506)		(14,506)	(6,604)						100/100
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)		(67,053)		(67,053)	(26,018)						100/100
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)		(45,822)		(45,822)	(20,446)						100/100
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)		(95,640)		(95,640)	(47,289)						100/96
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)		(8,629)		(8,629)	(4,286)						100/96
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)		(14,137)		(14,137)	(7,836)						100/96
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)		(96,181)		(96,181)	(48,004)						100/96
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)		(2,826)		(2,826)	(1,572)						100/96
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)		(5,226)		(5,226)	(2,913)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	1,068		1,916.00		(71,314)		(162,525)		(162,525)	(91,211)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	4,375		1,916.00		(547,402)		(970,645)		(970,645)	(423,243)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	2,432		1,921.00		(298,403)		(530,692)		(530,692)	(232,289)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	893		1,925.00		(107,559)		(191,592)		(191,592)	(84,033)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	1,142		1,925.00		(71,322)		(164,024)		(164,024)	(92,702)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	199		1,930.00		(12,016)		(27,825)		(27,825)	(15,809)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	447		1,930.00		(52,792)		(94,356)		(94,356)	(41,563)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	374		1,935.00		(43,346)		(77,628)		(77,628)	(34,282)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	193		1,935.00		(11,232)		(26,116)		(26,116)	(14,884)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	48		1,944.00		(2,619)		(6,128)		(6,128)	(3,509)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	888		2,006.00		(87,660)		(139,356)		(139,356)	(51,696)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	402		2,011.00		(18,738)		(31,697)		(31,697)	(12,959)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	676		2,016.00		(63,563)		(135,296)		(135,296)	(71,734)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	167		2,021.00		(7,139)		(11,948)		(11,948)	(4,809)						100/93
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)		(42,577)		(42,577)	(953)						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)		(275,490)		(275,490)	(45,518)						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)		(259,610)		(259,610)	(42,950)						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)		(27,559)		(27,559)	477						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)		(39,872)		(39,872)	(6,540)						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)		(84,263)		(84,263)	(13,719)						100/99

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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-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	136		2,090.00		(5,151)		(4,935)		(4,935)	216						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	11		2,095.00		(933)		(1,113)		(1,113)	(180)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	194		2,095.00		(6,978)		(6,510)		(6,510)	468						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	3		2,105.00		(111)		(98)		(98)	13						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)		(22,569)		(22,569)	(3,129)						100/93
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)		(64,571)		(64,571)	(8,879)						100/93
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)		(35,802)		(35,802)	(4,952)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	834		2,140.00		(62,149)		(21,602)		(21,602)	40,547						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	2,329		2,140.00		(208,593)		(189,492)		(189,492)	19,101						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	1,773		2,145.00		(154,367)		(139,359)		(139,359)	15,008						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	1,092		2,150.00		(76,406)		(23,752)		(23,752)	52,654						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	944		2,150.00		(79,820)		(71,699)		(71,699)	8,120						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	276		2,156.00		(18,745)		(5,476)		(5,476)	13,269						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	1,015		2,156.00		(83,120)		(74,711)		(74,711)	8,408						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	491		2,161.00		(32,327)		(8,858)		(8,858)	23,469						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2016	04/27/2017	335		2,153.00		(33,578)		(26,383)		(26,383)	7,195						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2016	04/27/2017	311		2,158.00		(27,384)		(23,779)		(23,779)	3,605						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2016	04/27/2017	476		2,163.00		(43,114)		(35,251)		(35,251)	7,862						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2016	04/27/2017	196		2,168.00		(16,195)		(14,018)		(14,018)	2,177						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	2,373		2,103.00		(214,635)		(260,531)		(260,531)	(45,896)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	2,149		2,108.00		(189,157)		(229,673)		(229,673)	(40,516)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	412		2,113.00		(35,153)		(42,813)		(42,813)	(7,660)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	182		2,118.00		(15,066)		(18,368)		(18,368)	(3,302)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	529		2,157.00		(47,619)		(44,435)		(44,435)	3,184						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	416		2,162.00		(36,446)		(33,910)		(33,910)	2,536						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	102		2,167.00		(8,686)		(8,080)		(8,080)	606						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	95		2,173.00		(7,840)		(7,271)		(7,271)	569						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	2,042		2,132.00		(215,714)		(206,190)		(206,190)	9,525						100/113
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	1,161		2,138.00		(119,777)		(114,038)		(114,038)	5,739						100/113
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	18		2,143.00		(1,839)		(1,748)		(1,748)	91						100/113

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	10		2,148.00		(989)		(939)		(939)	50						100/113
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	325		2,051.00		(33,995)		(47,749)		(47,749)	(13,754)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	254		2,056.00		(26,010)		(36,586)		(36,586)	(10,576)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	318		2,061.00		(31,673)		(44,713)		(44,713)	(13,040)						100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,500,493)	(4,855,281)	0	(8,068,688)	XXX	(8,068,688)	(1,138,070)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(2,500,493)	(4,855,281)	0	(8,068,688)	XXX	(8,068,688)	(1,138,070)	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										(2,500,493)	(4,855,281)	0	(8,068,688)	XXX	(8,068,688)	(1,138,070)	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										(2,500,493)	(4,855,281)	0	(8,068,688)	XXX	(8,068,688)	(1,138,070)	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										20,938,872	12,709,977	0	31,303,606	XXX	31,303,606	4,504,654	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										20,938,872	12,709,977	0	31,303,606	XXX	31,303,606	4,504,654	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

STATEMENT AS OF JUNE 30, 2016 OF THE Integrity Life Insurance Company

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 15	16	17	18	19	20	21	22
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 Expira- tion	Exchange	Trade Date	Transac- tion 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
MFU6	35	1,750	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/13/2016	1,618.8000	1,615.2000	(41,300)					6,231	6,231	309,089	100/96	50
MFU6	2	100	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/14/2016	1,568.7000	1,615.2000	(2,360)					(4,654)	(4,654)	17,662	100/96	50
MFU6	2	100	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/24/2016	1,568.6000	1,615.2000	(2,360)					(4,664)	(4,664)	17,662	100/96	50
MFU6	7	350	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/27/2016	1,515.1000	1,615.2000	(8,260)					(35,049)	(35,049)	61,818	100/96	50
MFU6	1	50	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/27/2016	1,514.4000	1,615.2000	(1,180)					(5,042)	(5,042)	8,831	100/96	50
MFU6	4	200	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/27/2016	1,522.1000	1,615.2000	(4,720)					(18,628)	(18,628)	35,324	100/96	50
MFU6	1	50	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/27/2016	1,522.0000	1,615.2000	(1,180)					(4,662)	(4,662)	8,831	100/96	50
NQU6	12	240	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCLQOF39	06/13/2016	4,458.1000	4,407.0000	(10,620)					12,246	12,246	105,973	100/96	20
NQU6	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCLQOF39	06/14/2016	4,414.5000	4,407.0000	(885)					148	148	8,831	100/96	20
NQU6	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCLQOF39	06/16/2016	4,406.0000	4,407.0000	(885)					(22)	(22)	8,831	100/96	20
NQU6	5	100	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCLQOF39	06/27/2016	4,175.7500	4,407.0000	(4,425)					(23,135)	(23,135)	44,156	100/96	20
RTU6	14	1,400	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/13/2016	1,159.1500	1,147.4000	(25,620)					16,420	16,420	123,636	100/96	100
RTU6	1	100	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/14/2016	1,142.9000	1,147.4000	(1,830)					(452)	(452)	8,831	100/96	100
RTU6	2	200	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/22/2016	1,147.6000	1,147.4000	(3,660)					36	36	17,662	100/96	100
RTU6	2	200	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/27/2016	1,081.7000	1,147.4000	(3,660)					(13,144)	(13,144)	17,662	100/96	100
RTU6	1	100	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	NYF 549300R4IG1TWPZT5U32	06/29/2016	1,128.1000	1,147.4000	(1,830)					(1,932)	(1,932)	8,831	100/96	100
ESU6	26	1,300	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCLQOF39	06/13/2016	2,087.2500	2,090.2000	(30,485)					(3,874)	(3,874)	229,609	100/96	50
ESU6	2	100	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCLQOF39	06/14/2016	2,064.7500	2,090.2000	(2,345)					(2,549)	(2,549)	17,662	100/96	50
ESU6	3	150	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCLQOF39	06/29/2016	2,056.2500	2,090.2000	(3,518)					(5,098)	(5,098)	26,493	100/96	50
ESU6	2	100	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCLQOF39	06/29/2016	2,066.0000	2,090.2000	(2,345)					(2,424)	(2,424)	17,662	100/96	50
1349999. Subtotal - Short Futures - Hedging Other												(153,468)	0	0	0	0	(90,248)	(90,248)	1,095,056	XXX	XXX
1389999. Subtotal - Short Futures												(153,468)	0	0	0	0	(90,248)	(90,248)	1,095,056	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(153,468)	0	0	0	0	(90,248)	(90,248)	1,095,056	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												(153,468)	0	0	0	0	(90,248)	(90,248)	1,095,056	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	972,578	122,480	1,095,058
Total Net Cash Deposits	972,578	122,480	1,095,058

(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	1,095,058		1,095,058		(153,468)	0	1,095,056	1,095,056
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		4,776,158	(3,735,486)	1,040,672	4,776,158	(3,735,486)	1,040,672		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	22,280,000	31,948,365	(2,796,558)	6,871,807	31,948,365	(2,796,558)	6,871,807		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		2,647,771	(1,536,644)	1,111,127	2,647,771	(1,536,644)	1,111,127		
0299999. Total NAIC 1 Designation				22,280,000	39,372,294	(8,068,688)	9,023,606	39,372,294	(8,068,688)	9,023,606	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				22,280,000	40,467,352	(8,068,688)	10,118,664	39,372,294	(8,222,156)	9,023,606	1,095,056	1,095,056
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					40,467,352	(8,068,688)						

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	22,280,000	22,280,000	XXX		V
0299999 - Total					22,280,000	22,280,000	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
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (6,691,200) Book/Adjusted Carrying Value $ (6,691,200)
2. Average balance for the year to date Fair Value $ 11,823,561 Book/Adjusted Carrying Value $ 11,823,561
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ .... 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	5,767,722	5,767,722	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 JAJ010		1	4,447,989	4,447,989	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	5,100,000	5,100,000	02/15/2028
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				44,515,711	44,515,711	XXX
0599999. Total - U.S. Government Bonds				44,515,711	44,515,711	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
060505-CL-6	BANK OF AMERICA CORP 5 3/4% Due 8/15/2016 FA15		2FE	502,375	502,780	08/15/2016
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	2,503,768	2,499,728	02/14/2017
06051G-EA-3	BANK OF AMERICA CORP 6 1/2% Due 8/1/2016 FA1		2FE	1,320,050	1,321,082	08/01/2016
064159-AM-8	BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12		1FE	2,520,350	2,519,587	01/12/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	4,900,000	4,900,000	12/08/2017
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	2,220,975	2,220,645	09/15/2016
14040H-AX-3	CAPITAL ONE FINANCIAL CORP 3.15% Due 7/15/2016 JJ15		2FE	2,001,140	2,001,730	07/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	1,700,750	1,700,189	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	1,828,951	1,832,547	11/21/2016
240019-BS-7	DAYTON POWER & LIGHT 1 7/8% Due 9/15/2016 MS15		2FE	1,451,886	1,450,893	09/15/2016
257375-AD-7	DOMINION GAS HLDGS LLC 1.05% Due 11/1/2016 MN1		1FE	6,519,216	6,518,756	11/01/2016
446438-RE-5	HUNTINGTON NATIONAL BANK 1.35% Due 8/2/2016 FA2		1FE	300,017	300,000	08/02/2016
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	2,823,984	2,824,715	06/27/2017
46625H-JA-9	JP MORGAN CHASE & CO 3.15% Due 7/5/2016 JJ5		1FE	1,000,000	1,000,250	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
53079E-AK-0	LIBERTY MUTUAL GROUP 6.7% Due 8/15/2016 FA15		2FE	1,609,962	1,611,055	08/15/2016
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	1,225,330	1,218,901	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		1FE	3,200,000	3,200,000	12/01/2040
63534P-AE-7	PNC BANK 5 1/4% Due 12/15/2016 JD15		1FE	1,018,859	1,018,514	12/15/2016
714294-AB-1	PERRIGO CO PLC 1.3% Due 11/8/2016 MN8		2FE	3,159,679	3,158,558	11/08/2016
761713-BQ-8	REYNOLDS AMERICAN INC 3 1/2% Due 8/4/2016 FA4		2FE	4,258,793	4,259,954	08/04/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	4,799,957	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		1FE	3,601,260	3,601,049	07/19/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				64,722,300	64,715,934	XXX
03066D-AA-4	AMCAR 2016-2 A1 0 3/4% Due 4/10/2017 Mo-14		1FE	2,108,483	2,108,630	04/10/2017
04364T-AA-6	ACER 2016-1A A1 0.95% Due 4/10/2017 Mo-27		1FE	3,419,287	3,419,270	04/10/2017
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	104,464	104,483	11/10/2016
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,554,500	2,554,500	02/01/2031
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1 1/4% Due 6/15/2017 Mo-22		1FE	2,300,016	2,300,000	06/15/2017
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	1,238,775	1,239,281	02/21/2017
52177F-AA-2	LRF SER 20161 CL A1 1% Due 6/19/2017 Mo-15		1FE	3,974,532	3,974,504	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				15,700,056	15,700,669	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				80,422,356	80,416,603	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				109,238,011	109,231,645	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				26,500,056	26,500,669	XXX
6599999. Total Bonds				135,738,067	135,732,314	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			5,300,583	5,299,986	08/01/2016
316175-40-5	FIDELITY INST MM FUND PRIME			7,636	7,636	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,308,219	5,307,622	XXX
000000-00-0	Huntington National Bank Money Market Account			5,852,337	5,852,337	
000000-00-0	Key Bank Money Market Account			2,511,489	2,511,489	
000000-00-0	BB&T Bank Money Market Account			5,846,224	5,846,224	
9099999. Total - Cash (Schedule E Part 1 type)				14,210,051	14,210,051	XXX
000000-00-0	AMER ELEC POWER CP 0.7% Due 7/5/2016 At Mat			5,499,465	5,499,465	07/05/2016
000000-00-0	CATHOLIC HEALTH INITIATV CP 0.7% Due 7/1/2016 At Mat			8,239,408	8,239,408	07/01/2016
000000-00-0	CATHOLIC HEALTH INITIATV CP 0.6% Due 7/5/2016 At Mat			5,699,525	5,699,525	07/05/2016
000000-00-0	KROGER CO CP 0.65% Due 7/5/2016 At Mat			12,098,471	12,098,471	07/05/2016
000000-00-0	WECGRP CP 0.78% Due 7/5/2016 At Mat			2,399,688	2,399,688	07/05/2016
000000-00-0	COUNTY OF MERCER CP 0.7% Due 7/1/2016 Ann-7/1			3,400,000	3,400,000	07/01/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				37,336,557	37,336,557	XXX
9999999 - Totals				192,592,894	192,586,544	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 45,021,615 Book/Adjusted Carrying Value $ 45,001,992
2. Average balance for the year to date Fair Value $ 198,664,369 Book/Adjusted Carrying Value $ 196,081,868

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					5,003,239	(4,909,849)	120,976	XXX
BRANCH BANKING & TRUST CO	WINSTON-SALEM, NC					9,356,194	9,358,878	6,860,983	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					251,075	251,192	0	XXX
FIFTH THIRD BANK	CINCINNATI, OH					7,720,412	6,519,219	9,567,395	XXX
GOLDMAN SACHS	NEW YORK, NY					1,174,723	979,167	1,001,846	XXX
HUNTINGTON BANK	COLUMBUS, OH					9,360,850	9,363,141	6,864,937	XXX
JP MORGAN/CHASE	NEW YORK, NY					(9,272,908)	(10,924,245)	(14,700,912)	XXX
KEYCORP	CLEVELAND, OH					5,809,067	2,510,019	2,511,489	XXX
M&T BANK	BUFFALO, NY					1,251,215	1,258,129	1,265,064	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	30,923,603	14,675,387	13,761,514	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	30,923,603	14,675,387	13,761,514	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	30,923,603	14,675,387	13,761,514	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
COUNTY OF MERCER CP		06/23/2016	0.700	07/01/2016	6,400,000	979	0
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					6,400,000	979	0
2499999. Total - U.S. Political Subdivisions Bonds					6,400,000	979	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ALLIANT CP		06/29/2016	0.610	07/05/2016	3,999,593	136	0
AMER ELEC POWER CP		06/30/2016	0.700	07/05/2016	5,499,465	107	0
CCL CP		06/30/2016	0.680	07/05/2016	2,499,764	47	0
CATHOLIC HEALTH INITIATV CP		05/12/2016	0.750	07/01/2016	8,239,408	8,592	0
CATHOLIC HEALTH INITIATV CP		06/30/2016	0.600	07/05/2016	8,699,092	312	0
CHEVRON PHILLIPS CP		06/30/2016	0.550	07/01/2016	5,999,908	92	0
ENTERPRISE PRODUCTS OPER CP		06/30/2016	0.700	07/07/2016	3,999,456	78	0
FORD MOTOR CREDIT CO CP		06/30/2016	1.100	11/14/2016	4,979,069	153	0
KCPLMO CP		06/30/2016	0.670	07/01/2016	4,199,922	78	0
KROGER CO CP		06/28/2016	0.650	07/05/2016	16,097,965	872	0
NOWEST CP		06/28/2016	0.840	07/08/2016	2,999,300	210	0
SPECTRA CP		06/27/2016	0.800	07/05/2016	2,999,467	267	0
VW CREDIT INC CP		06/10/2016	0.900	08/15/2016	4,991,750	2,625	0
VIACOM CP		06/30/2016	1.200	08/05/2016	4,994,000	167	0
WECGRP CP		06/29/2016	0.780	07/05/2016	2,399,688	104	0
AGRIUM INC CP		06/27/2016	0.650	07/05/2016	2,999,567	217	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					85,597,414	14,057	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					85,597,414	14,057	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					91,997,414	15,036	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					91,997,414	15,036	0
8699999 - Total Cash Equivalents					91,997,414	15,036	0