



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2016

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

NAIC Group Code08360836NAIC Company Code99937Employer's ID Number31-1191427  
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOhio

Country of DomicileUnited States of America

Incorporated/Organized09/08/1986Commenced Business07/01/1988

Statutory Home Office400 East 4th StreetCincinnati , OH, US 45202-3302  
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office400 East 4th StreetCincinnati , OH, US 45202-3302513-361-6700  
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address400 East 4th StreetCincinnati , OH, US 45202-3302  
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records400 East 4th StreetCincinnati , OH, US 45202-3302513-361-6700  
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.ColumbusLife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402  
(Name)(Area Code) (Telephone Number)  
CompAcctGrp@WesternSouthernLife.com513-629-1871  
(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn BarrettSecretary and CounselDonald Joseph Wuebbling

President & CEOJimmy Joe Miller

OTHER

|   |   |  |
|---|---|--|
| James Howard Acton Jr., VP                      | Karen Ann Chamberlain, Sr VP, Chief Information Officer | Kim Rehling Chiodi, 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, VP, Deputy Gen Counsel              | Bradley Joseph Hunkler, Sr VP, Chief Financial Officer |
| Phillip Earl King, VP & Auditor                 | Cynthia Joy Lamb, VP                                    | Roger Michael Lanham #, Sr VP, Co-Chief Inv Officer    |
| Daniel Roger Larsen, VP, Tax                    | Bruce William Maisel, VP, CCO                           | Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel     |
| Mario Joseph San Marco, VP                      | Steven Joseph Sanders, Sr VP, Chief Marketing Officer   | Thomas Martin Stapleton, VP                            |
| James Joseph Vance, Sr VP, Treasurer            | Brendan Matthew White #, Sr VP, Co-Chief Inv Officer    |  |
|   |   |  |

DIRECTORS OR TRUSTEES

|                       |                           |                     |
|-----------------------|---------------------------|---------------------|
| John Finn Barrett     | James Norman Clark        | Bryan Chalmer Dunn  |
| Jimmy Joe Miller      | Jonathan David Niemeyer # | Joseph Henry Seaman |
| Jerry Bruce Stillwell | Robert Blair Truitt       |                     |
|                       |                           |                     |

State ofOhioSS:

County ofHamilton

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.

Jimmy Joe MillerPresident & CEODonald Joseph WuebblingSecretary and CounselWade Matthew FugateVP and Controller

Subscribed and sworn to before me this27th day of July 2016a. Is this an original filing? Yes [ X ] No [ ]b. If no,1. State the amendment number.....2. Date filed .....3. Number of pages attached.....

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

ASSETS

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds .....  | 2,887,638,800          | 0                       | 2,887,638,800                             | 2,710,909,830   |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  | 7,223,500              | 0                       | 7,223,500                                 | 5,223,500   |
| 2.2 Common stocks .....   | 95,656,837             | 6,414,811               | 89,242,026                                | 86,752,410  |
| 3. Mortgage loans on real estate:   |                        |                         |   |   |
| 3.1 First liens .....   | 158,148,644            | 0                       | 158,148,644                               | 155,487,164   |
| 3.2 Other than first liens.....   |                        |                         |   |   |
| 4. Real estate:   |                        |                         |   |   |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....  |                        |                         |   |   |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....  |                        |                         |   |   |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....  |                        |                         |   |   |
| 5. Cash (\$ .....(3,251,938) ), cash equivalents<br>(\$ .....37,373,020 ) and short-term<br>investments (\$ .....14,154,768 ) .....                         | 48,275,850             | 0                       | 48,275,850                                | 95,120,438  |
| 6. Contract loans (including \$ ..... premium notes) .....  | 61,861,014             | 0                       | 61,861,014                                | 62,661,999  |
| 7. Derivatives .....  | 9,501,511              | 0                       | 9,501,511                                 | 3,889,540   |
| 8. Other invested assets .....  | 159,702,579            | 0                       | 159,702,579                               | 149,205,671   |
| 9. Receivables for securities .....   | 1,500,562              | 0                       | 1,500,562                                 | 1,867,873   |
| 10. Securities lending reinvested collateral assets .....   | 14,541,442             | 0                       | 14,541,442                                | 5,001,429   |
| 11. Aggregate write-ins for invested assets .....   | 0                      | 0                       | 0   | 0   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 3,444,050,739          | 6,414,811               | 3,437,635,928                             | 3,276,119,854   |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         |   |   |
| 14. Investment income due and accrued .....   | 33,265,011             | 0                       | 33,265,011                                | 31,792,450  |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 562,672                | 0                       | 562,672                                   | 643,062   |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 9,400,622              |                         | 9,400,622                                 | 9,178,901   |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....   |                        |                         |   |   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  | 17,689,869             | 0                       | 17,689,869                                | 17,393,337  |
| 16.2 Funds held by or deposited with reinsured companies .....  |                        |                         |   |   |
| 16.3 Other amounts receivable under reinsurance contracts .....   |                        |                         |   |   |
| 17. Amounts receivable relating to uninsured plans .....  |                        |                         |   |   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....  | 264,790                | 0                       | 264,790                                   |   |
| 18.2 Net deferred tax asset .....   | 77,984,645             | 53,623,749              | 24,360,896                                | 24,534,800  |
| 19. Guaranty funds receivable or on deposit .....   | 841,870                | 0                       | 841,870                                   | 886,515   |
| 20. Electronic data processing equipment and software .....   |                        |                         |   |   |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....   |                        |                         |   |   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                        |                         |   |   |
| 23. Receivables from parent, subsidiaries and affiliates .....  |                        |                         |   |   |
| 24. Health care (\$ ..... ) and other amounts receivable .....  | 2,963,432              | 2,963,432               | 0   |   |
| 25. Aggregate write-ins for other than invested assets .....  | 3,018,726              | 0                       | 3,018,726                                 | 2,990,849   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 3,590,042,376          | 63,001,992              | 3,527,040,384                             | 3,363,539,768   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  | 115,896,076            | 0                       | 115,896,076                               | 111,176,302   |
| 28. Total (Lines 26 and 27)   | 3,705,938,452          | 63,001,992              | 3,642,936,460                             | 3,474,716,070   |
| <b>DETAILS OF WRITE-INS</b>   |                        |                         |   |   |
| 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 of Company Owned Life Insurance .....   | 2,549,194              | 0                       | 2,549,194                                 | 2,527,093   |
| 2502. Employee Split Dollar .....   | 436,167                | 0                       | 436,167                                   | 436,302   |
| 2503. Prepaid Dividends .....   | 33,365                 | 0                       | 33,365                                    | 27,454  |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   |                        |                         |   |   |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   | 3,018,726              | 0                       | 3,018,726                                 | 2,990,849   |

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

LIABILITIES, SURPLUS AND OTHER FUNDS

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ .....2,814,217,391 less \$ ..... included in Line 6.3<br>(including \$ ..... Modco Reserve) .....  | 2,814,217,391                  | 2,736,612,070                  |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....   | 1,504,968                      | 1,608,857                      |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....  | 264,952,113                    | 179,157,621                    |
| 4. Contract claims:   |                                |                                |
| 4.1 Life .....  | 16,237,435                     | 9,591,981                      |
| 4.2 Accident and health .....   | 41,269                         | 41,269                         |
| 5. Policyholders' dividends \$ .....3,256 and coupons \$ ..... due and unpaid .....   | 3,256                          | 5,844                          |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:   |                                |                                |
| 6.1 Dividends apportioned for payment (including \$ ..... Modco) .....  | 11,710,023                     | 11,710,025                     |
| 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<br>\$ ..... discount; including \$ ..... accident and health premiums .....  | 170,546                        | 143,481                        |
| 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<br>experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ .....4,990,563<br>ceded .....   | 4,990,563                      | 5,557,430                      |
| 9.4 Interest Maintenance Reserve .....  | 8,616,441                      | 7,114,113                      |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ .....14,843 , accident and health<br>\$ ..... and deposit-type contract funds \$ ..... .....   | 14,843                         | 19,382                         |
| 11. Commissions and expense allowances payable on reinsurance assumed .....   |                                |                                |
| 12. General expenses due or accrued .....   | 375,000                        | 850,000                        |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(2,475,935) accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....   | (3,328,297)                    | (3,420,983)                    |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....   | 1,228,323                      | 1,541,554                      |
| 15.1 Current federal and foreign income taxes, including \$ .....0 on realized capital gains (losses) .....   |                                | 6,609,869                      |
| 15.2 Net deferred tax liability .....   |                                |                                |
| 16. Unearned investment income .....  | 1,755,282                      | 1,745,962                      |
| 17. Amounts withheld or retained by company as agent or trustee .....   | 27,837                         | 2,125                          |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....  |                                |                                |
| 19. Remittances and items not allocated .....   | 423,239                        | 4,397,742                      |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                                |                                |
| 21. Liability for benefits for employees and agents if not included above .....   | 25,483,694                     | 26,082,402                     |
| 22. Borrowed money \$ .....0 and interest thereon \$ ..... .....  |                                |                                |
| 23. Dividends to stockholders declared and unpaid .....   |                                |                                |
| 24. Miscellaneous liabilities:  |                                |                                |
| 24.01 Asset valuation reserve .....   | 41,288,348                     | 32,540,207                     |
| 24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....   |                                |                                |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....  |                                |                                |
| 24.04 Payable to parent, subsidiaries and affiliates .....  | 2,290,575                      | 2,488,216                      |
| 24.05 Drafts outstanding .....  |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....  |                                |                                |
| 24.07 Funds held under coinsurance .....  |                                |                                |
| 24.08 Derivatives .....   | 2,221,236                      | 474,980                        |
| 24.09 Payable for securities .....  | 7,407,450                      | 179,122                        |
| 24.10 Payable for securities lending .....  | 60,167,136                     | 64,429,552                     |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....  |                                |                                |
| 25. Aggregate write-ins for liabilities .....   | 1,543,140                      | 1,357,250                      |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....  | 3,263,341,811                  | 3,090,840,071                  |
| 27. From Separate Accounts Statement .....  | 115,896,076                    | 111,176,302                    |
| 28. Total liabilities (Lines 26 and 27) .....   | 3,379,237,887                  | 3,202,016,373                  |
| 29. Common capital stock .....  | 10,000,000                     | 10,000,000                     |
| 30. Preferred capital stock .....   |                                |                                |
| 31. Aggregate write-ins for other than special surplus funds .....  |                                |                                |
| 32. Surplus notes .....   |                                |                                |
| 33. Gross paid in and contributed surplus .....   | 181,816,437                    | 181,816,437                    |
| 34. Aggregate write-ins for special surplus funds .....   | 0                              | 0                              |
| 35. Unassigned funds (surplus) .....  | 71,882,136                     | 80,883,260                     |
| 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) .....   | 253,698,573                    | 262,699,697                    |
| 38. Totals of Lines 29, 30 and 37 .....   | 263,698,573                    | 272,699,697                    |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....   | 3,642,936,460                  | 3,474,716,070                  |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |
| 2501. Uncashed drafts of checks that are pending escheatment to the state .....   | 155,314                        | 207,073                        |
| 2502. Unfunded commitment low income housing tax credit properties .....  | 845,203                        | 845,203                        |
| 2503. Outstanding disbursement checks written awaiting booking .....  | 542,623                        | 304,974                        |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   |                                |                                |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....   | 1,543,140                      | 1,357,250                      |
| 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts .....   | 144,398,764                  | 115,684,248                | 229,919,509                          |
| 2. Considerations for supplementary contracts with life contingencies .....   | 1,211,322                    | 1,523,577                  | 2,922,268                            |
| 3. Net investment income .....  | 79,694,508                   | 81,952,725                 | 158,860,705                          |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....   | 388,428                      | 354,613                    | 614,634                              |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....  |                              |                            | 0                                    |
| 6. Commissions and expense allowances on reinsurance ceded .....  |                              |                            |                                      |
| 7. Reserve adjustments on reinsurance ceded .....   |                              |                            |                                      |
| 8. Miscellaneous Income:  |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts .....  | 764,314                      | 737,991                    | 1,492,932                            |
| 8.2 Charges and fees for deposit-type contracts .....   | 302,715                      | 322,041                    | 649,613                              |
| 8.3 Aggregate write-ins for miscellaneous income .....  | 438,722                      | 87,227                     | 203,005                              |
| 9. Totals (Lines 1 to 8.3) .....  | 227,198,773                  | 200,662,422                | 394,662,666                          |
| 10. Death benefits .....  | 54,359,155                   | 53,145,973                 | 102,741,377                          |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....  | 442,284                      | 351,951                    | 811,573                              |
| 12. Annuity benefits .....  | 10,998,021                   | 11,071,272                 | 21,683,017                           |
| 13. Disability benefits and benefits under accident and health contracts .....  | 536,502                      | 625,459                    | 1,161,324                            |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....   |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts .....   | 50,823,859                   | 44,761,820                 | 92,958,078                           |
| 16. Group conversions .....   |                              |                            |                                      |
| 17. Interest and adjustments on contract or deposit-type contract funds .....   | (2,135,911)                  | 2,336,873                  | 2,145,676                            |
| 18. Payments on supplementary contracts with life contingencies .....   | 650,624                      | 525,878                    | 1,275,866                            |
| 19. Increase in aggregate reserves for life and accident and health contracts .....   | 77,501,430                   | 50,162,898                 | 92,074,056                           |
| 20. Totals (Lines 10 to 19) .....   | 193,175,964                  | 162,982,124                | 314,850,967                          |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....  | 16,774,165                   | 12,389,121                 | 26,525,181                           |
| 22. Commissions and expense allowances on reinsurance assumed .....   |                              |                            |                                      |
| 23. General insurance expenses .....  | 17,825,210                   | 16,439,247                 | 33,821,041                           |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....  | 2,728,759                    | 2,388,880                  | 5,050,739                            |
| 25. Increase in loading on deferred and uncollected premiums .....  | 274,943                      | 169,300                    | 397,260                              |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....   | (2,395,999)                  | 2,127,692                  | 1,001,277                            |
| 27. Aggregate write-ins for deductions .....  | 689,141                      | 324,203                    | 1,742,379                            |
| 28. Totals (Lines 20 to 27) .....   | 229,072,183                  | 196,820,567                | 383,388,844                          |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....   | (1,873,410)                  | 3,841,855                  | 11,273,822                           |
| 30. Dividends to policyholders .....  | 5,898,928                    | 5,892,871                  | 11,902,924                           |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29<br>minus Line 30) .....  | (7,772,338)                  | (2,051,016)                | (629,102)                            |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....  | (373,391)                    | 1,170,665                  | 1,720,833                            |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before<br>realized capital gains or (losses) (Line 31 minus Line 32) .....   | (7,398,947)                  | (3,221,681)                | (2,349,935)                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ .....(365,275) (excluding taxes of \$ .....1,018,099<br>transferred to the IMR) ..... | (1,421,632)                  | 5,177,253                  | (10,980,676)                         |
| 35. Net income (Line 33 plus Line 34) .....   | (8,820,579)                  | 1,955,572                  | (13,330,611)                         |
| CAPITAL AND SURPLUS ACCOUNT   |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year .....  | 272,699,697                  | 222,630,368                | 222,630,368                          |
| 37. Net income (Line 35) .....  | (8,820,579)                  | 1,955,572                  | (13,330,611)                         |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....3,371,372   | 6,312,469                    | (7,075,237)                | (7,543,833)                          |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....   |                              |                            |                                      |
| 40. Change in net deferred income tax .....   | 4,008,440                    | 3,122,000                  | 14,590,974                           |
| 41. Change in nonadmitted assets .....  | (1,753,313)                  | (6,520,100)                | (17,940,627)                         |
| 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 .....   |                              |                            | (5,228,645)                          |
| 44. Change in asset valuation reserve .....   | (8,748,141)                  | 1,577,686                  | 9,339,820                            |
| 45. Change in treasury stock .....  |                              |                            |                                      |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period .....   |                              |                            |                                      |
| 47. Other changes in surplus in Separate Accounts Statement .....   |                              |                            |                                      |
| 48. Change in surplus notes .....   |                              |                            |                                      |
| 49. Cumulative effect of changes in accounting principles .....   |                              |                            |                                      |
| 50. Capital changes:  |                              |                            |                                      |
| 50.1 Paid in .....  |                              |                            |                                      |
| 50.2 Transferred from surplus (Stock Dividend) .....  |                              |                            |                                      |
| 50.3 Transferred to surplus .....   |                              |                            |                                      |
| 51. Surplus adjustment:   |                              |                            |                                      |
| 51.1 Paid in .....  | 0                            | 0                          | 50,000,000                           |
| 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 .....   |                              |                            |                                      |
| 53. Aggregate write-ins for gains and losses in surplus .....   | 0                            | 0                          | 20,182,251                           |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....  | (9,001,124)                  | (6,940,079)                | 50,069,329                           |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....   | 263,698,573                  | 215,690,289                | 272,699,697                          |
| DETAILS OF WRITE-INS  |                              |                            |                                      |
| 08.301. Miscellaneous Income .....  | 438,722                      | 87,227                     | 203,005                              |
| 08.302. ....  |                              |                            |                                      |
| 08.303. ....  |                              |                            |                                      |
| 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) .....   | 438,722                      | 87,227                     | 203,005                              |
| 2701. Benefits for Employees not included elsewhere .....   | 510,661                      | 168,841                    | 1,326,570                            |
| 2702. Securities lending interest expense .....   | 178,480                      | 155,362                    | 315,809                              |
| 2703. Miscellaneous Expense .....   | 0                            | 0                          | 100,000                              |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....   |                              |                            |                                      |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....   | 689,141                      | 324,203                    | 1,742,379                            |
| 5301. Adjustment to correct error in policy reserves .....  |                              |                            | 20,182,251                           |
| 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) .....   | 0                            | 0                          | 20,182,251                           |

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

CASH FLOW

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....  | 145,220,877                  | 117,066,509                | 232,800,388                          |
| 2. Net investment income .....  | 82,493,800                   | 86,850,826                 | 167,781,306                          |
| 3. Miscellaneous income .....   | 1,483,651                    | 1,124,853                  | 2,282,085                            |
| 4. Total (Lines 1 to 3) .....   | 229,198,328                  | 205,042,188                | 402,863,779                          |
| 5. Benefit and loss related payments .....  | 109,844,753                  | 132,483,447                | 232,010,507                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | (2,488,685)                  | (4,088,322)                | (5,548,005)                          |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....  | 38,765,397                   | 32,548,286                 | 67,286,871                           |
| 8. Dividends paid to policyholders .....  | 5,901,518                    | 5,797,006                  | 11,705,654                           |
| 9. Federal and foreign income taxes paid (recovered) net of \$ .....153,220 tax on capital<br>gains (losses) .....          | 7,154,092                    | 1,627,925                  | 4,535,563                            |
| 10. Total (Lines 5 through 9) .....   | 159,177,075                  | 168,368,342                | 309,990,590                          |
| 11. Net cash from operations (Line 4 minus Line 10) .....   | 70,021,253                   | 36,673,846                 | 92,873,189                           |
| <b>Cash from Investments</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds .....  | 161,486,423                  | 186,748,523                | 345,596,530                          |
| 12.2 Stocks .....   | 8,069,249                    | 208                        | 36,089,670                           |
| 12.3 Mortgage loans .....   | 2,507,154                    | 34,444,870                 | 36,949,477                           |
| 12.4 Real estate .....  | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets .....  | 0                            | 102,501                    | 169,861                              |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | 2,921                        | 2,141                      | 3,359                                |
| 12.7 Miscellaneous proceeds .....   | 7,595,639                    | 38,102,108                 | 34,397,644                           |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....   | 179,661,386                  | 259,400,351                | 453,206,541                          |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds .....  | 338,406,983                  | 218,522,149                | 475,664,703                          |
| 13.2 Stocks .....   | 9,660,108                    | 0                          | 20,988,941                           |
| 13.3 Mortgage loans .....   | 5,168,635                    | 50,565,147                 | 52,550,678                           |
| 13.4 Real estate .....  | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets .....  | 6,343,200                    | 1,287,843                  | 1,287,843                            |
| 13.6 Miscellaneous applications .....   | 15,510,789                   | 2,430,141                  | 2,534,439                            |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....  | 375,089,715                  | 272,805,280                | 553,026,604                          |
| 14. Net increase (or decrease) in contract loans and premium notes .....  | (800,985)                    | (2,914,706)                | (3,442,085)                          |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....   | (194,627,344)                | (10,490,223)               | (96,377,978)                         |
| <b>Cash from Financing and Miscellaneous Sources</b>  |                              |                            |                                      |
| 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                          | 50,000,000                           |
| 16.3 Borrowed funds .....   | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....   | 85,794,492                   | (3,377,109)                | 26,965,534                           |
| 16.5 Dividends to stockholders .....  | 0                            | 0                          | 0                                    |
| 16.6 Other cash provided (applied) .....  | (8,032,989)                  | 7,772,673                  | (11,197,133)                         |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 77,761,503                   | 4,395,564                  | 65,768,401                           |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....                   | (46,844,588)                 | 30,579,186                 | 62,263,612                           |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year .....  | 95,120,438                   | 32,856,825                 | 32,856,825                           |
| 19.2 End of period (Line 18 plus Line 19.1) .....   | 48,275,850                   | 63,436,011                 | 95,120,438                           |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS                                |                              |                            |                                      |
|---|------------------------------|----------------------------|--------------------------------------|
|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Industrial life .....  |                              |                            | 0                                    |
| 2. Ordinary life insurance .....  | 106,827,148                  | 99,321,277                 | 195,958,362                          |
| 3. Ordinary individual annuities .....                                    | 61,836,667                   | 38,008,211                 | 78,868,558                           |
| 4. Credit life (group and individual) .....                               |                              |                            | 0                                    |
| 5. Group life insurance .....   |                              |                            | 0                                    |
| 6. Group annuities .....  |                              |                            | 0                                    |
| 7. A & H - group .....  |                              |                            | 0                                    |
| 8. A & H - credit (group and individual) .....                            |                              |                            | 0                                    |
| 9. A & H - other .....  | 35,754                       | 43,610                     | 82,938                               |
| 10. Aggregate of all other lines of business .....                        | 0                            | 0                          | 0                                    |
| 11. Subtotal .....  | 168,699,569                  | 137,373,098                | 274,909,858                          |
| 12. Deposit-type contracts .....  | 100,698,594                  | 1,001,817                  | 34,684,606                           |
| 13. Total   | 269,398,163                  | 138,374,915                | 309,594,464                          |
| 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                                    |

STATEMENT AS OF JUNE 30, 2016 OF THE Columbus Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Columbus 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<br>Domicile | 2016        | 2015         |
|--|----------------------|-------------|--------------|
| NET INCOME   |                      |             |              |
| (1) State basis (Page 4, Line 35, Columns 1 & 3)                 | OH                   | (8,820,579) | (13,330,611) |
| (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                   | (8,820,579) | (13,330,611) |
| SURPLUS  |                      |             |              |
| (5) State basis (Page 3, Line 38, Columns 1 & 2)                 | OH                   | 263,698,573 | 272,699,697  |
| (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                   | 263,698,573 | 272,699,697  |

- 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           | 2  | 3                                     | 4  | 5  | 6                          | 7  |
|-------------|--|---------------------------------------|--|--|----------------------------|--|
| CUSIP       | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized Other-Than-Temporary Impairment | Amortized Cost After Other-Than-Temporary Impairment | Fair Value at time of OTTI | Date of Financial Statement Where Reported |
| 52524M-AV-1 | 325,434  | 296,465                               | 28,969                                     | 296,465  | 257,842                    | 06/30/2016                                 |
| 86359D-SR-9 | 1,330,353  | 1,330,326                             | 27   | 1,330,326  | 1,223,132                  | 06/30/2016                                 |
| Total       | XXX  | XXX                                   | 28,996                                     | 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 724,414
2. 12 Months or Longer 2,195,207

STATEMENT AS OF JUNE 30, 2016 OF THE Columbus Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

- b.The aggregate related fair value of securities with unrealized losses:
- |                        |            |
|------------------------|------------|
| 1. Less than 12 Months | 48,729,105 |
| 2. 12 Months or Longer | 34,882,144 |

- (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:
- A. the length of time and the extent to which the fair value is below the book/adjusted carry value;
  - B. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
  - C. 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;
  - D. 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;
  - E. 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;
  - F. 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 \$60.3 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<br>Recognized | Amount Offset* | Net Amount Presented<br>on Financial<br>Statements |
|-----------------------------|----------------------------|----------------|--|
| (1) Assets                  |                            |                |  |
| Derivative Instrument ..... | 9,501,515                  | 0              | 9,501,515  |

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

|                             | Gross Amount<br>Recognized | Amount Offset* | Net Amount Presented<br>on Financial<br>Statements |
|-----------------------------|----------------------------|----------------|--|
| (2) Liabilities             |                            |                |  |
| Derivative Instrument ..... | (2,221,234)                | 0              | (2,221,234)  |

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

K. Structured Notes. No Change.

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

7. Investment Income. No Change

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The company has determined the actual/estimated maximum borrowing capacity as \$250 million. The company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.
2. FHLB Capital Stock
- a. Aggregate Totals

|   | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts |
|---|----------------|----------------------|------------------------|
| 1. Current Year   |                |                      |                        |
| (a) Membership Stock – Class A .....  | 4,169,659      | 4,169,659            |                        |
| (b) Membership Stock – Class B .....  | 0              |                      |                        |
| (c) Activity Stock .....  | 4,234,141      | 4,234,141            |                        |
| (d) Excess Stock .....  | 0              |                      |                        |
| (e) Aggregate Total (a+b+c+d) .....   | 8,403,800      | 8,403,800            | 0                      |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer ..... | 250,000,000    | XXX                  | XXX                    |
| 2. Prior Year-end   |                |                      |                        |
| (a) Membership Stock – Class A .....  | 4,004,711      | 4,004,711            |                        |
| (b) Membership Stock – Class B .....  | 0              |                      |                        |
| (c) Activity Stock .....  | 2,787,789      | 2,787,789            |                        |
| (d) Excess Stock .....  | 0              |                      |                        |
| (e) Aggregate Total (a+b+c+d) .....   | 6,792,500      | 6,792,500            | 0                      |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer ..... | 250,000,000    | XXX                  | XXX                    |

STATEMENT AS OF JUNE 30, 2016 OF THE Columbus Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

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

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

|  | 1                    | 2                              | Eligible for Redemption |                                 |                           |              |
|--|----------------------|--------------------------------|-------------------------|---------------------------------|---------------------------|--------------|
|  | Current Year         | Not Eligible for<br>Redemption | 3                       | 4                               | 5                         | 6            |
|  | Total<br>(2+3+4+5+6) |                                | Less Than 6 Months      | 6 Months to Less<br>Than 1 Year | 1 to Less Than 3<br>Years | 3 to 5 Years |
| Membership Stock   |                      |                                |                         |                                 |                           |              |
| 1. Class A   | 4,169,659            | 4,169,659                      |                         |                                 |                           |              |
| 2. Class B   | 0                    |                                |                         |                                 |                           |              |
| 11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1) |                      |                                |                         |                                 |                           |              |
| 11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1) |                      |                                |                         |                                 |                           |              |

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

|  | 1           | 2              | 3                            |
|--|-------------|----------------|------------------------------|
|  | Fair Value  | Carrying Value | Aggregate Total<br>Borrowing |
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)                 | 294,247,917 | 275,022,162    | 200,452,100                  |
| 2. Current Year General Account Total Collateral Pledged   | 294,247,917 | 275,022,162    | 200,452,100                  |
| 3. Current Year Separate Accounts Total Collateral Pledged   |             |                |                              |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged                           | 164,999,499 | 157,418,260    | 109,198,000                  |
| 11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively) |             |                |                              |
| 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively) |             |                |                              |
| 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively) |             |                |                              |
| 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively) |             |                |                              |

b. Maximum Amount Pledged During Reporting Period

|  | 1           | 2              | 3  |
|--|-------------|----------------|--|
|  | Fair Value  | Carrying Value | Amount Borrowed at Time<br>of Maximum Collateral |
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | 294,247,917 | 275,022,162    | 200,452,100                                      |
| 2. Current Year General Account Maximum Collateral Pledged                                 | 294,247,917 | 275,022,162    | 200,452,100                                      |
| 3. Current Year Separate Accounts Maximum Collateral Pledged                               |             |                |  |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged           | 164,999,499 | 157,418,260    | 109,198,000                                      |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

|                             | 1           | 2               | 3                 | 4  |
|-----------------------------|-------------|-----------------|-------------------|--|
|                             | Total 2+3   | General Account | Separate Accounts | Funding Agreements<br>Reserves Established |
| 1. Current Year             |             |                 |                   |  |
| (a) Debt                    | 0           |                 |                   | XXX  |
| (b) Funding Agreements      | 200,452,100 | 200,452,100     |                   | 192,575,122                                |
| (c) Other                   | 0           |                 |                   | XXX  |
| (d) Aggregate Total (a+b+c) | 200,452,100 | 200,452,100     | 0                 | 192,575,122                                |
| 2. Prior Year-end           |             |                 |                   |  |
| (a) Debt                    | 0           |                 |                   | XXX  |
| (b) Funding Agreements      | 109,198,000 | 109,198,000     |                   | 106,525,505                                |
| (c) Other                   | 0           |                 |                   | XXX  |
| (d) Aggregate Total (a+b+c) | 109,198,000 | 109,198,000     | 0                 | 106,525,505                                |

b. Maximum Amount During Reporting Period (Current Year)

|  | 1           | 2               | 3                 |
|--|-------------|-----------------|-------------------|
|  | Total 2+3   | General Account | Separate Accounts |
| 1. Debt  | 0           |                 |                   |
| 2. Funding Agreements  | 211,705,671 | 211,705,671     |                   |
| 3. Other   | 0           |                 |                   |
| 4. Aggregate Total (Lines 1+2+3)   | 211,705,671 | 211,705,671     | 0                 |
| 11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively) |             |                 |                   |

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

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

STATEMENT AS OF JUNE 30, 2016 OF THE Columbus Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.
14. Liabilities, Contingencies and Assessments. No Change.
15. Leases. No Change.
16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No Change.
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transferring and Servicing of Financial Assets

(2 For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.

b. Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2016
- | Description for each class of asset or liability | (Level 1)   | (Level 2) | (Level 3) | Total       |
|--|-------------|-----------|-----------|-------------|
| a. Assets at fair value                          |             |           |           |             |
| Bonds: Industrial & miscellaneous .....          | 0           | 1,115,098 | 0         | 1,115,098   |
| Common stock: Industrial & miscellaneous .....   | 63,465,109  | 0         | 0         | 63,465,109  |
| Common stock: Mutual funds .....                 | 17,367,302  | 0         | 0         | 17,367,302  |
| Derivative assets: Options, purchased .....      | 0           | 8,574,587 | 926,928   | 9,501,515   |
| Separate account assets* .....                   | 33,046,022  | 0         | 0         | 33,046,022  |
| Total assets at fair value                       | 113,878,433 | 9,689,685 | 926,928   | 124,495,046 |
- | 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         | (2,221,234) | 0         | (2,221,234) |
| Total liabilities at fair value                  | 0         | (2,221,234) | 0         | (2,221,234) |
- \*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 .....                          | 402,986                      | 0                      | 0                        | 0   | 116,967                                      | 406,975   | 0         | 0     | 0           | 926,928                    |
| Total Assets                                     | 402,986                      | 0                      | 0                        | 0   | 116,967                                      | 406,975   | 0         | 0     | 0           | 926,928                    |
- 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 .....                          | 105,750                       | 0                      | 0                        | 0   | 26,282                                       | 270,954   | 0         | 0     | 0           | 402,986                    |
| Total Assets                                     | 105,750                       | 0                      | 0                        | 0   | 26,282                                       | 270,954   | 0         | 0     | 0           | 402,986                    |
- (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 instruments included in Level 2 consist of options. The fair values of these instruments are determined through the use of third-party pricing services utilizing market observable inputs.
- 7.3

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

NOTES TO FINANCIAL STATEMENTS

Investments in Level 2 include NAIC 6 rated industrial and miscellaneous bonds. These securities are currently rated below investment grade. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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

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

- B. Not applicable.
- C. The carrying amounts and fair value of the Company’s significant financial instruments were as follows:

| Type of Financial Instrument   | Aggregate Fair Value | Admitted Assets | (Level 1)  | (Level 2)     | (Level 3)       | Not Practicable (Carrying Value) |
|--|----------------------|-----------------|------------|---------------|-----------------|----------------------------------|
| Bonds .....  | 3,188,544,198        | 2,887,638,800   | 5,777,836  | 3,059,700,508 | 123,065,854     |                                  |
| Common stock: Unaffiliated ** .....  | 71,874,724           | 71,874,724      | 71,874,724 | 0             | 0               |                                  |
| Common stock: Mutual funds .....   | 17,367,302           | 17,367,302      | 17,367,302 | 0             | 0               |                                  |
| Preferred stock .....  | 8,309,760            | 7,223,500       | 0          | 8,309,760     | 0               |                                  |
| Mortgage loans .....   | 166,958,990          | 158,148,644     | 0          | 0             | 166,958,990     |                                  |
| Cash, cash equivalents, & short-term investments .....                                     | 48,276,044           | 48,275,851      | 48,276,044 | 0             | 0               |                                  |
| Other invested assets: Surplus note .....  | 78,786,769           | 66,307,900      | 0          | 78,786,769    | 0               |                                  |
| Securities lending reinvested collateral assets .....                                      | 14,541,442           | 14,541,442      | 14,541,442 | 0             | 0               |                                  |
| Derivative assets .....  | 9,501,515            | 9,501,515       | 0          | 8,574,587     | 926,928         |                                  |
| Separate account assets .....  | 117,948,373          | 115,896,076     | 40,366,117 | 77,582,256    | 0               |                                  |
| Life and annuity reserves for investment-type contracts and deposit fund liabilities ..... | (1,086,234,903)      | (1,021,370,796) | 0          | 0             | (1,086,234,903) |                                  |
| Equity-indexed insurance contracts .....   | (29,167,381)         | (28,428,905)    | 0          | 0             | (29,167,381)    |                                  |
| Derivative liabilities .....   | (6,082,166)          | (2,221,234)     | 0          | (2,221,234)   | (3,860,932)     |                                  |
| Separate account liabilities * .....   | (79,936,820)         | (74,466,809)    | 0          | 0             | (79,936,820)    |                                  |
| Securities lending liability .....   | (60,167,136)         | (60,167,136)    | 0          | (60,167,136)  | 0               |                                  |

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

STATEMENT AS OF JUNE 30, 2016 OF THE Columbus Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

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 Change.
22. Events Subsequent. No Change.
23. Reinsurance. No Change.
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

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

STATEMENT AS OF JUNE 30, 2016 OF THE Columbus Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
26. Intercompany Pooling Arrangements. No Change.
27. Structured Settlements. No Change.
28. Health Care Receivables. No Change.
29. Participating Policies. No Change.
30. Premium Deficiency Reserves. No Change.
31. Reserves for Life Contracts and Annuity Contracts. No Change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
33. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
34. Separate Accounts. No Change.
35. Loss/Claim Adjustment Expenses. No Change.

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

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?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]

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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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?  
If yes, attach an explanation.

Yes [ ] No [ ] N/A [ X ]

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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|                     |                             |          |          |           |          |

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

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? (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.

Yes ☒ No ☐
- 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 ☒ 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 ☒
- 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 ☒
- 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 ☒
- 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:

\$7,224,805
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 ☒ No ☐
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds   | \$0   | \$   |
| 14.22 Preferred Stock   | \$0   | \$   |
| 14.23 Common Stock  | \$6,363,459                                 | \$6,414,811                                  |
| 14.24 Short-Term Investments  | \$0   | \$   |
| 14.25 Mortgage Loans on Real Estate   | \$0   | \$   |
| 14.26 All Other   | \$80,546,030                                | \$85,943,237                                 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$86,909,489                                | \$92,358,048                                 |
| 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 ☒ No ☐
- 15.2

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

Yes ☒ No ☐

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

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.

\$

60,284,085
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$

60,282,139
- 16.3

Total payable for securities lending reported on the liability page.

\$

60,167,136

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 ☒ No ☐

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

| 1<br>Name of Custodian(s)            | 2<br>Custodian Address      |
|--------------------------------------|-----------------------------|
| BANK OF NEW YORK MELLON              | ONE WALL STREET NY NY 10286 |
| FEDERAL HOME LOAN BANK               | CINCINNATI OH 45202         |
| DEUTSCHE BANK TRUST COMPANY AMERICAS | 60 WALL STREET NY NY 10005  |

- 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<br>Name(s) | 2<br>Location(s) | 3<br>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 ☒

- 17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s)                      | 3<br>Address                                   |
|--------------------------------------|-----------------------------------|--|
| 107126                               | FT WASHINGTON INVESTMENT ADVISORS | 303 BROADWAY, SUITE 1200, CINCINNATI, OH 45202 |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes ☒ No ☐

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

153,848,677

1.14

Total Mortgages in Good Standing

\$

153,848,677

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

4,299,968

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)

\$

158,148,645

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

215.200 %

2.2

A&H cost containment percent

0.000 %

2.3

A&H expense percent excluding cost containment expenses

30.300 %

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

[illegible]

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

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| States, Etc.         |  |     | 1                       | Life Contracts         |            | Direct Business Only   |                           |                                |                             |
|----------------------|--|-----|-------------------------|------------------------|------------|--|---------------------------|--------------------------------|-----------------------------|
|                      |  |     |                         | 2                      | 3          | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 Through 5 | 7<br>Deposit-Type Contracts |
|                      |  |     |                         |                        |            |  |                           |                                |                             |
| Active Status        |  |     | Life Insurance Premiums | Annuity Considerations |            |  |                           |                                |                             |
| 1.                   | Alabama  | AL  | L                       | 1,181,802              | 786,175    | (38)   |                           | 1,967,939                      | .0                          |
| 2.                   | Alaska   | AK  | L                       | 18,326                 | 1,000      | .0   |                           | 19,326                         | .0                          |
| 3.                   | Arizona  | AZ  | L                       | 1,817,570              | 483,825    | 47   |                           | 2,301,442                      | .0                          |
| 4.                   | Arkansas   | AR  | L                       | 87,830                 | 85,000     | .0   |                           | 172,830                        | 61,356                      |
| 5.                   | California   | CA  | L                       | 11,142,075             | 3,730,669  | 1,414  |                           | 14,874,158                     | .0                          |
| 6.                   | Colorado   | CO  | L                       | 2,332,926              | 270,298    | 65   |                           | 2,603,289                      | .0                          |
| 7.                   | Connecticut  | CT  | L                       | 247,490                | 60,000     | .0   |                           | 307,490                        | 190,000                     |
| 8.                   | Delaware   | DE  | L                       | 248,461                | 300        | 45   |                           | 248,806                        | .0                          |
| 9.                   | District of Columbia   | DC  | L                       | 83,589                 | .0         | 105  |                           | 83,694                         | .0                          |
| 10.                  | Florida  | FL  | L                       | 12,010,164             | 4,528,743  | 894  |                           | 16,539,801                     | 93,868                      |
| 11.                  | Georgia  | GA  | L                       | 3,896,842              | 2,505,376  | 315  |                           | 6,402,533                      | .0                          |
| 12.                  | Hawaii   | HI  | L                       | 452,867                | 111,133    | .0   |                           | 564,000                        | .0                          |
| 13.                  | Idaho  | ID  | L                       | 316,039                | 1,853,952  | .0   |                           | 2,169,991                      | .0                          |
| 14.                  | Illinois   | IL  | L                       | 2,073,196              | 3,734,702  | 1,478  |                           | 5,809,376                      | .0                          |
| 15.                  | Indiana  | IN  | L                       | 2,936,291              | 2,332,299  | 648  |                           | 5,269,238                      | .0                          |
| 16.                  | Iowa   | IA  | L                       | 945,925                | 1,248,902  | 65   |                           | 2,194,892                      | 83,329                      |
| 17.                  | Kansas   | KS  | L                       | 330,232                | 1,864,042  | 16   |                           | 2,194,290                      | .0                          |
| 18.                  | Kentucky   | KY  | L                       | 715,716                | 369,033    | 27   |                           | 1,084,776                      | .0                          |
| 19.                  | Louisiana  | LA  | L                       | 52,203                 | 600        | .0   |                           | 52,803                         | .0                          |
| 20.                  | Maine  | ME  | L                       | 146,245                | .0         | .0   |                           | 146,245                        | .0                          |
| 21.                  | Maryland   | MD  | L                       | 1,803,747              | 413,933    | 761  |                           | 2,218,441                      | .0                          |
| 22.                  | Massachusetts  | MA  | L                       | 1,448,071              | 110,525    | 111  |                           | 1,558,707                      | .0                          |
| 23.                  | Michigan   | MI  | L                       | 3,398,402              | 653,044    | 955  |                           | 4,052,401                      | .0                          |
| 24.                  | Minnesota  | MN  | L                       | 6,531,513              | .0         | .0   |                           | 6,531,513                      | .0                          |
| 25.                  | Mississippi  | MS  | L                       | 311,843                | 75,000     | .0   |                           | 386,843                        | .0                          |
| 26.                  | Missouri   | MO  | L                       | 1,234,431              | 9,496,723  | 64   |                           | 10,731,218                     | .0                          |
| 27.                  | Montana  | MT  | L                       | 83,646                 | 281,335    | 1,001  |                           | 365,982                        | .0                          |
| 28.                  | Nebraska   | NE  | L                       | 854,384                | .0         | 21   |                           | 854,405                        | .0                          |
| 29.                  | Nevada   | NV  | L                       | 418,831                | 16,642     | .0   |                           | 435,473                        | .0                          |
| 30.                  | New Hampshire  | NH  | L                       | 149,642                | .0         | .0   |                           | 149,642                        | .0                          |
| 31.                  | New Jersey   | NJ  | L                       | 3,646,218              | 1,709,642  | 7,984  |                           | 5,363,844                      | .0                          |
| 32.                  | New Mexico   | NM  | L                       | 137,975                | 120,705    | 108  |                           | 258,788                        | .0                          |
| 33.                  | New York   | NY  | N                       | 250,094                | 57,781     | .0   |                           | 307,875                        | .0                          |
| 34.                  | North Carolina   | NC  | L                       | 1,834,415              | 3,094,060  | 113  |                           | 4,928,588                      | 49,741                      |
| 35.                  | North Dakota   | ND  | L                       | 70,005                 | 144,907    | .0   |                           | 214,912                        | .0                          |
| 36.                  | Ohio   | OH  | L                       | 14,983,056             | 3,466,632  | 9,582  |                           | 18,459,270                     | 99,924,700                  |
| 37.                  | Oklahoma   | OK  | L                       | 966,970                | 2,160,066  | .0   |                           | 3,127,036                      | .0                          |
| 38.                  | Oregon   | OR  | L                       | 509,462                | 50,000     | .0   |                           | 559,462                        | .0                          |
| 39.                  | Pennsylvania   | PA  | L                       | 4,401,556              | 7,203,066  | 2,574  |                           | 11,607,196                     | .0                          |
| 40.                  | Rhode Island   | RI  | L                       | 87,711                 | .0         | .0   |                           | 87,711                         | .0                          |
| 41.                  | South Carolina   | SC  | L                       | 2,475,601              | 1,218,749  | 340  |                           | 3,694,690                      | 268,976                     |
| 42.                  | South Dakota   | SD  | L                       | 125,392                | 694,215    | .0   |                           | 819,607                        | .0                          |
| 43.                  | Tennessee  | TN  | L                       | 2,171,778              | 264,727    | 1,380  |                           | 2,437,885                      | .0                          |
| 44.                  | Texas  | TX  | L                       | 4,311,117              | 2,449,786  | 143  |                           | 6,761,046                      | 26,624                      |
| 45.                  | Utah   | UT  | L                       | 4,211,439              | 1,958,659  | .0   |                           | 6,170,098                      | .0                          |
| 46.                  | Vermont  | VT  | L                       | 90,915                 | .0         | .0   |                           | 90,915                         | .0                          |
| 47.                  | Virginia   | VA  | L                       | 1,184,643              | 927,715    | 22   |                           | 2,112,380                      | .0                          |
| 48.                  | Washington   | WA  | L                       | 1,643,817              | 1,246,206  | 601  |                           | 2,890,624                      | .0                          |
| 49.                  | West Virginia  | WV  | L                       | 100,742                | 56,500     | 45   |                           | 157,287                        | .0                          |
| 50.                  | Wisconsin  | WI  | L                       | 1,050,874              | .0         | .0   |                           | 1,050,874                      | .0                          |
| 51.                  | Wyoming  | WY  | L                       | 79,532                 | .0         | .0   |                           | 79,532                         | .0                          |
| 52.                  | American Samoa   | AS  | N                       |                        |            |  |                           | .0                             |                             |
| 53.                  | Guam   | GU  | N                       |                        |            |  |                           | .0                             |                             |
| 54.                  | Puerto Rico  | PR  | N                       | 428                    | .0         | .0   |                           | 428                            |                             |
| 55.                  | U.S. Virgin Islands  | VI  | N                       | 780                    | .0         | .0   |                           | 780                            |                             |
| 56.                  | Northern Mariana Islands   | MP  | N                       |                        |            |  |                           | .0                             |                             |
| 57.                  | Canada   | CAN | N                       |                        |            |  |                           | .0                             |                             |
| 58.                  | Aggregate Other Aliens   | OT  | XXX                     | 298,752                | .0         | .0   | .0                        | 298,752                        | .0                          |
| 59.                  | Subtotal   | (a) | 50                      | 101,903,571            | 61,836,667 | 30,886   | .0                        | 163,771,124                    | 100,698,594                 |
| 90.                  | Reporting entity contributions for employee benefits plans                             | XXX |                         |                        |            |  |                           | .0                             |                             |
| 91.                  | Dividends or refunds applied to purchase paid-up additions and annuities               | XXX |                         | 4,592,367              |            |  |                           | 4,592,367                      |                             |
| 92.                  | Dividends or refunds applied to shorten endowment or premium paying period             | XXX |                         |                        | .0         | .0   |                           | .0                             |                             |
| 93.                  | Premium or annuity considerations waived under disability or other contract provisions | XXX |                         | 331,210                | .0         | 4,868  |                           | 336,078                        |                             |
| 94.                  | Aggregate or other amounts not allocable by State                                      | XXX |                         | .0                     | .0         | .0   | .0                        | .0                             | .0                          |
| 95.                  | Totals (Direct Business)   | XXX |                         | 106,827,148            | 61,836,667 | 35,754   | .0                        | 168,699,569                    | 100,698,594                 |
| 96.                  | Plus Reinsurance Assumed   | XXX |                         |                        |            |  |                           | .0                             |                             |
| 97.                  | Totals (All Business)  | XXX |                         | 106,827,148            | 61,836,667 | 35,754   | .0                        | 168,699,569                    | 100,698,594                 |
| 98.                  | Less Reinsurance Ceded   | XXX |                         | 25,256,490             |            |  |                           | 25,256,490                     |                             |
| 99.                  | Totals (All Business) less Reinsurance Ceded   | XXX |                         | 81,570,658             | 61,836,667 | 35,754   | 0                         | 143,443,079                    | 100,698,594                 |
| DETAILS OF WRITE-INS |  |     |                         |                        |            |  |                           |                                |                             |
| 58001.               | ZZZ Other Alien  | XXX |                         | 298,752                |            |  |                           | 298,752                        |                             |
| 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 |                         | 298,752                | 0          | 0  | 0                         | 298,752                        | 0                           |
| 9401.                |  | XXX |                         |                        |            |  |                           |                                |                             |
| 9402.                |  | XXX |                         |                        |            |  |                           |                                |                             |
| 9403.                |  | XXX |                         |                        |            |  |                           |                                |                             |
| 9498.                | Summary of remaining write-ins for Line 94 from overflow page                          | XXX |                         | .0                     | .0         | .0   | .0                        | .0                             | .0                          |
| 9499.                | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)                              | XXX |                         | 0                      | 0          | 0  | 0                         | 0                              | 0                           |

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

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

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

|  | <u>NAIC#</u> | <u>TIN#</u> |
|--|--------------|-------------|
| 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  |

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                      | 3                 | 4          | 5            | 6   | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------------------|-------------------|------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name             | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates   | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0836       | Western-Southern Group | 00000             | 47-3228849 |              |     |  | 1373 Lex Road Investor Holdings, LLC          | ..KY..               | ..NIA..                          | W&S Real Estate Holdings LLC                   | Ownership.....   | ..98.000                                   | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 45-5458388 |              |     |  | 2758 South Main SPE, LLC                      | ..NC..               | ..NIA..                          | W&S Real Estate Holdings LLC                   | Ownership.....   | ..100.000                                  | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 27-1594103 |              |     |  | 506 Phelps 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..               | ..DS..                           | 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..               | ..RE..                           | 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 |              |     |  | Fiat 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 LLC       | ..OH..               | ..NIA..                          | Western & Southern Investment Holdings         | 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 VI 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 Prairie 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 Profitment Solutions, LLC         | OH                   | NIA                              | The Western and Southern Life Ins Co           | Ownership  | 100.000                                    | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 74780             | 86-0214103 |              |     |  | Integrity Life Insurance Co                 | OH                   | IA                               | The Western and Southern Life Ins Co           | Ownership  | 100.000                                    | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 34-1826874 |              |     |  | IR Mall Associates LTD                      | FL                   | NIA                              | The Western and Southern Life Ins Co           | Ownership  | 49.500                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 81-2358660 |              |     |  | Jacksonville Salisbury Apt Holdings, LLC    | FL                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 47-4171986 |              |     |  | Kissimmee Investor Holdings, LLC            | FL                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 46-4737222 |              |     |  | LaCenterra Apts. Investor Holdings, LLC     | TX                   | NIA                              | The Western and Southern Life Ins Co           | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 65242             | 35-0457540 |              |     |  | Lafayette Life Insurance Company            | OH                   | IA                               | Western & Southern Financial Group, Inc        | Ownership  | 100.000                                    | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1705445 |              |     |  | LaFrontera Holdings, LLC                    | TX                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 74.250                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 27-2330466 |              |     |  | Leroy Glen Investment LLC                   | OH                   | NIA                              | The Western and Southern Life Ins Co           | Ownership  | 100.000                                    | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 47-3380015 |              |     |  | Linthicum Investor Holdings, LLC            | MD                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 35-2123483 |              |     |  | LLIA Inc                                    | OH                   | NIA                              | Lafayette Life Insurance Company               | Ownership  | 100.000                                    | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 47-2577517 |              |     |  | Lytle Park Inn, LLC                         | OH                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 47-3966673 |              |     |  | Main Hospitality Holdings                   | OH                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 81-0732275 |              |     |  | MC Investor Holdings, LLC                   | AZ                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 81-0743431 |              |     |  | Midtown Park Inv. Holdings, LC              | TX                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 45-5439036 |              |     |  | Miller Creek Investor Holdings, LLC         | TN                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 75264             | 16-0958252 |              |     |  | National Integrity Life Insurance Co        | NY                   | IA                               | Integrity Life Insurance Co                    | Ownership  | 100.000                                    | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 46-5030427 |              |     |  | NE Emerson Edgewood, LLC                    | IN                   | NIA                              | Lafayette Life Insurance Company               | Ownership  | 60.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 27-1024113 |              |     |  | North Braeswood Meritage Holdings LLC       | OH                   | NIA                              | Western-Southern Life Assurance Co             | Ownership  | 100.000                                    | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 02-0593144 |              |     |  | North Pittsburg Hotel LLC                   | PA                   | NIA                              | WSALD NPH LLC                                  | Ownership  | 37.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1427318 |              |     |  | Northeast Cincinnati Hotel LLC              | OH                   | NIA                              | The Western and Southern Life Ins Co           | Ownership  | 25.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 45-2914674 |              |     |  | NP Cranberry Hotel Holdings, LLC            | PA                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 46-5765100 |              |     |  | Olathe Apt. Investor Holdings, LLC          | KS                   | NIA                              | W&S Real Estate Holdings LLC                   | Ownership  | 98.000                                     | WS Mutual Holding Co                       |    |
|            |                        |                   |            |              |     |  | One Kennedy Housing Investor Holdings, LLC  |                      |                                  |  |  |  |  |    |
| 0836       | Western-Southern Group | 00000             | 47-1122741 |              |     |  |   | 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                       |    |

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

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    | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Per-centage | Ultimate Controlling Entity(ies)/Person(s) | *  |
|            |                        |                   |            |              |     |  | Overland Apartments Investor Holdings, LLC     |                       |                                   |  |  |  |  |    |
| 0836       | Western-Southern Group | 00000             | 46-1553387 |              |     |  | PCE LP   | ..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 |              |     |  |  | ..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 Capital 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          | 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 | Domi-ciliary Loca-tion | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *     |
| ..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.

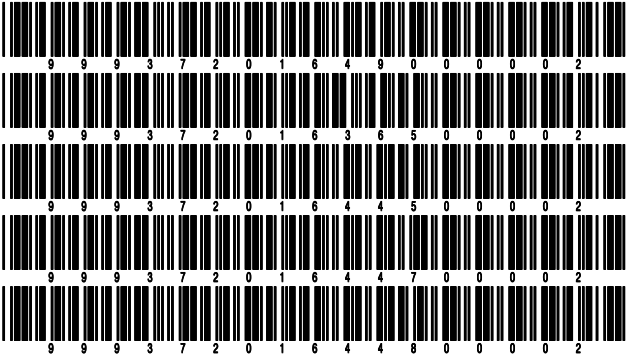
|  | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....   | NO       |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....  | NO       |
| 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? .....         | YES      |

Explanation:

- 1.
- 2.
- 3.
- 5.
- 6.

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- 3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

SCHEDULE A - VERIFICATION

Real Estate

|  | 1            | 2                               |
|--|--------------|---------------------------------|
|  | Year to Date | Prior Year Ended<br>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) .....                  |              |                                 |

SCHEDULE B - VERIFICATION

Mortgage Loans

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 155,487,163  | 139,885,962                     |
| 2. Cost of acquired:  |              |                                 |
| 2.1 Actual cost at time of acquisition .....  |              | 46,216,957                      |
| 2.2 Additional investment made after acquisition .....  | 5,168,635    | 6,333,721                       |
| 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 .....   | 2,507,154    | 36,949,477                      |
| 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) ..... | 158,148,644  | 155,487,163                     |
| 12. Total valuation allowance .....   |              |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....   | 158,148,644  | 155,487,163                     |
| 14. Deduct total nonadmitted amounts .....  |              | 0                               |
| 15. Statement value at end of current period (Line 13 minus Line 14) .....  | 158,148,644  | 155,487,163                     |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|  | 1            | 2                               |
|--|--------------|---------------------------------|
|  | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 149,205,674  | 114,871,663                     |
| 2. Cost of acquired:   |              |                                 |
| 2.1 Actual cost at time of acquisition .....   |              | 39,753,420                      |
| 2.2 Additional investment made after acquisition .....                                       | 6,343,200    | 1,287,843                       |
| 3. Capitalized deferred interest and other .....   |              | 0                               |
| 4. Accrual of discount .....   | 3,940        | 7,428                           |
| 5. Unrealized valuation increase (decrease) .....  | 4,215,155    | (6,386,651)                     |
| 6. Total gain (loss) on disposals .....  |              |                                 |
| 7. Deduct amounts received on disposals .....  |              | 169,861                         |
| 8. Deduct amortization of premium and depreciation .....                                     | 65,386       | 110,917                         |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       |              | 0                               |
| 10. Deduct current year's other than temporary impairment recognized .....                   |              | 47,251                          |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 159,702,583  | 149,205,674                     |
| 12. Deduct total nonadmitted amounts .....   |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                   | 159,702,583  | 149,205,674                     |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|   | 1             | 2                               |
|---|---------------|---------------------------------|
|   | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....      | 2,809,249,206 | 2,726,769,994                   |
| 2. Cost of bonds and stocks acquired .....  | 348,067,089   | 515,045,192                     |
| 3. Accrual of discount .....  | 721,272       | 1,854,455                       |
| 4. Unrealized valuation increase (decrease) .....   | 2,353,311     | (3,983,999)                     |
| 5. Total gain (loss) on disposals .....   | 3,770,134     | 17,882,867                      |
| 6. Deduct consideration for bonds and stocks disposed of .....                            | 169,555,672   | 421,439,620                     |
| 7. Deduct amortization of premium .....   | 4,057,201     | 8,524,228                       |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0             | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 28,996        | 18,355,455                      |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 2,990,519,143 | 2,809,249,206                   |
| 11. Deduct total nonadmitted amounts .....  | 6,414,812     | 6,363,459                       |
| 12. Statement value at end of current period (Line 10 minus Line 11) .....                | 2,984,104,331 | 2,802,885,747                   |

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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS                               |   |  |  |  |   |  |   |   |
| 1. NAIC 1 (a) .....                 | 1,623,481,288   | 178,776,184                                    | 202,368,660                                    | 8,015,311  | 1,623,481,288   | 1,607,904,123  |   | 1,593,393,767   |
| 2. NAIC 2 (a) .....                 | 1,091,253,202   | 667,537,632                                    | 608,103,559                                    | (13,826,630)   | 1,091,253,202   | 1,136,860,645  |   | 1,017,980,175   |
| 3. NAIC 3 (a) .....                 | 122,496,392   | 1,074,900                                      | 7,671,442                                      | 4,064,611  | 122,496,392   | 119,964,461  |   | 124,917,588   |
| 4. NAIC 4 (a) .....                 | 51,438,497  | 963,458  | 1,243,706                                      | (403,794)  | 51,438,497  | 50,754,455   |   | 55,427,226  |
| 5. NAIC 5 (a) .....                 | 22,173,377  | 0  | 1,176,711                                      | (1,361,022)  | 22,173,377  | 19,635,644   |   | 6,203,423   |
| 6. NAIC 6 (a) .....                 | 2,934,796   | 0  | 0  | 1,112,463  | 2,934,796   | 4,047,259  |   | 2,927,148   |
| 7. Total Bonds                      | 2,913,777,552   | 848,352,174                                    | 820,564,078                                    | (2,399,061)  | 2,913,777,552   | 2,939,166,587  | 0   | 2,800,849,327   |
| PREFERRED STOCK                     |   |  |  |  |   |  |   |   |
| 8. NAIC 1 .....                     | 0   | 2,000,000                                      | 0  | (2,000,000)  | 0   | 0  |   |   |
| 9. NAIC 2 .....                     | 5,223,500   | 0  | 0  | 2,000,000  | 5,223,500   | 7,223,500  |   | 5,223,500   |
| 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 .....     | 5,223,500   | 2,000,000                                      | 0  | 0  | 5,223,500   | 7,223,500  | 0   | 5,223,500   |
| 15. Total Bonds and Preferred Stock | 2,919,001,052   | 850,352,174                                    | 820,564,078                                    | (2,399,061)  | 2,919,001,052   | 2,946,390,087  | 0   | 2,806,072,827   |

(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 \$ .....49,028,150 ; NAIC 2 \$ .....2,499,639 ; NAIC 3 \$ ..... ;  
NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

|                | 1                               | 2         | 3           | 4                                  | 5  |
|----------------|---------------------------------|-----------|-------------|------------------------------------|--|
|                | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 9199999 Totals | 14,154,768                      | xxx       | 14,154,757  | 1,523                              |  |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 74,643,389   | 33,802,106                      |
| 2. Cost of short-term investments acquired .....  | 245,474,329  | 533,440,260                     |
| 3. Accrual of discount .....  | 11           | 0                               |
| 4. Unrealized valuation increase (decrease) .....   | 0            | 0                               |
| 5. Total gain (loss) on disposals .....   | 0            | 0                               |
| 6. Deduct consideration received on disposals .....                                       | 305,962,961  | 492,494,089                     |
| 7. Deduct amortization of premium .....   | 0            | 104,888                         |
| 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) ..... | 14,154,768   | 74,643,389                      |
| 11. Deduct total nonadmitted amounts .....  |              | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 14,154,768   | 74,643,389                      |

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)    | 3,414,555   |
| 2.  | Cost Paid/(Consideration Received) on additions                               | 4,308,729   |
| 3.  | Unrealized Valuation increase/(decrease)                                      | 2,250,218   |
| 4.  | Total gain (loss) on termination recognized                                   | (2,622,112) |
| 5.  | Considerations received/(paid) on terminations                                | 71,119      |
| 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) | 7,280,271   |
| 10. | Deduct nonadmitted assets   |             |
| 11. | Statement value at end of current period (Line 9 minus Line 10)               | 7,280,271   |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |  |  |
|------|--|--|
| 1.   | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)                               |  |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) |  |
| 3.1  | Add:   |  |
|      | Change in variation margin on open contracts - Highly Effective Hedges                                     |  |
| 3.11 | Section 1, Column 15, current year to date minus   |  |
| 3.12 | Section 1, Column 15, prior year   |  |
|      | Change in variation margin on open contracts - All Other   |  |
| 3.13 | Section 1, Column 18, current year to date minus   |  |
| 3.14 | Section 1, Column 18, prior year   |  |
| 3.2  | Add:   |  |
|      | Change in adjustment to basis of hedged item   |  |
| 3.21 | Section 1, Column 17, current year to date minus   |  |
| 3.22 | Section 1, Column 17, prior year   |  |
|      | Change in amount recognized  |  |
| 3.23 | Section 1, Column 19, current year to date minus   |  |
| 3.24 | Section 1, Column 19, prior year   |  |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2)   |  |
| 4.1  | Cumulative variation margin on terminated contracts during the year  |  |
| 4.2  | Less:  |  |
|      | 4.21 Amount used to adjust basis of hedged item  |  |
|      | 4.22 Amount recognized   |  |
| 4.3  | Subtotal (Line 4.1 minus Line 4.2)   |  |
| 5.   | Dispositions gains (losses) on contracts terminated in prior year:   |  |
|      | 5.1 Total gain (loss) recognized for terminations in prior year  |  |
|      | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year                      |  |
| 6.   | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)                          |  |
| 7.   | Deduct total nonadmitted amounts   |  |
| 8.   | Statement value at end of current period (Line 6 minus Line 7)   |  |

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

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

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

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.....   | 7,280,281                          |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 0                                  |
| 3.  | Total (Line 1 plus Line 2) .....  | 7,280,281                          |
| 4.  | Part D, Section 1, Column 5 .....   | 9,501,515                          |
| 5.  | Part D, Section 1, Column 6 .....   | (2,221,234)                        |
| 6.  | Total (Line 3 minus Line 4 minus Line 5) .....  | 0                                  |
|     |   | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16 .....  | 3,419,349                          |
| 8.  | Part B, Section 1, Column 13 .....  |                                    |
| 9.  | Total (Line 7 plus Line 8) .....  | 3,419,349                          |
| 10. | Part D, Section 1, Column 8 .....   | 9,501,515                          |
| 11. | Part D, Section 1, Column 9 .....   | (6,082,166)                        |
| 12. | Total (Line 9 minus Line 10 minus Line 11) .....  | 0                                  |
|     |   | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21 .....  | 595,224                            |
| 14. | Part B, Section 1, Column 20 .....  |                                    |
| 15. | Part D, Section 1, Column 11 .....  | 595,224                            |
| 16. | Total (Line 13 plus Line 14 minus Line 15) .....  | 0                                  |

SCHEDULE E - VERIFICATION

(Cash Equivalents)

|   | 1             | 2                               |
|---|---------------|---------------------------------|
|   | Year To Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 15,296,105    | 7,499,620                       |
| 2. Cost of cash equivalents acquired .....  | 1,542,900,805 | 2,468,183,064                   |
| 3. Accrual of discount .....  | 0             | 28                              |
| 4. Unrealized valuation increase (decrease) .....   | 0             | 0                               |
| 5. Total gain (loss) on disposals .....   | 2,921         | 3,359                           |
| 6. Deduct consideration received on disposals .....                                       | 1,520,826,812 | 2,460,389,966                   |
| 7. Deduct amortization of premium .....   | 0             | 0                               |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0             | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0             | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 37,373,019    | 15,296,105                      |
| 11. Deduct total nonadmitted amounts .....  |               | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 37,373,019    | 15,296,105                      |

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

## SCHEDULE B - PART 2

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

[illegible]

## SCHEDULE B - PART 3

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

| 1  | Location       |       | 4         | 5             | 6             | 7   | Change in Book Value/Recorded Investment          |   |  |  |   |  | 14   | 15                 | 16   | 17  | 18                                     |
|--|----------------|-------|-----------|---------------|---------------|---|---|---|--|--|---|--|--|--------------------|--|---|--|
|  | 2              | 3     |           |               |               |   | 8   | 9   | 10   | 11   | 12  | 13   |  |                    |  |   |  |
| Loan Number                                  | City           | State | Loan Type | Date Acquired | Disposal Date | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/Accretion | Current<br>Year's Other<br>Than<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 0001126                                      | Austin         | TX    |           | 09/24/2004    |               | 814,293   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 4,543              | 0  | 0   | 0                                      |
| 0126802                                      | Miami          | FL    |           | 10/16/1996    |               | 217,253   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 39,365             | 0  | 0   | 0                                      |
| 0126809                                      | Knoxville      | TN    |           | 02/19/1998    |               | 754,021   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 78,598             | 0  | 0   | 0                                      |
| 0126816                                      | West Columbia  | SC    |           | 11/22/1999    |               | 1,457,022   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 79,935             | 0  | 0   | 0                                      |
| 0126818                                      | Newport News   | VA    |           | 12/22/1999    |               | 1,933,410   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 102,914            | 0  | 0   | 0                                      |
| 0126824                                      | Oswego         | IL    |           | 12/13/2000    |               | 2,404,058   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 45,440             | 0  | 0   | 0                                      |
| 0126835                                      | Bloomington    | IN    |           | 03/22/2007    |               | 2,347,473   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 9,900              | 0  | 0   | 0                                      |
| 0126836                                      | Placerville    | CA    |           | 12/23/2009    |               | 2,456,637   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 51,559             | 0  | 0   | 0                                      |
| 0126837                                      | Downers Grove  | IL    |           | 04/23/2010    |               | 9,469,986   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 181,182            | 0  | 0   | 0                                      |
| 0126838                                      | La Vergne      | TN    |           | 12/21/2010    |               | 3,455,705   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 32,673             | 0  | 0   | 0                                      |
| 0126839                                      | Charleston     | SC    |           | 03/31/2011    |               | 4,218,988   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 32,918             | 0  | 0   | 0                                      |
| 0126843                                      | Johnstown      | CO    |           | 01/07/2013    |               | 10,048,357  | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 98,072             | 0  | 0   | 0                                      |
| 0126845                                      | Cincinnati     | OH    |           | 07/24/2013    |               | 17,897,574  | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 78,542             | 0  | 0   | 0                                      |
| 0126847                                      | Cincinnati     | OH    |           | 09/18/2014    |               | 19,610,026  | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 87,083             | 0  | 0   | 0                                      |
| 0126848                                      | Salt Lake City | UT    |           | 03/18/2015    |               | 35,598,260  | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 155,244            | 0  | 0   | 0                                      |
| 0126849                                      | Celebration    | FL    |           | 04/30/2015    |               | 12,968,696  | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 66,183             | 0  | 0   | 0                                      |
| 02999999 - Mortgages with partial repayments |                |       |           |               |               | 125,651,759   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 1,144,151          | 0  | 0   | 0                                      |
| 05999999 - Totals                            |                |       |           |               |               | 125,651,759   | 0   | 0   | 0  | 0  | 0   | 0  | 0  | 1,144,151          | 0  | 0   | 0                                      |

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**N O N E**

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

SCHEDULE D - PART 3

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

| 1   | 2   | 3       | 4             | 5                          | 6                         | 7           | 8           | 9                                       | 10                                       |
|---|---|---------|---------------|----------------------------|---------------------------|-------------|-------------|---|--|
| CUSIP Identification  | Description   | Foreign | Date Acquired | Name of Vendor             | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 36176F-Z5-0   | G2 #765164 4.607% 10/20/61                                    |         | .05/01/2016   | Interest Capitalization    |                           | 14,574      | 14,574      | .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                |                           | 1,500,000   | 1,500,000   | .0                                      | 1  |
| 0599999. Subtotal - Bonds - U.S. Governments                            |   |         |               |                            |                           | 1,537,516   | 1,537,516   | .0                                      | XXX                                      |
| 130536-PR-0   | CA PCR WST MGMT POLLUTION 0.900% 08/01/23                     |         | .04/29/2016   | MERRILL LYNCH-NY--FX INC   |                           | 1,800,000   | 1,800,000   | .0                                      | 2AM                                      |
| 16229P-AA-3   | CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38                |         | .05/12/2016   | BARCLAYS                   |                           | 1,200,000   | 1,200,000   | .0                                      | 1FE                                      |
| 3136A3-EE-7   | FNR 2011-143 PZ 4.500% 01/25/42                               |         | .06/01/2016   | Interest Capitalization    |                           | 36,396      | 36,396      | .0                                      | 1  |
| 3136AH-VS-6   | FNR 2013-136 CZ 3.500% 01/25/44                               |         | .06/01/2016   | Interest Capitalization    |                           | 47,467      | 47,467      | .0                                      | 1  |
| 3137AV-NC-7   | FHR 4116 QZ 2.500% 10/15/41                                   |         | .06/01/2016   | Interest Capitalization    |                           | 12,928      | 12,928      | .0                                      | 1  |
| 31395W-VF-1   | FHR 3012 GZ 6.000% 08/15/35                                   |         | .06/01/2016   | Interest Capitalization    |                           | 12,109      | 12,109      | .0                                      | 1  |
| 3199999. Subtotal - Bonds - U.S. Special Revenues                       |   |         |               |                            |                           | 3,108,900   | 3,108,900   | .0                                      | XXX                                      |
| 00287Y-AW-9   | ABBVIE INC 4.450% 05/14/46                                    |         | .05/09/2016   | BANK of AMERICA SEC        |                           | 5,959,680   | 6,000,000   | .0                                      | 2FE                                      |
| 00842B-AC-1   | ABMT 2015-5 A3 3.500% 07/25/45                                |         | .04/22/2016   | J P MORGAN SEC FIXED INC   |                           | 1,538,601   | 1,509,820   | 3,816                                   | 1FM                                      |
| 015271-AJ-8   | ALEXANDRIA REAL ESTATE EQUIT 3.950% 01/15/27                  |         | .06/01/2016   | BROWNSTONE INV GROUP,LLC   |                           | 1,375,880   | 1,375,000   | .0                                      | 2FE                                      |
| 02079K-AA-5   | ALPHABET 3.625% 05/19/21                                      |         | .04/27/2016   | Taxable Exchange           |                           | 5,495,650   | 5,000,000   | 79,549                                  | 1FE                                      |
| 02343U-AA-3   | AMCOR FINANCE USA INC 3.625% 04/28/26                         |         | .04/20/2016   | DEUTSCHE BANK              |                           | 1,010,440   | 1,000,000   | .0                                      | 2FE                                      |
| 023765-AA-8   | AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28                      |         | .05/02/2016   | DEUTSCHE BANK              |                           | 2,000,000   | 2,000,000   | .0                                      | 1FE                                      |
| 03066D-AA-4   | AMCAR 2016-2 A1 0.750% 04/10/17                               |         | .04/05/2016   | RBC/DAIN                   |                           | 1,500,000   | 1,500,000   | .0                                      | 1FE                                      |
| 04351L-AB-6   | ASCHEA 3.945% 11/15/46  |         | .04/25/2016   | MORGAN STANLEY FIXED INC   |                           | 5,000,000   | 5,000,000   | .0                                      | 1FE                                      |
| 04364T-AA-6   | ACER 2016-1A A1 0.950% 04/10/17                               |         | .04/18/2016   | J P MORGAN SEC FIXED INC   |                           | 1,200,000   | 1,200,000   | .0                                      | 1FE                                      |
| 05950P-AJ-2   | BAFC 2006-H 3A2 2.836% 09/20/46                               |         | .06/20/2016   | Interest Capitalization    |                           | .5          | .5          | .0                                      | 1FM                                      |
| 072863-AF-0   | BAYLOR SCOTT & WHITE 3.967% 11/15/46                          |         | .04/06/2016   | CITIGROUP GLOBAL MKTS      |                           | 1,000,000   | 1,000,000   | .0                                      | 1FE                                      |
| 11120V-AA-1   | BRIXMOR OPERATING PART 3.850% 02/01/25                        |         | .06/15/2016   | SUNTRUST                   |                           | 1,071,370   | 1,070,000   | 15,906                                  | 2FE                                      |
| 12508F-AC-2   | CDGJ 2014-BXCH B 2.296% 12/15/27                              |         | .05/18/2016   | WELLS FARGO                |                           | 9,386,806   | 9,386,000   | 4,765                                   | 1FM                                      |
| 161175-AV-6   | CHARTER COMM OPT LLC/CAP 6.484% 10/23/45                      |         | .05/25/2016   | Tax Free Exchange          |                           | 4,000,000   | 4,000,000   | 23,054                                  | 2FE                                      |
| 198280-AF-6   | COLUMBIA PIPELINE GROUP 4.500% 06/01/25                       |         | .05/13/2016   | Tax Free Exchange          |                           | 4,241,489   | 4,333,000   | 87,743                                  | 2FE                                      |
| 225310-AK-7   | CREDIT ACCEPTANC 7.375% 03/15/23                              |         | .04/15/2016   | Tax Free Exchange          |                           | 963,458     | 970,000     | 5,961                                   | 4FE                                      |
| 254010-AD-3   | DIGNITY HEALTH 3.812% 11/01/24                                |         | .04/06/2016   | RAYMOND JAMES              |                           | 1,060,080   | 1,000,000   | 16,942                                  | 1FE                                      |
| 257375-AD-7   | DOMINION GAS HLDGS LLC 1.050% 11/01/16                        |         | .04/05/2016   | US BANCORP                 |                           | 1,500,690   | 1,500,000   | 6,869                                   | 1FE                                      |
| 26441Y-AZ-0   | DUKE REALTY CORP 3.250% 06/30/26                              |         | .06/16/2016   | J P MORGAN SEC FIXED INC   |                           | 1,981,400   | 2,000,000   | .0                                      | 2FE                                      |
| 29717P-AO-0   | ESSEX PORTFOLIO LP 3.375% 04/15/26                            |         | .04/04/2016   | WELLS FARGO                |                           | 4,969,300   | 5,000,000   | .0                                      | 2FE                                      |
| 30219G-AP-3   | EXPRESS SCRIPTS INC 4.800% 07/15/46                           |         | .06/29/2016   | CITIGROUP GLOBAL MKTS      |                           | 1,996,500   | 2,000,000   | .0                                      | 2FE                                      |
| 35104V-AA-0   | Foursight Capital20161 bile R SER 20161 CL A1 1.250% 06/15/17 |         | .06/17/2016   | J P MORGAN SEC FIXED INC   |                           | 1,150,000   | 1,150,000   | .0                                      | 1FE                                      |
| 35906A-AW-8   | FRONTIER COMMUNICATIONS 10.500% 09/15/22                      |         | .06/03/2016   | Tax Free Exchange          |                           | 68,777      | 68,000      | 1,547                                   | 3FE                                      |
| 46625H-GN-4   | JP MORGAN CHASE & CO 6.125% 06/27/17                          |         | .06/27/2016   | J P MORGAN SEC FIXED INC   |                           | 680,108     | 650,000     | 332                                     | 2FE                                      |
| 46625H-JM-3   | JP MORGAN CHASE & CO 5.625% 08/16/43                          |         | .04/29/2016   | BROWNSTONE INV GROUP,LLC   |                           | 2,342,960   | 2,000,000   | 24,375                                  | 2FE                                      |
| 49327V-2A-1   | KEY BANK NA 3.400% 05/20/26                                   |         | .05/17/2016   | KEY BANC-MCDONALD          |                           | 4,987,800   | 5,000,000   | .0                                      | 2FE                                      |
| 50077L-AA-4   | KRAFT HEINZ FOODS CO 4.375% 06/01/46                          |         | .05/10/2016   | WELLS FARGO                |                           | 2,990,520   | 3,000,000   | .0                                      | 2FE                                      |
| 52177F-AA-2   | LRF SER 20161 CL A1 1.000% 06/19/17                           |         | .05/18/2016   | CREDIT SUISSE FIRST BOSTON |                           | 1,100,000   | 1,100,000   | .0                                      | 1FE                                      |
| 53079E-AK-0   | LIBERTY MUTUAL GROUP 6.700% 08/15/16                          |         | .05/26/2016   | US BANCORP                 |                           | 404,648     | 400,000     | 7,891                                   | 2FE                                      |
| 59523U-AM-9   | MID-AMERICA APARTMENTS L 4.000% 11/15/25                      |         | .04/05/2016   | WELLS FARGO                |                           | 1,038,197   | 1,001,000   | 16,572                                  | 2FE                                      |
| 60871R-AG-5   | MOLSON COORS BREWING CO 3.000% 07/15/26                       |         | .06/28/2016   | BANK of AMERICA SEC        |                           | 3,993,800   | 4,000,000   | .0                                      | 2FE                                      |
| 62854A-AD-6   | MYLAN NV 3.950% 06/15/26                                      |         | .05/31/2016   | DEUTSCHE BANK              |                           | 992,310     | 1,000,000   | .0                                      | 2FE                                      |
| 68557N-AC-7   | ORBITAL ATK 5.500% 10/01/23                                   |         | .05/16/2016   | Tax Free Exchange          |                           | 1,000,000   | 1,000,000   | 6,875                                   | 3FE                                      |
| 80285C-AG-6   | SDART 2016-2 B 2.080% 02/16/21                                |         | .05/03/2016   | J P MORGAN SEC FIXED INC   |                           | 6,499,388   | 6,500,000   | .0                                      | 1FE                                      |
| 83546D-AD-0   | SONIC 2016-1A A2 4.472% 05/20/46                              |         | .04/12/2016   | GUGGENHEIM CAPITAL MARKETS |                           | 2,500,000   | 2,500,000   | .0                                      | 2AM                                      |
| 86787G-AJ-1   | SUNTRUST BANK ATLANTA 3.300% 05/15/26                         |         | .05/11/2016   | SUNTRUST                   |                           | 1,989,880   | 2,000,000   | .0                                      | 2FE                                      |
| 95040Q-AC-8   | HEALTH CARE REIT 4.250% 04/01/26                              |         | .04/06/2016   | Various                    |                           | 5,101,780   | 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  |                           | 997,960     | 1,000,000   | .0                                      | 2FE                                      |
| 064159-AM-8   | BANK OF NOVA SCOTIA 2.550% 01/12/17                           | A.      | .05/25/2016   | SCOTIA                     |                           | 555,022     | 550,000     | 5,415                                   | 1FE                                      |
| 895945-DH-7   | TRICAN WELL SVCS PP 8.900% 04/28/21                           | A.      | .04/28/2016   | Interest Capitalization    |                           | 2,979       | 2,979       | .0                                      | 5  |
| 895945-DH-9   | TRICAN WELL SVCS PP 8.290% 04/28/18                           | I.      | .04/28/2016   | Interest Capitalization    |                           | 1,490       | 1,490       | .0                                      | 5  |
| 895945-GH-8   | TRICAN WELL SVCS PP 5.550% 04/28/18                           | I.      | .04/28/2016   | Interest Capitalization    |                           | 292         | 292         | .0                                      | 5  |
| 895945-GH-6   | TRICAN WELL SVCS PP 6.280% 04/28/21                           | A.      | .04/28/2016   | Interest Capitalization    |                           | 1,363       | 1,363       | .0                                      | 5  |
| 05665Q-DB-1   | BP CAPITAL MARKETS 3.119% 05/04/26                            | F.      | .04/28/2016   | J P MORGAN SEC FIXED INC   |                           | 5,500,000   | 5,500,000   | .0                                      | 1FE                                      |
| 822582-BQ-4   | SHELL INTERNATIONAL FIN 4.000% 05/10/46                       | F.      | .05/05/2016   | BARCLAYS                   |                           | 4,909,900   | 5,000,000   | .0                                      | 1FE                                      |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |   |         |               |                            |                           | 109,055,523 | 108,268,949 | 334,296                                 | XXX                                      |
| 8399997. Total - Bonds - Part 3   |   |         |               |                            |                           | 113,701,939 | 112,915,365 | 334,296                                 | XXX                                      |

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

SCHEDULE D - PART 3

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

| 1  | 2                                   | 3       | 4                | 5                   | 6                               | 7           | 8           | 9   | 10   |
|--|-------------------------------------|---------|------------------|---------------------|---------------------------------|-------------|-------------|---|--|
| CUSIP<br>Identification  | Description                         | Foreign | Date<br>Acquired | Name of Vendor      | Number of<br>Shares of<br>Stock | Actual Cost | Par Value   | Paid for Accrued<br>Interest and<br>Dividends | NAIC Desig-<br>nation or<br>Market<br>Indicator<br>(a) |
| 8399998. Total - Bonds - Part 5  |                                     |         |                  |                     |                                 | XXX         | XXX         | XXX   | XXX  |
| 8399999. Total - Bonds   |                                     |         |                  |                     |                                 | 113,701,939 | 112,915,365 | 334,296                                       | XXX  |
| 74460W-75-0  | PUBLIC STORAGE PFD                  |         | 05/17/2016       | BANK of AMERICA SEC | 80,000.000                      | 2,000,000   | 0.00        | 0   | P2LFE  |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) |                                     |         |                  |                     |                                 | 2,000,000   | XXX         | 0   | XXX  |
| 8999997. Total - Preferred Stocks - Part 3   |                                     |         |                  |                     |                                 | 2,000,000   | XXX         | 0   | XXX  |
| 8999998. Total - Preferred Stocks - Part 5   |                                     |         |                  |                     |                                 | XXX         | XXX         | XXX   | XXX  |
| 8999999. Total - Preferred Stocks  |                                     |         |                  |                     |                                 | 2,000,000   | XXX         | 0   | XXX  |
| 16119P-10-8  | CHARTER COMMUNICATIONS INC-A COMMON |         | 05/19/2016       | Taxable Exchange    | 3,367.330                       | 766,303     |             | 0   | L  |
| 31337#-10-5  | FHLB CINCINNATI                     |         | 05/31/2016       | Various             | 6,028.150                       | 602,815     |             | 0   | A  |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)    |                                     |         |                  |                     |                                 | 1,369,118   | XXX         | 0   | XXX  |
| 9799997. Total - Common Stocks - Part 3  |                                     |         |                  |                     |                                 | 1,369,118   | XXX         | 0   | XXX  |
| 9799998. Total - Common Stocks - Part 5  |                                     |         |                  |                     |                                 | XXX         | XXX         | XXX   | XXX  |
| 9799999. Total - Common Stocks   |                                     |         |                  |                     |                                 | 1,369,118   | XXX         | 0   | XXX  |
| 9899999. Total - Preferred and Common Stocks                                       |                                     |         |                  |                     |                                 | 3,369,118   | XXX         | 0   | XXX  |
| 9999999 - Totals   |                                     |         |                  |                     |                                 | 117,071,057 | XXX         | 334,296                                       | XXX  |

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

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

SCHEDULE D - PART 4

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

| 1                     | 2  | 3       | 4             | 5                 | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|--|---------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |  |         |               |                   |                           |                |           |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                                    | For-ign | 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 Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 36176F-Z5-0           | G2 #765164 4.607% 10/20/61                     |         | 06/01/2016    | Paydown           |                           | 5,207          | 5,207     | 5,606       | 5,293                                    | .0  | (125)                                     | .0   | (125)  | .0   | 5,207  | .0                                       | .0                               | .0                            | 119   | 10/20/2061                        | 1  |
| 36176F-Z9-2           | G2 #765168 4.615% 11/22/61                     |         | 06/01/2016    | Paydown           |                           | 61,593         | 61,593    | 65,962      | 63,051                                   | .0  | (1,458)                                   | .0   | (1,458)  | .0   | 61,593   | .0                                       | .0                               | .0                            | 960   | 11/22/2061                        | 1  |
| 36187S-H6-5           | GN AN8231 4.500% 02/15/50                      |         | 06/01/2016    | Paydown           |                           | 18,645         | 18,645    | 18,808      | .0                                       | .0  | .0  | .0   | (163)  | .0   | 18,645   | .0                                       | .0                               | .0                            | 140   | 02/15/2050                        | 1  |
| 36203C-E4-0           | GNMA # 344955 7.500% 08/15/23                  |         | 06/01/2016    | Paydown           |                           | 132            | 132       | 126         | 128                                      | .0  | .4  | .0   | 4  | .0   | 132  | .0                                       | .0                               | .0                            | .4  | 08/15/2023                        | 1  |
| 36203G-JY-0           | GNMA # 348679 7.500% 05/15/23                  |         | 06/01/2016    | Paydown           |                           | 2,529          | 2,529     | 2,429       | 2,462                                    | .0  | 67  | .0   | 67   | .0   | 2,529  | .0                                       | .0                               | .0                            | 81  | 05/15/2023                        | 1  |
| 36206M-ZZ-3           | GNMA 30 YR # 415760 7.500% 11/15/25            |         | 06/01/2016    | Paydown           |                           | 754            | 754       | 745         | 747                                      | .0  | .8  | .0   | .8   | .0   | 754  | .0                                       | .0                               | .0                            | 24  | 11/15/2025                        | 1  |
| 36206W-B2-0           | GNMA 30 YR # 423157 7.500% 10/15/29            |         | 06/01/2016    | Paydown           |                           | 150            | 150       | 150         | 150                                      | .0  | .0  | .0   | .0   | .0   | 150  | .0                                       | .0                               | .0                            | 5   | 10/15/2029                        | 1  |
| 36209B-DX-3           | GNMA 30 YR # 466418 6.500% 12/15/28            |         | 06/01/2016    | Paydown           |                           | 3,116          | 3,116     | 3,160       | 3,150                                    | .0  | (34)                                      | .0   | (34)   | .0   | 3,116  | .0                                       | .0                               | .0                            | 85  | 12/15/2028                        | 1  |
| 36209C-6Y-7           | GNMA 30 YR # 468087 7.000% 07/15/28            |         | 06/01/2016    | Paydown           |                           | 10,931         | 10,931    | 11,088      | 11,047                                   | .0  | (116)                                     | .0   | (116)  | .0   | 10,931   | .0                                       | .0                               | .0                            | 260   | 07/15/2028                        | 1  |
| 36209D-JJ-4           | GNMA 30 YR # 468365 6.500% 05/15/29            |         | 06/01/2016    | Paydown           |                           | 66             | 66        | 66          | 66                                       | .0  | .0  | .0   | .0   | .0   | 66   | .0                                       | .0                               | .0                            | 2   | 05/15/2029                        | 1  |
| 36209V-MH-4           | GNMA # 482860 6.500% 12/15/28                  |         | 06/01/2016    | Paydown           |                           | 5,904          | 5,904     | 5,987       | 5,968                                    | .0  | (64)                                      | .0   | (64)   | .0   | 5,904  | .0                                       | .0                               | .0                            | 191   | 12/15/2028                        | 1  |
| 36209V-NQ-3           | GNMA # 482899 6.500% 01/15/29                  |         | 06/01/2016    | Paydown           |                           | 188            | 188       | 188         | 188                                      | .0  | .0  | .0   | .0   | .0   | 188  | .0                                       | .0                               | .0                            | 5   | 01/15/2029                        | 1  |
| 36210J-TB-4           | GNMA 30 YR # 493846 6.500% 03/15/29            |         | 06/01/2016    | Paydown           |                           | 114            | 114       | 114         | 114                                      | .0  | .0  | .0   | .0   | .0   | 114  | .0                                       | .0                               | .0                            | 3   | 03/15/2029                        | 1  |
| 36210K-VU-6           | GNMA 30 YR # 494827 8.000% 03/15/30            |         | 06/01/2016    | Paydown           |                           | 702            | 702       | 699         | 699                                      | .0  | 3   | .0   | 3  | .0   | 702  | .0                                       | .0                               | .0                            | 23  | 03/15/2030                        | 1  |
| 36210Y-DP-7           | GNMA 30 YR # 506010 7.500% 10/15/29            |         | 06/01/2016    | Paydown           |                           | 1,762          | 1,762     | 1,763       | 1,762                                    | .0  | (1)                                       | .0   | (1)  | .0   | 1,762  | .0                                       | .0                               | .0                            | 55  | 10/15/2029                        | 1  |
| 36211B-LY-8           | GNMA 30 YR # 508043 6.500% 06/15/29            |         | 06/01/2016    | Paydown           |                           | 5,600          | 5,600     | 5,412       | 5,442                                    | .0  | 157                                       | .0   | 157  | .0   | 5,600  | .0                                       | .0                               | .0                            | 126   | 06/15/2029                        | 1  |
| 36211T-UE-3           | GNMA 30 YR # 522681 8.000% 03/15/30            |         | 06/01/2016    | Paydown           |                           | 79             | 79        | 79          | 79                                       | .0  | .0  | .0   | .0   | .0   | 79   | .0                                       | .0                               | .0                            | 3   | 03/15/2030                        | 1  |
| 36211T-UM-5           | GNMA 30 YR # 522688 8.000% 03/15/30            |         | 06/01/2016    | Paydown           |                           | 364            | 364       | 363         | 363                                      | .0  | .2  | .0   | 2  | .0   | 364  | .0                                       | .0                               | .0                            | 12  | 03/15/2030                        | 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  |
| 38373R-6H-7           | GNMA - CMO 2001-60 ZL 6.500% 12/20/31          |         | 06/01/2016    | Paydown           |                           | 12,725         | 12,725    | 12,560      | 12,620                                   | .0  | 105                                       | .0   | 105  | .0   | 12,725   | .0                                       | .0                               | .0                            | 332   | 12/20/2031                        | 1  |
| 38373S-RX-7           | GNMA - CMO 2003-21 PG 5.500% 03/20/33          |         | 06/01/2016    | Paydown           |                           | 99,242         | 99,242    | 99,242      | 99,242                                   | .0  | .0  | .0   | .0   | .0   | 99,242   | .0                                       | .0                               | .0                            | 2,248   | 03/20/2033                        | 1  |
| 38373V-N8-9           | GNMA - CMO 2002-81 Z 6.112% 09/16/42           |         | 06/01/2016    | Paydown           |                           | 14,534         | 14,534    | 14,382      | 14,346                                   | .0  | 188                                       | .0   | 188  | .0   | 14,534   | .0                                       | .0                               | .0                            | 371   | 09/16/2042                        | 1  |
| 38373Y-DY-9           | GNMA - CMO 2002-45 PAC 6.000% 05/16/32         |         | 06/01/2016    | Paydown           |                           | 47,081         | 47,081    | 48,391      | 47,167                                   | .0  | (86)                                      | .0   | (86)   | .0   | 47,081   | .0                                       | .0                               | .0                            | 1,161   | 05/16/2032                        | 1  |
| 38373Y-EK-8           | GNMA - CMO 2002-45 Z 6.000% 06/20/32           |         | 06/01/2016    | Paydown           |                           | 51,490         | 51,490    | 47,154      | 49,340                                   | .0  | 2,149                                     | .0   | 2,149  | .0   | 51,490   | .0                                       | .0                               | .0                            | 1,288   | 06/20/2032                        | 1  |
| 38373Y-GZ-2           | GNMA - CMO 2003-16 Z 5.629% 02/16/44           |         | 06/01/2016    | Paydown           |                           | 12,346         | 12,346    | 11,915      | 11,787                                   | .0  | 559                                       | .0   | 559  | .0   | 12,346   | .0                                       | .0                               | .0                            | 290   | 02/16/2044                        | 1  |
| 38373Y-UK-8           | GNMA - CMO 2003-5 Z 5.776% 11/16/42            |         | 06/01/2016    | Paydown           |                           | 101,281        | 101,281   | 97,260      | 99,566                                   | .0  | 1,716                                     | .0   | 1,716  | .0   | 101,281  | .0                                       | .0                               | .0                            | 2,900   | 11/16/2042                        | 1  |
| 38376G-P3-8           | GNR 2011-53 B 4.397% 05/16/51                  |         | 06/01/2016    | Paydown           |                           | 23,081         | 23,081    | 25,740      | 25,229                                   | .0  | (2,148)                                   | .0   | (2,148)  | .0   | 23,081   | .0                                       | .0                               | .0                            | 495   | 05/16/2051                        | 1  |
| 38376G-ND-8           | GNR 2010 122 IO 0.290% 02/16/44                |         | 06/01/2016    | Paydown           |                           | .0             | .0        | 45,856      | 45,564                                   | .0  | (45,564)                                  | .0   | (45,564)   | .0   | .0   | .0                                       | .0                               | .0                            | 27,093  | 02/16/2044                        | 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  |
| 38378B-TK-5           | GNR 2012-53 IO 0.984% 03/16/47                 |         | 06/01/2016    | Paydown           |                           | .0             | .0        | 10,542      | 5,430                                    | .0  | (5,430)                                   | .0   | (5,430)  | .0   | .0   | .0                                       | .0                               | .0                            | 556   | 03/16/2047                        | 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  |
| 690353-D9-5           | OPIC 0.280% 10/10/25                           |         | 04/10/2016    | Redemption        | 100.0000                  |                |           |             |  | .0  | .0  | .0   | .0   | .0   | 26,904   | .0                                       | .0                               | .0                            | 41  | 10/10/2025                        | 1  |
| 0599999               | Subtotal - Bonds - U.S. Governments            |         |               |                   |                           | 657,717        | 657,717   | 767,738     | 717,403                                  | 0   | (78,833)                                  | 0  | (78,833)   | 0  | 657,717  | 0  | 0                                | 0                             | 44,020  | XXX                               | XXX  |
| 041083-VB-9           | ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43 |         | 06/01/2016    | Redemption        | 100.0000                  |                |           |             |  | .0  | .0  | .0   | .0   | .0   | 77,486   | .0                                       | .0                               | .0                            | 1,219   | 07/01/2043                        | 1FE  |
| 130333-CA-3           | CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42 |         | 06/01/2016    | Redemption        | 100.0000                  |                |           |             |  | .0  | .0  | .0   | .0   | .0   | 61,893   | .0                                       | .0                               | .0                            | 801   | 02/01/2042                        | 1FE  |
| 130333-CB-1           | CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42 |         | 06/01/2016    | Redemption        | 100.0000                  |                |           |             |  | .0  | 125                                       | .0   | 125  | .0   | 35,457   | .0                                       | .0                               | .0                            | 454   | 02/01/2042                        | 1FE  |
| 130536-PR-0           | CA PCR WST MGMT POLLUTION 0.900% 08/01/23      |         | 05/02/2016    | Redemption        | 100.0000                  |                |           |             |  | .0  | .0  | .0   | .0   | .0   | 1,800,000                                      | .0                                       | .0                               | .0                            | 2,909   | 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                  |                |           |             |  | .0  | .0  | .0   | .0   | .0   | 1,200,000                                      | .0                                       | .0                               | .0                            | .0  | 11/15/2038                        | 1FE  |
| 196479-XM-6           | COSHS 3.193% 11/01/27                          |         | 05/01/2016    | Redemption        | 100.0000                  |                |           |             |  | .0  | .0  | .0   | .0   | .0   | 35,000   | .0                                       | .0                               | .0                            | 580   | 11/01/2027                        | 1FE  |
| 20775B-DB-6           | CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35   |         | 05/01/2016    | Redemption        | 100.0000                  |                |           |             |  | .0  | (2,518)                                   | .0   | (2,518)  | .0   | 80,000   | .0                                       | .0                               | .0                            | 1,069   | 11/15/2035                        | 1FE  |
| 31283C-AH-9           | FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32   |         | 06/01/2016    | Paydown           |                           | 20,362         | 20,362    | 20,489      | 20,462                                   | .0  | (100)                                     | .0   | (100)  | .0   | 20,362   | .0                                       | .0                               | .0                            | 173   | 11/15/2032                        | 1  |
| 3128MS-BK-5           | FHLMC # H00042 5.500% 07/01/35                 |         | 06/01/2016    | Paydown           |                           | 605            | 605       | 607         | 607                                      | .0  | (1)                                       | .0   | (1)  | .0   | 605  | .0                                       | .0                               | .0                            | 14  | 07/01/2035                        | 1  |
| 3128MT-PK-8           | FGCI # H01326 5.500% 08/01/35                  |         | 06/01/2016    | Paydown           |                           | 8,216          | 8,216     | 8,175       | 8,176                                    | .0  | .40                                       | .0   | .40  | .0   | 8,216  | .0                                       | .0                               | .0                            | 186   | 08/01/2035                        | 1  |
| 3128PP-MF-7           | FGLMC # J10358 4.500% 07/01/24                 |         | 06/01/2016    | Paydown           |                           | 10,080         | 10,080    | 10,276      | 10,225                                   | .0  | (144)                                     | .0   | (144)  | .0   | 10,080   | .0                                       | .0                               | .0                            | 195   | 07/01/2024                        | 1  |
| 3128PQ-QX-2           | FGLMC # J11370 4.000% 12/01/24                 |         | 06/01/2016    | Paydown           |                           | 81,815         | 81,815    | 83,662      | 83,178                                   | .0  | (1,364)                                   | .0   | (1,364)  | .0   | 81,815   | .0                                       | .0                               | .0                            | 1,366   | 12/01/2024                        | 1  |
| 3128PR-LS-6           | FGLMC J12137 4.500% 05/01/25                   |         | 06/01/2016    | Paydown           |                           | 32,636         | 32,636    | 33,880      | 33,614                                   | .0  | (979)                                     | .0   | (979)  | .0   | 32,636   | .0                                       | .0                               | .0                            | 634   | 05/01/2025                        | 1  |
| 3128PR-VB-9           | FGLMC # J12439 4.500% 06/01/25                 |         | 06/01/2016    | Paydown           |                           | 44,355         | 44,355    | 47,155      | 46,660                                   | .0  | (2,305)                                   | .0   | (2,305)  | .0   | 44,355   | .0                                       | .0                               | .0                            | 823   | 06/01/2025                        | 1  |

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

SCHEDULE D - PART 4

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

| 1                     | 2  | 3        | 4             | 5                 | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value   |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|--|----------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|--|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |  |          |               |                   |                           |                |           |             |  | 11                                       | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP 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 Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Design-ation or Market In-dicator (a) |
| 3128PR-YD-5           | FGLMC # J12508 4.500% 07/01/25           |          | 06/01/2016    | Paydown           |                           | 32,271         | 32,271    | 34,308      | 33,952                                   | .0                                       | (1,681)                                   | .0   | (1,681)  | .0   | 32,271   | .0                                       | .0                               | .0                            | .669  | 07/01/2025                        | 1  |
| 3132J2-ZX-0           | FG K90790 3.000% 07/01/33                |          | 06/01/2016    | Paydown           |                           | 113,006        | 113,006   | 110,958     | 111,089                                  | .0                                       | 1,917                                     | .0   | 1,917  | .0   | 113,006  | .0                                       | .0                               | .0                            | 1,385   | 07/01/2033                        | 1  |
| 313390-A6-5           | FHR 2417-ZX 8.500% 01/01/32              |          | 06/01/2016    | Paydown           |                           | 80,906         | 80,906    | 88,477      | 83,982                                   | .0                                       | (3,076)                                   | .0   | (3,076)  | .0   | 80,906   | .0                                       | .0                               | .0                            | 2,994   | 01/01/2032                        | 1  |
| 3136A2-W5-8           | FNA 2011-M9 AB 2.773% 01/25/21           |          | 06/01/2016    | Paydown           |                           | 26             | 26        | 26          | 26                                       | .0                                       | .0  | .0   | .0   | .0   | 26   | .0                                       | .0                               | .0                            | .1  | 01/25/2021                        | 1  |
| 3136A9-P8-5           | FNR 2012-120 AH 2.500% 02/25/32          |          | 06/01/2016    | Paydown           |                           | 148,582        | 148,582   | 146,725     | 146,931                                  | .0                                       | 1,651                                     | .0   | 1,651  | .0   | 148,582  | .0                                       | .0                               | .0                            | 1,576   | 02/25/2032                        | 1  |
| 31371M-JC-2           | FNMA # 255959 6.000% 10/01/35            |          | 06/01/2016    | Paydown           |                           | 8,773          | 8,773     | 8,924       | 8,912                                    | .0                                       | (139)                                     | .0   | (139)  | .0   | 8,773  | .0                                       | .0                               | .0                            | 196   | 10/01/2035                        | 1  |
| 31374A-HS-2           | FNMA # 308141 8.000% 04/01/25            |          | 06/01/2016    | Paydown           |                           | 1,334          | 1,334     | 1,327       | 1,327                                    | .0                                       | .8  | .0   | .8   | .0   | 1,334  | .0                                       | .0                               | .0                            | 45  | 04/01/2025                        | 1  |
| 31374Q-XD-2           | FNMA # 321176 7.500% 09/01/25            |          | 06/01/2016    | Paydown           |                           | 3,109          | 3,109     | 3,096       | 3,095                                    | .0                                       | .14                                       | .0   | .14  | .0   | 3,109  | .0                                       | .0                               | .0                            | 97  | 09/01/2025                        | 1  |
| 3137AB-FV-8           | FHR SERICL 3.154% 02/25/18               |          | 06/01/2016    | Paydown           |                           | 4,948          | 4,948     | 4,986       | 4,975                                    | .0                                       | (27)                                      | .0   | (27)   | .0   | 4,948  | .0                                       | .0                               | .0                            | 65  | 02/25/2018                        | 1  |
| 3137AJ-MG-6           | FHR K016 X1 1.703% 10/25/21              |          | 06/01/2016    | Paydown           |                           | .0             | .0        | 29,716      | 18,585                                   | .0                                       | (18,585)                                  | .0   | (18,585)   | .0   | .0   | .0                                       | .0                               | .0                            | 1,865   | 10/25/2021                        | 1  |
| 3137AK-KD-2           | FHMS K705 X1 1.870% 09/25/18             |          | 06/01/2016    | Paydown           |                           | .0             | .0        | 8,842       | 3,696                                    | .0                                       | (3,696)                                   | .0   | (3,696)  | .0   | .0   | .0                                       | .0                               | .0                            | 710   | 09/25/2018                        | 1  |
| 3137AM-E7-8           | FHMS K017 X1 1.526% 12/25/21             |          | 06/01/2016    | Paydown           |                           | .0             | .0        | 152,023     | 95,028                                   | .0                                       | (95,028)                                  | .0   | (95,028)   | .0   | .0   | .0                                       | .0                               | .0                            | 12,487  | 12/25/2021                        | 1  |
| 3137AN-QX-6           | FHR 4027 AB 4.000% 12/15/40              |          | 06/01/2016    | Paydown           |                           | 50,303         | 50,303    | 54,665      | 53,948                                   | .0                                       | (3,646)                                   | .0   | (3,646)  | .0   | 50,303   | .0                                       | .0                               | .0                            | 818   | 12/15/2040                        | 1  |
| 3137AP-PA-2           | FHLMC K018 1.547% 01/25/22               |          | 06/01/2016    | Paydown           |                           | .0             | .0        | 13,431      | 8,501                                    | .0                                       | (8,501)                                   | .0   | (8,501)  | .0   | .0   | .0                                       | .0                               | .0                            | 803   | 01/25/2022                        | 1  |
| 3137AQ-VX-3           | FHMS K709 X1 1.654% 03/25/19             |          | 06/01/2016    | Paydown           |                           | .0             | .0        | 4,924       | 2,349                                    | .0                                       | (2,349)                                   | .0   | (2,349)  | .0   | .0   | .0                                       | .0                               | .0                            | 388   | 03/25/2019                        | 1  |
| 3137AR-HS-8           | FHR 4057 CD 2.000% 04/15/39              |          | 06/01/2016    | Paydown           |                           | 115,468        | 115,468   | 110,416     | 111,348                                  | .0                                       | 4,119                                     | .0   | 4,119  | .0   | 115,468  | .0                                       | .0                               | .0                            | 911   | 04/15/2039                        | 1  |
| 3137AV-XP-7           | FHR K022 X1 1.400% 07/25/22              |          | 06/01/2016    | Paydown           |                           | .0             | .0        | 22,102      | 15,155                                   | .0                                       | (15,155)                                  | .0   | (15,155)   | .0   | .0   | .0                                       | .0                               | .0                            | 1,484   | 07/25/2022                        | 1  |
| 3137BM-7D-2           | FHMS K051 X1 0.688% 09/25/25             |          | 06/01/2016    | Paydown           |                           | .0             | .0        | 4,304       | 4,269                                    | .0                                       | (4,269)                                   | .0   | (4,269)  | .0   | .0   | .0                                       | .0                               | .0                            | 256   | 09/25/2025                        | 1  |
| 3138EM-LE-9           | FNMA AL4824 4.000% 09/01/43              |          | 06/01/2016    | Paydown           |                           | 60,080         | 60,080    | 63,084      | 63,009                                   | .0                                       | (2,929)                                   | .0   | (2,929)  | .0   | 60,080   | .0                                       | .0                               | .0                            | 1,001   | 09/01/2043                        | 1  |
| 3138W9-JV-3           | FN AS0275 3.000% 08/01/33                |          | 06/01/2016    | Paydown           |                           | 56,196         | 56,196    | 56,134      | 56,131                                   | .0                                       | .65                                       | .0   | .65  | .0   | 56,196   | .0                                       | .0                               | .0                            | 697   | 08/01/2033                        | 1  |
| 3138WG-LS-1           | FN AS6636 3.000% 10/01/45                |          | 06/01/2016    | Paydown           |                           | 265,585        | 265,585   | 272,037     | .0                                       | .0                                       | (6,453)                                   | .0   | (6,453)  | .0   | 265,585  | .0                                       | .0                               | .0                            | 1,067   | 10/01/2045                        | 1  |
| 31392A-CW-6           | FNMA - CMO 2001-62 ZC 8.500% 11/25/31    |          | 06/01/2016    | Paydown           |                           | 44,749         | 44,749    | 48,953      | 46,514                                   | .0                                       | (1,765)                                   | .0   | (1,765)  | .0   | 44,749   | .0                                       | .0                               | .0                            | 1,521   | 11/25/2031                        | 1  |
| 31392A-KC-1           | FNMA - CMO 2001-50 Z 8.500% 11/25/31     |          | 06/01/2016    | Paydown           |                           | 42,335         | 42,335    | 46,173      | 43,949                                   | .0                                       | (1,614)                                   | .0   | (1,614)  | .0   | 42,335   | .0                                       | .0                               | .0                            | 1,509   | 11/25/2031                        | 1  |
| 31392B-RX-6           | FNMA - CMO 2002-6 ZC 8.500% 02/25/32     |          | 06/01/2016    | Paydown           |                           | 22,668         | 22,668    | 25,222      | 23,827                                   | .0                                       | (1,159)                                   | .0   | (1,159)  | .0   | 22,668   | .0                                       | .0                               | .0                            | 808   | 02/25/2032                        | 1  |
| 31392F-3V-7           | FNMA 2002-77 Z 5.500% 12/25/32           |          | 06/01/2016    | Paydown           |                           | 40,084         | 40,084    | 36,446      | 38,073                                   | .0                                       | 2,011                                     | .0   | 2,011  | .0   | 40,084   | .0                                       | .0                               | .0                            | 857   | 12/25/2032                        | 1  |
| 31392J-TL-3           | FNR 2003-20 MZ 5.750% 03/25/33           |          | 06/01/2016    | Paydown           |                           | 185,939        | 185,939   | 178,309     | 182,301                                  | .0                                       | 3,638                                     | .0   | 3,638  | .0   | 185,939  | .0                                       | .0                               | .0                            | 4,377   | 03/25/2033                        | 1  |
| 31392V-NQ-1           | FGLMC 2496 ZH 5.500% 09/15/32            |          | 06/01/2016    | Paydown           |                           | 148,874        | 148,874   | 134,871     | 142,043                                  | .0                                       | 6,831                                     | .0   | 6,831  | .0   | 148,874  | .0                                       | .0                               | .0                            | 3,397   | 09/15/2032                        | 1  |
| 31393G-3L-6           | FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32 |          | 06/01/2016    | Paydown           |                           | 251,311        | 251,311   | 233,448     | 243,005                                  | .0                                       | 8,306                                     | .0   | 8,306  | .0   | 251,311  | .0                                       | .0                               | .0                            | 5,547   | 12/15/2032                        | 1  |
| 31393U-AK-9           | FNW 2003-W17 1A7 5.750% 08/25/33         |          | 06/01/2016    | Paydown           |                           | 82,612         | 82,612    | 89,789      | 85,799                                   | .0                                       | (3,188)                                   | .0   | (3,188)  | .0   | 82,612   | .0                                       | .0                               | .0                            | 1,891   | 08/25/2033                        | 1  |
| 31394R-VII-6          | FHLMC 2758 ZG 5.500% 04/15/33            |          | 06/01/2016    | Paydown           |                           | 419,719        | 419,719   | 407,401     | 414,125                                  | .0                                       | 5,594                                     | .0   | 5,594  | .0   | 419,719  | .0                                       | .0                               | .0                            | 9,789   | 04/15/2033                        | 1  |
| 31396Q-KJ-7           | FNR 2009-52 AJ 4.000% 07/25/24           |          | 06/01/2016    | Paydown           |                           | 39,505         | 39,505    | 41,239      | 40,347                                   | .0                                       | (842)                                     | .0   | (842)  | .0   | 39,505   | .0                                       | .0                               | .0                            | 655   | 07/25/2024                        | 1  |
| 31397Q-T2-4           | FNR 2010-157 NA 3.500% 03/25/37          |          | 06/01/2016    | Paydown           |                           | 89,955         | 89,955    | 91,276      | 90,440                                   | .0                                       | (485)                                     | .0   | (485)  | .0   | 89,955   | .0                                       | .0                               | .0                            | 1,324   | 03/25/2037                        | 1  |
| 31397S-LE-2           | FNR 2011-30 MC 4.000% 12/25/36           |          | 06/01/2016    | Paydown           |                           | 907,190        | 907,190   | 903,505     | 904,508                                  | .0                                       | 2,682                                     | .0   | 2,682  | .0   | 907,190  | .0                                       | .0                               | .0                            | 15,185  | 12/25/2036                        | 1  |
| 31398F-XA-4           | FNR 2009-95 BY 4.000% 11/25/24           |          | 06/01/2016    | Paydown           |                           | 31,156         | 31,156    | 29,802      | 30,541                                   | .0                                       | 615                                       | .0   | 615  | .0   | 31,156   | .0                                       | .0                               | .0                            | 524   | 11/25/2024                        | 1  |
| 31398L-NM-6           | FHR 3609 LE 3.000% 12/15/24              |          | 06/01/2016    | Paydown           |                           | 23,621         | 23,621    | 24,016      | 23,804                                   | .0                                       | (183)                                     | .0   | (183)  | .0   | 23,621   | .0                                       | .0                               | .0                            | 297   | 12/15/2024                        | 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           |                           | 62,591         | 62,591    | 59,892      | 61,425                                   | .0                                       | 1,166                                     | .0   | 1,166  | .0   | 62,591   | .0                                       | .0                               | .0                            | 1,089   | 02/25/2025                        | 1  |
| 31398W-MG-6           | FHR 3637 AY 4.000% 02/15/25              |          | 06/01/2016    | Paydown           |                           | 28,242         | 28,242    | 26,795      | 27,630                                   | .0                                       | 612                                       | .0   | 612  | .0   | 28,242   | .0                                       | .0                               | .0                            | 493   | 02/15/2025                        | 1  |
| 31402L-K9-2           | FNMA # 732120 4.500% 08/01/33            |          | 06/01/2016    | Paydown           |                           | 1,302          | 1,302     | 1,244       | 1,250                                    | .0                                       | 52  | .0   | 52   | .0   | 1,302  | .0                                       | .0                               | .0                            | 24  | 08/01/2033                        | 1  |
| 31405M-VT-1           | FNMA # 793626 5.500% 09/01/34            |          | 06/01/2016    | Paydown           |                           | 87,249         | 87,249    | 88,619      | 88,446                                   | .0                                       | (1,197)                                   | .0   | (1,197)  | .0   | 87,249   | .0                                       | .0                               | .0                            | 2,002   | 09/01/2034                        | 1  |
| 31412S-D3-6           | FNMA # 933122 5.500% 01/01/38            |          | 06/01/2016    | Paydown           |                           | 7,170          | 7,170     | 7,280       | 7,272                                    | .0                                       | (101)                                     | .0   | (101)  | .0   | 7,170  | .0                                       | .0                               | .0                            | 163   | 01/01/2038                        | 1  |
| 31414E-NX-8           | FNMA # 964006 5.000% 07/01/23            |          | 06/01/2016    | Paydown           |                           | 47,734         | 47,734    | 49,793      | 49,202                                   | .0                                       | (1,467)                                   | .0   | (1,467)  | .0   | 47,734   | .0                                       | .0                               | .0                            | 910   | 07/01/2023                        | 1  |
| 31416X-LG-3           | FNCON AB2126 3.000% 01/01                |          |               |                   |                           |                |           |             |  |  |   |  |  |  |  |  |                                  |                               |   |                                   |  |

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

SCHEDULE D - PART 4

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

| 1                     | 2   | 3       | 4             | 5                              | 6                         | 7              | 8            | 9            | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|---|---------|---------------|--------------------------------|---------------------------|----------------|--------------|--------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |   |         |               |                                |                           |                |              |              |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description   | For-ign | 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 Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Design-ation or Market In-dicator (a) |
| ..92812U-K5-6         | VHDA 2013-B A 2.750% 04/25/42 .....                           |         | 05/01/2016 .. | Redemption 100.0000 .....      |                           | ..28,378       | ..28,378     | ..28,378     | ..28,378                                 | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..28,378                                       | .....0                                   | .....0                           | .....0                        | ..306   | ..04/25/2042                      | 1FE .....                                  |
| ..92812U-Q3-5         | VHDA 2013-D A 4.300% 12/25/43 .....                           |         | 05/25/2016 .. | Redemption 100.0000 .....      |                           | ..21,199       | ..21,199     | ..21,199     | ..21,199                                 | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..21,199                                       | .....0                                   | .....0                           | .....0                        | ..314   | ..12/25/2043                      | 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                      |         |               |                                |                           | 9,294,307      | 9,294,307    | 9,551,999    | 5,722,649                                | 0   | (180,920)                                 | 0  | (180,920)  | 0  | 9,294,307                                      | 0  | 0                                | 0                             | 134,769   | XXX                               | XXX  |
| ..000780-GR-1         | AMAC 2003-6 1A4 5.500% 05/25/33 .....                         |         | 06/01/2016 .. | Paydown .....                  |                           | ..12,019       | ..12,019     | ..10,366     | ..10,721                                 | .....0                                    | ..1,298                                   | .....0   | ..1,298  | .....0   | ..12,019                                       | .....0                                   | .....0                           | .....0                        | ..292   | ..05/25/2033                      | 1FM .....                                  |
| ..00079C-AE-9         | AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31 .....   |         | 06/01/2016 .. | Paydown .....                  |                           | ..8,380        | ..8,380      | ..6,710      | ..6,381                                  | .....0                                    | ..1,999                                   | .....0   | ..1,999  | .....0   | ..8,380  | .....0                                   | .....0                           | .....0                        | ..300   | ..12/25/2031                      | 1FM .....                                  |
| ..00206R-DA-7         | AT&T INC 5.000% 03/01/21 .....                                |         | 06/02/2016 .. | MORGAN STANLEY FIXED INC ..... |                           | ..551,200      | ..500,000    | ..550,675    | .....0                                   | .....0                                    | ..(2,038)                                 | .....0   | ..(2,038)  | .....0   | ..548,637                                      | .....0                                   | ..2,563                          | ..2,563                       | ..6,667   | ..03/01/2021                      | 2FE .....                                  |
| ..00842B-AC-1         | ABMT 2015-5 A3 3.500% 07/25/45 .....                          |         | 06/01/2016 .. | Paydown .....                  |                           | ..48,405       | ..48,405     | ..49,328     | .....0                                   | .....0                                    | ..(923)                                   | .....0   | ..(923)  | .....0   | ..48,405                                       | .....0                                   | .....0                           | .....0                        | ..198   | ..07/25/2045                      | 1FE .....                                  |
| ..02148J-AD-9         | CWALT 2006-39CB 1A4 6.000% 01/25/37 .....                     |         | 06/01/2016 .. | Paydown .....                  |                           | ..243,307      | ..110,715    | ..93,680     | ..94,941                                 | .....0                                    | ..148,367                                 | .....0   | ..148,367  | .....0   | ..243,307                                      | .....0                                   | .....0                           | .....0                        | ..11,487  | ..01/25/2037                      | 1FM .....                                  |
| ..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 .....                                  |
| ..03066D-AA-4         | AMCAR 2016-2 A1 0.750% 04/10/17 .....                         |         | 05/08/2016 .. | Paydown .....                  |                           | ..197,055      | ..197,055    | ..197,055    | .....0                                   | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..197,055                                      | .....0                                   | .....0                           | .....0                        | ..103   | ..04/10/2017                      | 1FE .....                                  |
| ..03066D-AA-4         | AMCAR 2016-2 A1 0.750% 04/10/17 .....                         |         | 06/08/2016 .. | Redemption 100.0000 .....      |                           | ..248,630      | ..248,630    | ..248,630    | .....0                                   | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..248,630                                      | .....0                                   | .....0                           | .....0                        | ..130   | ..04/10/2017                      | 1FE .....                                  |
| ..038521-AM-2         | ARAMARK CORP-CL B 5.750% 03/15/20 .....                       |         | 06/15/2016 .. | Call 102.8750 .....            |                           | ..156,370      | ..152,000    | ..152,000    | ..152,000                                | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..152,000                                      | .....0                                   | ..4,370                          | ..4,370                       | ..6,555   | ..03/15/2020                      | 4FE .....                                  |
| ..038779-AA-2         | ARBYS 2015-1A A2 4.970% 10/30/45 .....                        |         | 05/02/2016 .. | Paydown .....                  |                           | ..10,000       | ..10,000     | ..10,000     | ..10,000                                 | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..10,000                                       | .....0                                   | .....0                           | .....0                        | ..231   | ..10/30/2045                      | 2AM .....                                  |
| ..04364T-AA-6         | ACER 2016-1A A1 0.950% 04/10/17 .....                         |         | 06/10/2016 .. | Paydown .....                  |                           | ..137,931      | ..137,931    | ..137,931    | .....0                                   | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..137,931                                      | .....0                                   | .....0                           | .....0                        | ..160   | ..04/10/2017                      | 1FE .....                                  |
| ..04364T-AA-6         | ACER 2016-1A A1 0.950% 04/10/17 .....                         |         | 05/11/2016 .. | Redemption 100.0000 .....      |                           | ..107,854      | ..107,854    | ..107,854    | .....0                                   | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..107,854                                      | .....0                                   | .....0                           | .....0                        | ..37  | ..04/10/2017                      | 1FE .....                                  |
| ..04390A-AA-5         | ACER 2015-2A A1 1.000% 11/10/16 .....                         |         | 06/10/2016 .. | Paydown .....                  |                           | ..434,174      | ..434,174    | ..434,174    | ..434,174                                | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..434,174                                      | .....0                                   | .....0                           | .....0                        | ..2,002   | ..11/10/2016                      | 1FE .....                                  |
| ..04390A-AA-5         | ACER 2015-2A A1 1.000% 11/10/16 .....                         |         | 04/10/2016 .. | Redemption 100.0000 .....      |                           | ..274,243      | ..274,243    | ..274,243    | ..274,243                                | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..274,243                                      | .....0                                   | .....0                           | .....0                        | ..929   | ..11/10/2016                      | 1FE .....                                  |
| ..05535D-AA-2         | BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26 ..... |         | 06/01/2016 .. | Paydown .....                  |                           | ..38,967       | ..38,967     | ..38,340     | ..38,614                                 | .....0                                    | ..353                                     | .....0   | ..353  | .....0   | ..38,967                                       | .....0                                   | .....0                           | .....0                        | ..1,278   | ..09/25/2026                      | 2FM .....                                  |
| ..05604F-AA-3         | BIWAY 2013-1515 A1 2.809% 03/10/33 .....                      |         | 06/01/2016 .. | Paydown .....                  |                           | ..68,425       | ..68,425     | ..70,135     | ..69,533                                 | .....0                                    | ..(1,108)                                 | .....0   | ..(1,108)  | .....0   | ..68,425                                       | .....0                                   | .....0                           | .....0                        | ..801   | ..03/10/2033                      | 1FM .....                                  |
| ..057224-BC-0         | BAKER HUGHES INC 3.200% 08/15/21 .....                        |         | 06/13/2016 .. | TENDER OFFER .....             |                           | ..2,255,958    | ..2,143,000  | ..2,138,848  | ..2,140,318                              | .....0                                    | ..182                                     | .....0   | ..182  | .....0   | ..2,140,500                                    | .....0                                   | ..115,457                        | ..115,457                     | ..56,194  | ..08/15/2021                      | 1FE .....                                  |
| ..059469-AF-3         | BOAA 2006-7 A6 5.859% 10/25/36 .....                          |         | 06/01/2016 .. | Paydown .....                  |                           | ..35,191       | ..26,289     | ..25,590     | ..25,590                                 | .....0                                    | ..9,602                                   | .....0   | ..9,602  | .....0   | ..35,191                                       | .....0                                   | .....0                           | .....0                        | ..660   | ..10/25/2036                      | 1FM .....                                  |
| ..05946X-E7-4         | BAFC 2005-5 2A1 5.500% 09/25/35 .....                         |         | 06/01/2016 .. | Paydown .....                  |                           | ..69,227       | ..69,227     | ..68,999     | ..68,996                                 | .....0                                    | ..231                                     | .....0   | ..231  | .....0   | ..69,227                                       | .....0                                   | .....0                           | .....0                        | ..1,533   | ..09/25/2035                      | 1FM .....                                  |
| ..05946X-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 .....                                  |
| ..05946X-U9-2         | BAFC 2005-7 4A3 5.750% 11/25/35 .....                         |         | 06/01/2016 .. | Paydown .....                  |                           | ..373,089      | ..373,089    | ..365,307    | ..369,007                                | .....0                                    | ..4,082                                   | .....0   | ..4,082  | .....0   | ..373,089                                      | .....0                                   | .....0                           | .....0                        | ..8,686   | ..11/25/2035                      | 1FM .....                                  |
| ..05946X-ZZ-9         | BAFC 2005-4 2A1 5.500% 08/25/35 .....                         |         | 06/01/2016 .. | Paydown .....                  |                           | ..97,214       | ..97,214     | ..92,505     | ..94,723                                 | .....0                                    | ..2,491                                   | .....0   | ..2,491  | .....0   | ..97,214                                       | .....0                                   | .....0                           | .....0                        | ..2,355   | ..08/25/2035                      | 1FM .....                                  |
| ..05948K-FY-0         | BOAA 2003-9 1CB4 5.500% 11/25/33 .....                        |         | 06/01/2016 .. | Paydown .....                  |                           | ..232,350      | ..232,350    | ..221,985    | ..226,215                                | .....0                                    | ..6,135                                   | .....0   | ..6,135  | .....0   | ..232,350                                      | .....0                                   | .....0                           | .....0                        | ..5,123   | ..11/25/2033                      | 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 .....                                  |
| ..05949C-NH-5         | BOAMS 2005-11 1A5 5.750% 12/25/35 .....                       |         | 06/01/2016 .. | Paydown .....                  |                           | ..196,193      | ..209,257    | ..204,444    | ..204,444                                | .....0                                    | ..(8,251)                                 | .....0   | ..(8,251)  | .....0   | ..196,193                                      | .....0                                   | .....0                           | .....0                        | ..5,422   | ..12/25/2035                      | 3FM .....                                  |
| ..05950P-AJ-2         | BAFC 2006-H 3A2 2.836% 09/20/46 .....                         |         | 06/01/2016 .. | Paydown .....                  |                           | ..2,446        | ..2,690      | ..2,282      | ..2,403                                  | .....0                                    | ..44                                      | .....0   | ..44   | .....0   | ..2,446  | .....0                                   | .....0                           | .....0                        | ..31  | ..09/20/2046                      | 1FM .....                                  |
| ..059515-BF-2         | BAFC 2007-3 XA2 5.500% 09/25/34 .....                         |         | 06/01/2016 .. | Paydown .....                  |                           | ..164,838      | ..164,838    | ..138,004    | ..150,262                                | .....0                                    | ..14,577                                  | .....0   | ..14,577   | .....0   | ..164,838                                      | .....0                                   | .....0                           | .....0                        | ..3,259   | ..09/25/2034                      | 1FM .....                                  |
| ..059522-AX-0         | BAFC 2007-C 1A5 5.293% 05/20/36 .....                         |         | 05/01/2016 .. | Paydown .....                  |                           | ..0            | ..0          | ..0          | ..0                                      | .....0                                    | ..0                                       | .....0   | ..0  | .....0   | ..0  | .....0                                   | .....0                           | .....0                        | ..0   | ..05/20/2036                      | 6FE .....                                  |
| ..07388N-AE-6         | BSQMS 2006-T24 A4 5.537% 10/12/41 .....                       |         | 06/01/2016 .. | Paydown .....                  |                           | ..608,582      | ..608,582    | ..690,122    | ..619,792                                | .....0                                    | ..(11,210)                                | .....0   | ..(11,210)   | .....0   | ..608,582                                      | .....0                                   | .....0                           | .....0                        | ..15,154  | ..10/12/2041                      | 1FM .....                                  |
| ..07388V-AE-8         | BSQMS 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 .....                                  |
| ..079860-AA-0         | BELLSOUTH CORP 4.400% 04/26/17 .....                          |         | 04/26/2016 .. | Redemption 100.0000 .....      |                           | ..1,700,000    | ..1,700,000  | ..1,757,392  | ..1,719,804                              | .....0                                    | ..(19,804)                                | .....0   | ..(19,804)   | .....0   | ..1,700,000                                    | .....0                                   | .....0                           | .....0                        | ..83,323  | ..04/26/2017                      | 2FE .....                                  |
| ..09255#-AA-7         | WALGREEN Blackstone 7.480% 02/01/18 .....                     |         | 06/01/2016 .. | Redemption 100.0000 .....      |                           | ..38,834       | ..38,834     | ..38,937     | ..38,850                                 | .....0                                    | ..(16)                                    | .....0   | ..(16)   | .....0   | ..38,834                                       | .....0                                   | .....0                           | .....0                        | ..1,211   | ..02/01/2018                      | 2.....                                     |
| ..096821-AG-8         | BHP 2013-BOCA B 2.196% 08/15/26 .....                         |         | 06/15/2016 .. | Paydown .....                  |                           | ..10,860,000   | ..10,860,000 | ..10,860,000 | .....0                                   | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..10,860,000                                   | .....0                                   | .....0                           | .....0                        | ..100,036   | ..08/15/2026                      | 1FM .....                                  |
| ..10138M-AG-0         | BOTTLING GROUP LLC 5.500% 04/01/16 .....                      |         | 04/01/2016 .. | Maturity .....                 |                           | ..2,500,000    | ..2,500,000  | ..2,496,375  | ..2,499,415                              | .....0                                    | ..585                                     | .....0   | ..585  | .....0   | ..2,500,000                                    | .....0                                   | .....0                           | .....0                        | ..68,750  | ..04/01/2016                      | 1FE .....                                  |
| ..116663-AC-9         | BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34 .....             |         | 06/01/2016 .. | Redemption 100.0000 .....      |                           | ..278,781      | ..278,781    | ..278,781    | ..278,781                                | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..278,781                                      | .....0                                   | .....0                           | .....0                        | ..9,548   | ..06/01/2034                      | 2AM .....                                  |
| ..1248EP-AS-2         | CCO HLDGS LLC/CAP CORP 7.000% 01/15/19 .....                  |         | 05/09/2016 .. | Call 101.7500 .....            |                           | ..57,998       | ..57,000     | ..56,806     | ..56,821                                 | .....0                                    | ..15                                      | .....0   | ..15   | .....0   | ..56,821                                       | .....0                                   | ..1,177                          | ..1,177                       | ..3,236   | ..01/15/2019                      | 3FE .....                                  |
| ..1248EP-AU-7         | CCO HLDGS LLC/CAP CORP 6.500% 04/30/21 .....                  |         | 05/25/2016 .. | Call 103.2500 .....            |                           | ..337,628      | ..327,000    | ..327,000    | ..327,000                                | .....0                                    | .....0                                    | .....0   | .....0   | .....0   | ..327,000                                      | .....0                                   | ..10,628                         | ..10,628                      | ..12,104  | ..04/30/2021                      | 3FE .....                                  |
| ..1248EP-AW-3         | CCO HLDGS LLC/CAP CORP 7.375% 06/01/20 .....                  |         | 05/09/2016 .. | Call 103.6880 .....            |                           | ..622,128      | ..600,000    | ..648,000    | ..621,212                                | .....0                                    | ..(3,771)                                 | .....0   | ..(3,771)  | .....0   | ..617,440                                      | .....0                                   | ..4,688                          | ..4,688                       | ..19,175  | ..06/01/2020                      | 3FE .....                                  |
| ..1248ME-AG-4         | CBASS 2007-CB4 A2D 4.479% 04/25/37 .....                      |         | 06/01/2016 .. | Paydown .....                  |                           | ..19,249       | ..19,249     | ..15,784     | ..17,250                                 | .....0                                    | ..1,999                                   | .....0   | ..1,999  | .....0   | ..19,249                                       | .....0                                   | .....0                           | .....0                        | ..345   | ..04/25/2037                      | 1FM .....                                  |
| ..125590-AE-9         | CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19 .....              |         | 06/15/2016 .. | Paydown .....                  |                           | ..34,864       | ..34,864     | ..34,844     | ..34,841                                 | .....0                                    | ..22                                      | .....0   | ..22   | .....0   | ..34,864                                       | .....0                                   | .....0                           | .....0                        | ..895   | ..11/15/2019                      | 4AM .....                                  |

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

SCHEDULE D - PART 4

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

| 1                     | 2  | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20   | 21   | 22  |
|-----------------------|--|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|--|--|---|
|                       |  |              |                  |                      |                                 |                    |           |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |  |  |   |
| CUSIP Ident-ification | Description                                | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 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   |
| 12628L-AJ-9           | CSAB 2006-4 A6A 5.684% 12/25/36            |              | 06/01/2016       | Paydown              |                                 | 22,680             | 22,680    | 15,613         | 15,053   | .0   | 7,627  | .0  | 7,627   | .0  | 22,680  | .0   | .0  | .0                                  | 460  | 12/25/2036                                     | 2FM   |
| 12667F-3U-7           | CWALT 2005-J1 1A8 5.500% 02/25/35          |              | 06/01/2016       | Paydown              |                                 | 250,148            | 250,148   | 237,230        | 244,063  | .0   | 6,085  | .0  | 6,085   | .0  | 250,148   | .0   | .0  | .0                                  | 5,805  | 02/25/2035                                     | 1FM   |
| 12667F-EG-6           | CWALT 2004-J2 3A3 5.500% 04/25/34          |              | 06/01/2016       | Paydown              |                                 | 158,098            | 158,098   | 155,183        | 156,564  | .0   | 1,534  | .0  | 1,534   | .0  | 158,098   | .0   | .0  | .0                                  | 3,395  | 04/25/2034                                     | 1FM   |
| 12667F-JL-0           | CWALT 2004-12CB 1A1 5.000% 07/25/19        |              | 06/01/2016       | Paydown              |                                 | 43,573             | 43,573    | 43,899         | 43,653   | .0   | (81)   | .0  | (81)  | .0  | 43,573  | .0   | .0  | .0                                  | 937  | 07/25/2019                                     | 1FM   |
| 12667G-7H-0           | CWALT 2005-46CB A14 5.500% 10/25/35        |              | 06/01/2016       | Paydown              |                                 | 190,505            | 104,593   | 97,633         | 97,775   | .0   | 92,730   | .0  | 92,730  | .0  | 190,505   | .0   | .0  | .0                                  | 6,926  | 10/25/2035                                     | 1FM   |
| 12667G-AH-6           | CWALT 2005-13CB A8 5.500% 05/25/35         |              | 06/01/2016       | Paydown              |                                 | 299,596            | 253,282   | 243,232        | 241,494  | .0   | 58,102   | .0  | 58,102  | .0  | 299,596   | .0   | .0  | .0                                  | 8,510  | 05/25/2035                                     | 1FM   |
| 12667G-BD-4           | CWALT 2005-10CB 1A8 5.500% 05/25/35        |              | 06/01/2016       | Paydown              |                                 | 18,209             | 18,209    | 17,647         | 17,934   | .0   | 275  | .0  | 275   | .0  | 18,209  | .0   | .0  | .0                                  | 443  | 05/25/2035                                     | 2FM   |
| 12667G-PV-9           | CWALT 2005-20CB 1A3 5.500% 07/25/35        |              | 06/01/2016       | Paydown              |                                 | 30,567             | 19,757    | 17,872         | 17,836   | .0   | 12,731   | .0  | 12,731  | .0  | 30,567  | .0   | .0  | .0                                  | 1,061  | 07/25/2035                                     | 1FM   |
| 12667G-XD-0           | CWALT 2005-28CB 2A4 5.750% 08/25/35        |              | 06/01/2016       | Paydown              |                                 | 124,857            | 124,857   | 117,019        | 114,757  | .0   | 10,100   | .0  | 10,100  | .0  | 124,857   | .0   | .0  | .0                                  | 3,423  | 08/25/2035                                     | 2FM   |
| 12668A-AL-9           | CWALT 2005-47CB A11 5.500% 10/25/35        |              | 06/01/2016       | Paydown              |                                 | 151,727            | 87,766    | 79,964         | 80,516   | .0   | 71,211   | .0  | 71,211  | .0  | 151,727   | .0   | .0  | .0                                  | 5,211  | 10/25/2035                                     | 3FM   |
| 12668A-NW-1           | CWALT 2005-54CB 1N1 5.500% 10/25/35        |              | 06/01/2016       | Paydown              |                                 | 26,403             | 19,502    | 18,264         | 18,480   | .0   | 7,923  | .0  | 7,923   | .0  | 26,403  | .0   | .0  | .0                                  | 959  | 10/25/2035                                     | 2FM   |
| 12668B-YF-4           | CWALT 2006-7CB 1A14 6.000% 05/25/36        |              | 06/01/2016       | Paydown              |                                 | 57,654             | 16,054    | 13,037         | 12,876   | .0   | 44,778   | .0  | 44,778  | .0  | 57,654  | .0   | .0  | .0                                  | 2,610  | 05/25/2036                                     | 1FM   |
| 12668G-AC-6           | CWIL 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   |
| 12668G-AD-4           | CWIL 2006-S9 A4 5.794% 11/25/35            |              | 06/01/2016       | Paydown              |                                 | 9,934              | 9,934     | 7,220          | 7,656  | .0   | 2,279  | .0  | 2,279   | .0  | 9,934   | .0   | .0  | .0                                  | 245  | 11/25/2035                                     | 1FM   |
| 12668W-AU-1           | CWIL 2007-4 ASW 5.528% 03/25/37            |              | 05/01/2016       | Paydown              |                                 | 11,753             | 11,753    | 10,781         | 11,878   | .0   | (124)  | .0  | (124)   | .0  | 11,753  | .0   | .0  | .0                                  | 229  | 03/25/2037                                     | 5FM   |
| 12668X-AD-7           | CWIL 2006-S8 A4 5.650% 03/25/36            |              | 06/01/2016       | Paydown              |                                 | 31,128             | 31,128    | 21,547         | 21,428   | .0   | 9,699  | .0  | 9,699   | .0  | 31,128  | .0   | .0  | .0                                  | 740  | 03/25/2036                                     | 1FM   |
| 126694-HK-7           | CWHL 2005-25 A6 5.500% 11/25/35            |              | 06/01/2016       | Paydown              |                                 | 9,506              | 9,506     | 9,099          | 9,099  | .0   | 407  | .0  | 407   | .0  | 9,506   | .0   | .0  | .0                                  | 243  | 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   |
| 126694-KZ-0           | CWHL 2005-24 A33 5.500% 11/25/35           |              | 06/01/2016       | Paydown              |                                 | 28,115             | 17,546    | 16,505         | 16,320   | .0   | 11,796   | .0  | 11,796  | .0  | 28,115  | .0   | .0  | .0                                  | 988  | 11/25/2035                                     | 1FM   |
| 12669F-RG-0           | CWHL 2004-4 A5 5.250% 05/25/34             |              | 06/01/2016       | Paydown              |                                 | 740                | 740       | 737            | 737  | .0   | 3  | .0  | 3   | .0  | 740   | .0   | .0  | .0                                  | 16   | 05/25/2034                                     | 1FM   |
| 12669F-UC-5           | CWHL 2004-9 A7 5.250% 06/25/34             |              | 06/01/2016       | Paydown              |                                 | 13,812             | 13,812    | 12,967         | 13,414   | .0   | 398  | .0  | 398   | .0  | 13,812  | .0   | .0  | .0                                  | 305  | 06/25/2034                                     | 1FM   |
| 15132E-LC-0           | CMC 2005-1 A5 5.306% 02/18/35              |              | 06/01/2016       | Paydown              |                                 | 40,376             | 40,376    | 40,351         | 39,917   | .0   | 459  | .0  | 459   | .0  | 40,376  | .0   | .0  | .0                                  | 891  | 02/18/2035                                     | 1FM   |
| 15671B-AK-7           | CENVEO CORP 6.000% 08/01/19                |              | 05/11/2016       | MARKETS              |                                 | 819,390            | 1,000,000 | 1,005,000      | 1,003,390  | .0   | (433)  | .0  | (433)   | .0  | 1,002,958   | .0   | (183,568)                                 | (183,568)                           | 47,500   | 08/01/2019                                     | 5FE   |
| 161175-AP-9           | CHARTER COMM OPT LLC/CAP 6.484% 10/23/45   |              | 05/25/2016       | Tax Free Exchange    |                                 | 4,000,000          | 4,000,000 | 4,000,000      | 4,000,000  | .0   | .0   | .0  | .0  | .0  | 4,000,000   | .0   | .0  | .0                                  | 152,734  | 10/23/2045                                     | 2FE   |
| 17312H-AD-1           | CRMSI 2007-2 A4 5.662% 06/25/37            |              | 06/01/2016       | Paydown              |                                 | 43,981             | 43,981    | 43,979         | 43,111   | .0   | 870  | .0  | 870   | .0  | 43,981  | .0   | .0  | .0                                  | 1,021  | 06/25/2037                                     | 1FM   |
| 17321L-AA-7           | CMLTI 2013-J1 A1 3.500% 10/25/43           |              | 06/01/2016       | Paydown              |                                 | 102,483            | 102,483   | 100,394        | 100,616  | .0   | 1,867  | .0  | 1,867   | .0  | 102,483   | .0   | .0  | .0                                  | 1,462  | 10/25/2043                                     | 1FM   |
| 17322N-AA-2           | CMLTI 2014-J1 A1 3.500% 06/25/44           |              | 06/01/2016       | Paydown              |                                 | 147,280            | 147,280   | 148,891        | 148,907  | .0   | (1,627)  | .0  | (1,627)   | .0  | 147,280   | .0   | .0  | .0                                  | 2,070  | 06/25/2044                                     | 1FM   |
| 198280-AE-9           | COLUMBIA PIPELINE GROUP 4.500% 06/01/25    |              | 05/13/2016       | Tax Free Exchange    |                                 | 4,241,489          | 4,333,000 | 4,234,468      | 4,238,492  | .0   | 2,997  | .0  | 2,997   | .0  | 4,241,489   | .0   | .0  | .0                                  | 87,743   | 06/01/2025                                     | 2FE   |
| 20046F-AW-0           | COMM 2001-J2A C 6.586% 07/16/34            |              | 05/01/2016       | Paydown              |                                 | 798,901            | 798,901   | 841,967        | 803,585  | .0   | (4,684)  | .0  | (4,684)   | .0  | 798,901   | .0   | .0  | .0                                  | 21,878   | 07/16/2034                                     | 1FM   |
| 222372-AJ-3           | COUNTRYWIDE FINANCIAL CORP 6.250% 05/15/16 |              | 05/15/2016       | Maturity             |                                 | 1,000,000          | 1,000,000 | 585,000        | 962,964  | .0   | 37,036   | .0  | 37,036  | .0  | 1,000,000   | .0   | .0  | .0                                  | 31,250   | 05/15/2016                                     | 2FE   |
| 225310-AJ-0           | CREDIT ACCEPTANC 7.375% 03/15/23           |              | 04/15/2016       | Tax Free Exchange    |                                 | 963,458            | 970,000   | 962,880        | 963,185  | .0   | 273  | .0  | 273   | .0  | 963,458   | .0   | .0  | .0                                  | 41,730   | 03/15/2023                                     | 4FE   |
| 225410-FV-9           | CSFB 2003-17 1A4 5.500% 06/25/33           |              | 06/01/2016       | Paydown              |                                 | 152,816            | 152,816   | 147,055        | 149,070  | .0   | 3,746  | .0  | 3,746   | .0  | 152,816   | .0   | .0  | .0                                  | 3,644  | 06/25/2033                                     | 1FM   |
| 22541S-SU-8           | CSFB 2005-FIX1 A5 4.900% 05/25/35          |              | 06/01/2016       | Paydown              |                                 | 81,721             | 81,721    | 81,671         | 81,260   | .0   | 461  | .0  | 461   | .0  | 81,721  | .0   | .0  | .0                                  | 1,649  | 05/25/2035                                     | 1FM   |
| 22541S-W3-8           | CSFB 2004-8 4A3 5.500% 12/25/34            |              | 06/01/2016       | Paydown              |                                 | 226,054            | 226,054   | 218,849        | 221,593  | .0   | 4,461  | .0  | 4,461   | .0  | 226,054   | .0   | .0  | .0                                  | 5,150  | 12/25/2034                                     | 1FM   |
| 225470-M6-7           | CSMC 2006-3 1A4A 5.896% 04/25/36           |              | 06/01/2016       | Paydown              |                                 | 13,119             | 13,119    | 12,126         | 12,247   | .0   | 872  | .0  | 872   | .0  | 13,119  | .0   | .0  | .0                                  | 259  | 04/25/2036                                     | 1FM   |
| 22822R-AQ-3           | CROWN CASTLE 5.495% 01/15/17               |              | 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                                  | 61,768   | 01/15/2017                                     | 1FE   |
| 22822R-AX-8           | CROWN CASTLE 4.174% 08/15/17               |              | 05/16/2016       | Call 100.0000        |                                 | 2,500,000          | 2,500,000 | 2,511,580      | 2,503,013  | .0   | (678)  | .0  | (678)   | .0  | 2,502,336   | .0   | (2,336)                                   | (2,336)                             | 103,283  | 08/15/2017                                     | 1FE   |
|                       |  |              |                  | Redemption 100.0000  |                                 |                    |           |                |  |  |  |   |   |   |   |  |   |                                     |  |  |   |
| 22970*-AA-8           | BNSF LEASE PP 4.070% 05/15/34              |              | 06/01/2016       |                      |                                 | 9,284              | 9,284     | 9,284          | 9,284  | .0   | .0   | .0  | .0  | .0  | 9,284   | .0   | .0  | .0                                  | 127  | 05/15/2034                                     | 1FE   |
| 233050-AN-3           | DBUS 2011-LC1A A1 3.742% 11/10/46          |              |                  |                      |                                 |                    |           |                |  |  |  |   |   |   |   |  |   |                                     |  |  |   |

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

SCHEDULE D - PART 4

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

| 1                     | 2                                      | 3        | 4             | 5                 | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|--|----------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |  |          |               |                   |                           |                |           |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP 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 Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Design-ation or Market In-dicator (a) |
| 36186L-AG-8           | GMAC 2007-HE2 A6 6.249% 07/25/37       |          | 06/01/2016    | Paydown           |                           | 32,719         | 33,247    | 31,864      | 31,995                                   | .0  | .725                                      | .0   | .725   | .0   | 32,719   | .0                                       | .0                               | .0                            | .845  | 07/25/2037                        | 2FM  |
| 362341-MR-7           | GSAMP 2005-7F 2A6 5.500% 09/25/35      |          | 06/01/2016    | Paydown           |                           | 42,997         | 42,997    | 40,927      | 41,707                                   | .0  | 1,290                                     | .0   | 1,290  | .0   | 42,997   | .0                                       | .0                               | .0                            | .850  | 09/25/2035                        | 1FM  |
| 36249K-AA-8           | GSMS 2010-C1 A1 3.679% 08/10/43        |          | 06/01/2016    | Paydown           |                           | 56,792         | 56,792    | 58,494      | 57,545                                   | .0  | .753                                      | .0   | .753   | .0   | 56,792   | .0                                       | .0                               | .0                            | .871  | 08/10/2043                        | 1FM  |
| 382550-BD-2           | GOODYEAR TIRE & RUBBER 6.500% 03/01/21 |          | 06/13/2016    | Call 104,8750     |                           | 424,744        | 405,000   | 405,126     | 405,062                                  | .0  | (11)                                      | .0   | (11)   | .0   | 405,051  | .0                                       | 19,693                           | 19,693                        | 20,621  | 03/01/2021                        | 3FE  |
| 38259P-AB-8           | GOOGLE INC 3.625% 05/19/21             |          | 04/27/2016    | Taxable Exchange  |                           | 5,508,150      | 5,000,000 | 4,959,100   | 4,975,906                                | .0  | 1,363                                     | .0   | 1,363  | .0   | 4,977,269                                      | .0                                       | 530,881                          | 530,881                       | 79,549  | 05/19/2021                        | 1FE  |
| 39154T-AA-6           | GALC 2016-1 A1 0.780% 02/21/17         |          | 05/18/2016    | Paydown           |                           | 161,953        | 161,953   | 161,953     |  | .0  | .0  | .0   | .0   | .0   | 161,953  | .0                                       | .0                               | .0                            | .270  | 02/21/2017                        | 1FE  |
|                       | Redemption 100.0000                    |          |               |                   |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 39154T-AA-6           | GALC 2016-1 A1 0.780% 02/21/17         |          | 06/20/2016    |                   |                           | 79,800         | 79,800    | 79,800      | .0                                       | .0  | .0  | .0   | .0   | .0   | 79,800   | .0                                       | .0                               | .0                            | .213  | 02/21/2017                        | 1FE  |
| 437089-AE-5           | INHEL 2006-1 A5 6.522% 05/25/36        |          | 06/01/2016    | Paydown           |                           | 18,866         | 18,866    | 3,060       | .719                                     | .0  | 18,146                                    | .0   | 18,146   | .0   | 18,866   | .0                                       | .0                               | .0                            | .140  | 05/25/2036                        | 1FM  |
| 45660L-2V-0           | RAST 2005-A16 A3 6.000% 02/25/36       |          | 06/01/2016    | Paydown           |                           | 11,646         | 12,944    | 11,012      | 11,011                                   | .0  | .635                                      | .0   | .635   | .0   | 11,646   | .0                                       | .0                               | .0                            | .403  | 02/25/2036                        | 1FM  |
| 45660L-SB-3           | RAST 2005-A14 A1 5.500% 12/25/35       |          | 06/01/2016    | Paydown           |                           | 38,912         | 38,912    | 35,101      | 33,464                                   | .0  | 5,448                                     | .0   | 5,448  | .0   | 38,912   | .0                                       | .0                               | .0                            | .798  | 12/25/2035                        | 1FM  |
|                       | IRWIN HOME EQUITY 2006-1 2A4 5.560%    |          |               |                   |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 464126-DA-6           | 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-AE-7           | IRIWE 2006-2 2A4 6.170% 02/25/36       |          | 06/01/2016    | Paydown           |                           | 34,700         | 34,700    | 33,890      | 32,616                                   | .0  | 2,084                                     | .0   | 2,084  | .0   | 34,700   | .0                                       | .0                               | .0                            | .903  | 02/25/2036                        | 2FM  |
| 466247-ZQ-9           | JPMIT 2005-S3 1A3 5.750% 01/25/36      |          | 06/01/2016    | Paydown           |                           | 56,636         | 56,655    | 50,463      | 50,013                                   | .0  | 6,623                                     | .0   | 6,623  | .0   | 56,636   | .0                                       | .0                               | .0                            | 1,389   | 01/25/2036                        | 2FM  |
| 46634N-AD-8           | JPMCC 2010-C1 A2 4.608% 06/15/43       |          | 06/01/2016    | Paydown           |                           | 21,659         | 21,659    | 21,875      | 21,673                                   | .0  | (15)                                      | .0   | (15)   | .0   | 21,659   | .0                                       | .0                               | .0                            | .515  | 06/15/2043                        | 1FM  |
| 46636D-AC-0           | JPMCC 2011-C4 A2 3.341% 07/15/46       |          | 04/01/2016    | Paydown           |                           | 200,819        | 200,819   | 202,827     | 200,705                                  | .0  | .115                                      | .0   | .115   | .0   | 200,819  | .0                                       | .0                               | .0                            | 3,261   | 07/15/2046                        | 1FM  |
| 46636D-AL-0           | JPMCC 2011-C4 ASB 3.734% 07/15/46      |          | 06/01/2016    | Paydown           |                           | 58,253         | 58,253    | 58,835      | 58,398                                   | .0  | (145)                                     | .0   | (145)  | .0   | 58,253   | .0                                       | .0                               | .0                            | .926  | 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     |                           | 165,443        | 162,000   | 162,000     | 162,000                                  | .0  | .0  | .0   | .0   | .0   | 162,000  | .0                                       | 3,443                            | 3,443                         | 9,727   | 03/15/2018                        | 5FE  |
|                       | Redemption 100.0000                    |          |               |                   |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 52177F-AA-2           | LRF SER 20161 CL A1 1.000% 06/19/17    |          | 06/17/2016    |                   |                           | 106,374        | 106,374   | 106,374     | .0                                       | .0  | .0  | .0   | .0   | .0   | 106,374  | .0                                       | .0                               | .0                            | .59   | 06/19/2017                        | 1FE  |
| 52520Q-AG-9           | RAST 2006-7 1A7 6.000% 11/25/36        |          | 06/01/2016    | Paydown           |                           | 47,154         | 52,873    | 45,042      | 45,470                                   | .0  | 1,684                                     | .0   | 1,684  | .0   | 47,154   | .0                                       | .0                               | .0                            | 1,411   | 11/25/2036                        | 4FM  |
| 52521H-AD-5           | LMT 2006-9 1A4 5.750% 01/25/37         |          | 06/01/2016    | Paydown           |                           | 39,036         | 51,129    | 41,910      | 43,145                                   | .0  | (4,109)                                   | .0   | (4,109)  | .0   | 39,036   | .0                                       | .0                               | .0                            | 1,163   | 01/25/2037                        | 3FM  |
| 525221-DF-1           | LXS 2005-6 A2 5.440% 09/25/35          |          | 06/01/2016    | Paydown           |                           | 36,565         | 36,565    | 36,565      | 36,565                                   | .0  | .0  | .0   | .0   | .0   | 36,565   | .0                                       | .0                               | .0                            | .677  | 09/25/2035                        | 1FM  |
| 525221-DL-8           | LXS 2005-6 A4 5.510% 10/25/35          |          | 06/01/2016    | Paydown           |                           | 161,947        | 160,656   | 158,715     | 158,715                                  | .0  | 3,232                                     | .0   | 3,232  | .0   | 161,947  | .0                                       | .0                               | .0                            | 3,401   | 10/25/2035                        | 1FM  |
| 52522H-AN-2           | LXS 2006-8 3A5 6.050% 06/25/36         |          | 06/01/2016    | Paydown           |                           | 4,852          | 5,414     | 5,099       | 5,099                                    | .0  | (247)                                     | .0   | (247)  | .0   | 4,852  | .0                                       | .0                               | .0                            | .121  | 06/25/2036                        | 1FM  |
| 52523K-AJ-3           | LXS 2006-17 WF5 5.950% 11/25/36        |          | 06/01/2016    | Paydown           |                           | .3             | 5,012     | 3,938       | 4,266                                    | .0  | (4,263)                                   | .0   | (4,263)  | .0   | .3   | .0                                       | .0                               | .0                            | .119  | 11/25/2036                        | 4FM  |
| 52524M-AV-1           | LXS 2007-9 WF3 5.404% 05/25/37         |          | 06/01/2016    | Paydown           |                           | .0             | 10,814    | 7,602       | 8,311                                    | .0  | (8,311)                                   | .0   | (8,311)  | .0   | .0   | .0                                       | .0                               | .0                            | .256  | 05/25/2037                        | 4FM  |
|                       | Redemption 100.0000                    |          |               |                   |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 560338-AA-9           | CVS CORP MAIN DEV LLC 8.720% 07/01/17  |          | 06/01/2016    |                   |                           | 30,496         | 30,496    | 31,726      | 30,635                                   | .0  | (138)                                     | .0   | (138)  | .0   | 30,496   | .0                                       | .0                               | .0                            | 1,109   | 07/01/2017                        | 2  |
| 57643L-LF-1           | MABS 2005-AB1 A6 5.471% 11/25/35       |          | 06/01/2016    | Paydown           |                           | 12,941         | 12,941    | 12,940      | 12,812                                   | .0  | 129                                       | .0   | 129  | .0   | 12,941   | .0                                       | .0                               | .0                            | .253  | 11/25/2035                        | 1FM  |
|                       | MILLENNIUM PIPELINE CO LLC PP 5.330%   |          |               |                   |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 60040#-AA-0           | 06/30/27                               |          | 06/30/2016    |                   |                           | 28,154         | 28,154    | 28,154      | 28,154                                   | .0  | .0  | .0   | .0   | .0   | 28,154   | .0                                       | .0                               | .0                            | .750  | 06/30/2027                        | 2FE  |
| 61745M-A3-7           | MSC 2004-3 2A7 5.500% 04/25/34         |          | 06/01/2016    | Paydown           |                           | 16,026         | 16,026    | 15,590      | 15,926                                   | .0  | .99                                       | .0   | .99  | .0   | 16,026   | .0                                       | .0                               | .0                            | .396  | 04/25/2034                        | 1FM  |
|                       | MORGAN STANLEY 2006-12XS A5A 6.092%    |          |               |                   |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 61749E-AF-4           | 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  |
| 61749W-AK-3           | MSM 2006-11 1A4 6.513% 08/25/36        |          | 06/01/2016    | Paydown           |                           | 6,003          | 6,003     | 3,301       | 3,255                                    | .0  | 2,748                                     | .0   | 2,748  | .0   | 6,003  | .0                                       | .0                               | .0                            | .60   | 08/25/2036                        | 1FM  |
| 617510-AH-7           | MSM 2006-17XS A5W 5.941% 10/25/46      |          | 05/01/2016    | Paydown           |                           | 19,806         | 19,806    | 12,584      | 10,995                                   | .0  | 8,811                                     | .0   | 8,811  | .0   | 19,806   | .0                                       | .0                               | .0                            | .382  | 10/25/2046                        | 1FM  |
| 628782-AH-7           | NETY INC 9.000% 10/01/18               |          | 05/16/2016    | Call 102,2500     |                           | 44,990         | 44,000    | 46,515      | 44,419                                   | .0  | (212)                                     | .0   | (212)  | .0   | 44,206   | .0                                       | 784                              | 784                           | 2,475   | 10/01/2018                        | 4FE  |
| 62942K-AA-4           | NPMT 2013-1 A1 3.250% 07/25/43         |          | 06/01/2016    | Paydown           |                           | 50,941         | 50,941    | 49,667      | 49,695                                   | .0  | 1,246                                     | .0   | 1,246  | .0   | 50,941   | .0                                       | .0                               | .0                            | .692  | 07/25/2043                        | 1FM  |
| 65538P-AF-5           | NAA 2007-1 1A5 6.347% 03/25/47         |          | 06/01/2016    | Paydown           |                           | 29,546         | 29,546    | 24,570      | 22,983                                   | .0  | 6,564                                     | .0   | 6,564  | .0   | 29,546   | .0                                       | .0                               | .0                            | .827  | 03/25/2047                        | 1FM  |
|                       | Redemption 100.0000                    |          |               |                   |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 67627#-AA-6           | CVS CORP OGDEN ASSOCIATES LLC 8.060%   |          | 11/01/19      |                   |                           | 45,732         | 45,732    | 45,596      | 45,699                                   | .0  | .33                                       | .0   | .33  | .0   | 45,732   | .0                                       | .0                               | .0                            | 1,537   | 11/01/2019                        | 2  |
| 677415-CL-3           | OHIO POWER COMPANY 6.000% 06/01/16     |          | 06/01/2016    | Maturity          |                           | 300,000        | 300,000   | 314,181     | 306,198                                  | .0  | (6,198)                                   | .0   | (6,198)  | .0   | 300,000  | .0                                       | .0                               | .0                            | 9,000   | 06/01/2016                        | 2FE  |
| 68557N-AB-9           | ORBITAL ATK 5.500% 10/01/23            |          | 05/           |                   |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |

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

SCHEDULE D - PART 4

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

| 1  | 2   | 3        | 4             | 5   | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|--|---|----------|---------------|---|---------------------------|----------------|------------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|  |   |          |               |   |                           |                |            |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP 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 Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 81744T-AA-5  | SEMT 2012-1 1A1 2.865% 01/25/42                 |          | 06/01/2016    | Paydown                                   |                           | 18,739         | 18,739     | 18,738      | 18,728                                   | .0  | .11                                       | .0   | .11  | .0   | 18,739   | .0                                       | .0                               | .0                            | 236   | 01/25/2042                        | 1FM  |
| 81745A-AB-3  | SEMT 2013-5 A2 3.000% 05/25/43                  |          | 04/22/2016    | WELLS FARGO                               |                           | 1,542,698      | 1,546,564  | 1,552,364   | 1,552,196                                | .0  | 429                                       | .0   | 429  | .0   | 1,552,625                                      | .0                                       | (9,927)                          | (9,927)                       | 18,817  | 05/25/2043                        | 1FM  |
| 81745A-AB-3  | SEMT 2013-5 A2 3.000% 05/25/43                  |          | 04/01/2016    | Paydown                                   |                           | 14,921         | 14,921     | 14,975      | 14,977                                   | .0  | (54)                                      | .0   | (54)   | .0   | 14,921   | .0                                       | .0                               | .0                            | 149   | 05/25/2043                        | 1FM  |
| 81745J-AA-6  | SEMT 2013-11 A1 3.500% 09/25/43                 |          | 06/01/2016    | Paydown                                   |                           | 175,539        | 175,539    | 170,711     | 171,395                                  | .0  | 4,144                                     | .0   | 4,144  | .0   | 175,539  | .0                                       | .0                               | .0                            | 2,585   | 09/25/2043                        | 1FM  |
| 83546D-AD-0  | SONIC 2016-1A A2 4.472% 05/20/46                |          | 06/20/2016    | Paydown                                   |                           | 2,083          | 2,083      | .0          | .0                                       | .0  | .0  | .0   | .0   | .0   | 2,083  | .0                                       | .0                               | .0                            | .9  | 05/20/2046                        | 2FE  |
| 86359A-O5-5  | SASC 2003-28XS A5 6.044% 09/25/33               |          | 06/01/2016    | Paydown                                   |                           | 31,007         | 31,007     | 30,997      | 30,672                                   | .0  | 335                                       | .0   | 335  | .0   | 31,007   | .0                                       | .0                               | .0                            | 1,102   | 09/25/2033                        | 1FM  |
| 86359D-NK-9  | SASC 2005-15 2A1 5.750% 08/25/35                |          | 06/01/2016    | Paydown                                   |                           | 85,368         | 85,368     | 84,031      | 84,725                                   | .0  | 643                                       | .0   | 643  | .0   | 85,368   | .0                                       | .0                               | .0                            | 1,840   | 08/25/2035                        | 1FM  |
| 86359D-SR-9  | SASC 2005-17 5A1 5.500% 10/25/35                |          | 06/01/2016    | Paydown                                   |                           | 67,618         | 68,140     | 63,500      | 61,190                                   | .0  | 6,429                                     | .0   | 6,429  | .0   | 67,618   | .0                                       | .0                               | .0                            | 1,662   | 10/25/2035                        | 3FM  |
| 872225-AH-0  | TBW 2006-5 A6 5.900% 11/25/36                   |          | 06/01/2016    | Paydown                                   |                           | 221,174        | 221,174    | 220,309     | 221,780                                  | .0  | (606)                                     | .0   | (606)  | .0   | 221,174  | .0                                       | .0                               | .0                            | 3,554   | 11/25/2036                        | 1FM  |
| 880349-AQ-8  | TENNECO INC 6.875% 12/15/20                     |          | 06/10/2016    | TENDER OFFER                              |                           | 403,821        | 403,821    | 389,000     | 389,000                                  | .0  | .0  | .0   | .0   | .0   | 389,000  | .0                                       | 14,821                           | 14,821                        | 13,223  | 12/15/2020                        | 3FE  |
| 911365-BA-1  | NA UNITED RENTALS 7.375% 05/15/20               |          | 05/30/2016    | Call 103.6880                             |                           | 2,074          | 2,000      | 2,053       | 2,026                                    | .0  | (4)                                       | .0   | (4)  | .0   | 2,022  | .0                                       | 52                               | 52                            | 80  | 05/15/2020                        | 4FE  |
| 92903P-AA-7  | VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28      |          | 06/01/2016    | Paydown                                   |                           | 177,206        | 177,206    | 177,206     | 177,114                                  | .0  | 93  | .0   | 93   | .0   | 177,206  | .0                                       | .0                               | .0                            | 2,568   | 09/13/2028                        | 1FM  |
| 92978Q-AD-9  | WBOMT 2007-C30 APB 5.294% 12/15/43              |          | 06/01/2016    | Paydown                                   |                           | 68,233         | 68,233     | 69,022      | 68,228                                   | .0  | 5   | .0   | 5  | .0   | 68,233   | .0                                       | .0                               | .0                            | 1,581   | 12/15/2043                        | 1FM  |
| 939344-AR-8  | WMALT 2006-4 3A6 6.102% 05/25/36                |          | 06/01/2016    | Paydown                                   |                           | 28,362         | 46,966     | 35,398      | 38,785                                   | .0  | (10,424)                                  | .0   | (10,424)   | .0   | 28,362   | .0                                       | .0                               | .0                            | 874   | 05/25/2036                        | 1FM  |
| 93935W-AD-6  | WMALT MORTGAGE SER 2006-9 CL A3 4.994% 10/25/36 |          | 06/01/2016    | Paydown                                   |                           | 33,650         | 33,650     | 20,113      | 19,799                                   | .0  | 13,851                                    | .0   | 13,851   | .0   | 33,650   | .0                                       | .0                               | .0                            | 391   | 10/25/2036                        | 1FM  |
| 96042D-AA-7  | WLAKE 2015-3A A1 0.640% 10/17/16                |          | 04/15/2016    | Paydown                                   |                           | 50,365         | 50,365     | 50,365      | 50,365                                   | .0  | .0  | .0   | .0   | .0   | 50,365   | .0                                       | .0                               | .0                            | 109   | 10/17/2016                        | 1FE  |
| 895945-G*-8  | TRICAN WELL SVCS PP 5.550% 04/28/18             | I        | 04/28/2016    | PRIVATE PLACEMENT                         |                           | .0             | 5,845      | .0          | .0                                       | .0  | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .0  | 04/28/2018                        | 3Z   |
| 895945-G6-6  | TRICAN WELL SVCS PP 6.280% 04/28/21             | A        | 04/28/2016    | PRIVATE PLACEMENT                         |                           | .0             | 24,209     | .0          | .0                                       | .0  | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .0  | 04/28/2021                        | 3Z   |
| 21987B-AQ-1  | CODELCO INC 3.000% 07/17/22                     | F        | 04/01/2016    | CITIGROUP GLOBAL MKTS Redemption 100.0000 |                           | (180)          | .0         | .0          | .0                                       | .0  | .0  | .0   | .0   | .0   | .0   | .0                                       | (180)                            | (180)                         | 15,180  | 07/17/2022                        | 1FE  |
| 256853-AA-0  | DOLPHIN ENERGY LTD 5.888% 06/15/19              | F        | 06/15/2016    | Redemption 100.0000                       |                           | 79,800         | 79,800     | 79,800      | 79,800                                   | .0  | .0  | .0   | .0   | .0   | 79,800   | .0                                       | .0                               | .0                            | 2,349   | 06/15/2019                        | 1FE  |
| 75405T-AA-7  | RASGAS II 5.298% 09/30/20                       | F        | 04/01/2016    | Redemption                                |                           | (476,600)      | (476,600)  | (476,600)   | (476,600)                                | .0  | .0  | .0   | .0   | .0   | (476,600)                                      | .0                                       | .0                               | .0                            | 1,285   | 09/30/2020                        | 1FE  |
| 767201-AC-0  | RIO TINTO FIN USA LTD 6.500% 07/15/18           | F        | 06/14/2016    | TENDER OFFER                              |                           | 1,108,330      | 1,000,000  | 991,310     | 997,223                                  | .0  | 418                                       | .0   | 418  | .0   | 997,641  | .0                                       | 110,689                          | 110,689                       | 59,403  | 07/15/2018                        | 1FE  |
| 767201-AK-2  | RIO TINTO FIN USA LTD 3.500% 11/02/20           | F        | 06/22/2016    | TENDER OFFER                              |                           | 1,107,160      | 1,035,000  | 1,079,940   | 1,061,533                                | .0  | (2,444)                                   | .0   | (2,444)  | .0   | 1,059,089                                      | .0                                       | 48,072                           | 48,072                        | 23,144  | 11/02/2020                        | 1FE  |
| 767201-AQ-9  | RIO TINTO FIN USA LTD 3.750% 09/20/21           | F        | 06/22/2016    | TENDER OFFER                              |                           | 2,156,920      | 2,000,000  | 1,994,880   | 1,996,755                                | .0  | 236                                       | .0   | 236  | .0   | 1,996,991                                      | .0                                       | 159,929                          | 159,929                       | 56,667  | 09/20/2021                        | 1FE  |
| 87938W-AB-9  | TELEFONICA EMISIONES 6.421% 06/20/16            | F        | 06/20/2016    | Maturity                                  |                           | 1,000,000      | 1,000,000  | 1,037,450   | 1,002,612                                | .0  | (2,612)                                   | .0   | (2,612)  | .0   | 1,000,000                                      | .0                                       | .0                               | .0                            | 32,105  | 06/20/2016                        | 2FE  |
| 881575-AA-2  | TESCO PLC 5.500% 11/15/17                       | F        | 04/20/2016    | BARCLAYS                                  |                           | 4,200,000      | 4,000,000  | 3,939,650   | 3,985,256                                | .0  | 2,477                                     | .0   | 2,477  | .0   | 3,987,732                                      | .0                                       | 212,268                          | 212,268                       | 97,778  | 11/15/2017                        | 3FE  |
| 83999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)         |   |          |               |   |                           | 69,493,476     | 68,179,778 | 67,527,219  | 55,242,125                               | 0   | 581,375                                   | 0  | 581,375  | 0  | 68,325,179                                     | 0  | 1,168,297                        | 1,168,297                     | 1,811,685   | XXX                               | XXX  |
| 83999997. Total - Bonds - Part 4   |   |          |               |   |                           | 79,445,500     | 78,131,802 | 77,846,956  | 61,682,177                               | 0   | 321,622                                   | 0  | 321,622  | 0  | 78,277,203                                     | 0  | 1,168,297                        | 1,168,297                     | 1,990,474   | XXX                               | XXX  |
| 83999998. Total - Bonds - Part 5   |   |          |               |   |                           | XXX            | XXX        | XXX         | XXX                                      | XXX                                       | XXX                                       | XXX  | XXX  | XXX  | XXX  | XXX                                      | XXX                              | XXX                           | XXX   | XXX                               | XXX  |
| 83999999. Total - Bonds  |   |          |               |   |                           | 79,445,500     | 78,131,802 | 77,846,956  | 61,682,177                               | 0   | 321,622                                   | 0  | 321,622  | 0  | 78,277,203                                     | 0  | 1,168,297                        | 1,168,297                     | 1,990,474   | XXX                               | XXX  |
| 89999997. Total - Preferred Stocks - Part 4                                      |   |          |               |   |                           | 0              | XXX        | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | XXX                               | XXX  |
| 89999998. Total - Preferred Stocks - Part 5                                      |   |          |               |   |                           | XXX            | XXX        | XXX         | XXX                                      | XXX                                       | XXX                                       | XXX  | XXX  | XXX  | XXX  | XXX                                      | XXX                              | XXX                           | XXX   | XXX                               | XXX  |
| 89999999. Total - Preferred Stocks   |   |          |               |   |                           | 0              | XXX        | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | XXX                               | XXX  |
| 042735-10-0  | ARROW ELECTRONICS INC                           |          | 06/06/2016    | BNY CONVERG-SOFT                          | 16,931.000                | 1,104,074      | 409,210    | 917,322     | (508,111)                                | .0  | .0  | .0   | (508,111)  | .0   | 409,210  | .0                                       | 694,864                          | 694,864                       | .0  |                                   |  |
| 16119P-10-8  | CHARTER COMMUNICATIONS INC-A COMMON             |          | 05/19/2016    | Cash Adjustment                           | 0.000                     | 74             | 75         | .0          | .0                                       | .0  | .0  | .0   | .0   | .0   | 75   | .0                                       | (1)                              | (1)                           | .0  |                                   |  |
| 88732J-20-7  | TIME WARNER CABLE INC                           |          | 05/19/2016    | Taxable Exchange                          | 6,885.000                 | 1,454,803      | 1,007,852  | 1,277,787   | (269,935)                                | .0  | .0  | .0   | (269,935)  | .0   | 1,007,852                                      | .0                                       | 446,951                          | 446,951                       | 10,328  |                                   |  |
| 90999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |   |          |               |   |                           | 2,558,951      | XXX        | 1,417,137   | 2,195,109                                | (778,046)                                 | 0   | 0  | (778,046)  | 0  | 1,417,137                                      | 0  | 1,141,814                        | 1,141,814                     | 10,328  | XXX                               | XXX  |
| 97999997. Total - Common Stocks - Part 4   |   |          |               |   |                           | 2,558,951      | XXX        | 1,417,137   | 2,195,109                                | (778,046)                                 | 0   | 0  | (778,046)  | 0  | 1,417,137                                      | 0  | 1,141,814                        | 1,141,814                     | 10,328  | XXX                               | XXX  |
| 97999998. Total - Common Stocks - Part 5   |   |          |               |   |                           | XXX            | XXX        | XXX         | XXX                                      | XXX                                       | XXX                                       | XXX  | XXX  | XXX  | XXX  | XXX                                      | XXX                              | XXX                           | XXX   | XXX                               | XXX  |
| 97999999. Total - Common Stocks  |   |          |               |   |                           | 2,558,951      | XXX        | 1,417,137   | 2,195,109                                | (778,046)                                 | 0   | 0  | (778,046)  | 0  | 1,417,137                                      | 0  | 1,141,814                        | 1,141,814                     | 10,328  | XXX                               | XXX  |
| 98999999. Total - Preferred and Common Stocks                                    |   |          |               |   |                           | 2,558,951      | XXX        | 1,417,137   | 2,195,109                                | (778,046)                                 | 0   | 0  | (778,046)  | 0  | 1,417,137                                      | 0  | 1,141,814                        | 1,141,814                     | 10,328  | XXX                               | XXX  |
| 99999999 - Totals  |   |          |               |   |                           | 82,004,451     | XXX        | 79,264,093  | 63,877,286                               | (778,046)                                 | 321,622                                   | 0  | (456,424)  | 0  | 79,694,340                                     | 0  | 2,310,111                        | 2,310,111                     | 2,000,802   | XXX                               | XXX  |

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

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

SCHEDULE DB - PART A - SECTION 1

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

| 1   | 2   | 3                            | 4                      | 5   | 6                     | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|---|---|------------------------------|------------------------|---|-----------------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description                                 | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference 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   |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 10/13/2015                     | 10/12/2018          | 2,887           | 174.25                                      | 23,641   |  |                     | 22,214                        |      | 22,214     | 3,275                                     |  |  |   |                    |                                    | 100/97  |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 11/12/2015                     | 11/14/2018          | 2,273           | 172.49                                      | 18,424   |  |                     | 19,606                        |      | 19,606     | 2,906                                     |  |  |   |                    |                                    | 100/111   |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 12/11/2015                     | 12/14/2018          | 8,775           | 171.17                                      | 70,594   |  |                     | 82,298                        |      | 82,298     | 12,186                                    |  |  |   |                    |                                    | 100/98  |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 01/14/2016                     | 01/11/2019          | 12,969          | 168.87                                      |  | 102,930  |                     | 138,038                       |      | 138,038    | 35,108                                    |  |  |   |                    |                                    | 100/98  |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 02/12/2016                     | 02/14/2019          | 5,919           | 172.32                                      |  | 47,940   |                     | 53,646                        |      | 53,646     | 5,706                                     |  |  |   |                    |                                    | 100/99  |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 03/14/2016                     | 03/14/2019          | 14,940          | 171.02                                      |  | 120,085  |                     | 146,290                       |      | 146,290    | 26,205                                    |  |  |   |                    |                                    | 100/99  |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 04/14/2016                     | 04/12/2019          | 25,105          | 172.20                                      |  | 203,181  |                     | 234,609                       |      | 234,609    | 31,428                                    |  |  |   |                    |                                    | 100/101   |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 05/13/2016                     | 05/14/2019          | 12,595          | 172.45                                      |  | 102,084  |                     | 117,642                       |      | 117,642    | 15,558                                    |  |  |   |                    |                                    | 100/100   |
| GS INDEX Goldman Sachs Index Call- Buy Side | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 06/13/2016                     | 06/14/2019          | 12,480          | 173.40                                      |  | 101,708  |                     | 112,585                       |      | 112,585    | 10,877                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 07/15/2015                     | 07/15/2016          | 558             | 2,107.00                                    | 63,953   |  |                     | 8,153                         |      | 8,153      | (24,874)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 07/15/2015                     | 07/15/2016          | 483             | 2,107.00                                    | 31,975   |  |                     |                               |      |            | (2,467)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 07/15/2015                     | 07/15/2016          | 427             | 2,125.00                                    | 24,186   |  |                     |                               |      |            | (1,093)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 07/15/2015                     | 07/15/2016          | 2,995           | 2,128.00                                    | 307,355  |  |                     | 16,526                        |      | 16,526     | (130,872)                                 |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 07/15/2015                     | 07/15/2016          | 92              | 2,360.00                                    | 1,836  |  |                     |                               |      |            | (216)                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 08/14/2015                     | 08/15/2016          | 643             | 2,092.00                                    | 43,306   |  |                     |                               |      |            | (8,134)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 08/14/2015                     | 08/15/2016          | 817             | 2,092.00                                    | 96,530   |  |                     | 33,608                        |      | 33,608     | (27,211)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 08/14/2015                     | 08/15/2016          | 655             | 2,109.00                                    | 37,815   |  |                     |                               |      |            | (5,204)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 08/14/2015                     | 08/15/2016          | 1,480           | 2,112.00                                    | 156,277  |  |                     | 41,654                        |      | 41,654     | (52,773)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 08/14/2015                     | 08/15/2016          | 86              | 2,343.00                                    | 1,828  |  |                     | 5                             |      | 5          | (447)                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 09/15/2015                     | 09/15/2016          | 976             | 1,978.00                                    | 135,191  |  |                     | 135,696                       |      | 135,696    | (9,543)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 09/15/2015                     | 09/15/2016          | 391             | 1,978.00                                    | 33,634   |  |                     | 18,272                        |      | 18,272     | (13,851)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 09/15/2015                     | 09/15/2016          | 740             | 1,995.00                                    | 56,930   |  |                     | 23,107                        |      | 23,107     | (29,006)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 09/15/2015                     | 09/15/2016          | 1,619           | 1,998.00                                    | 139,278  |  |                     | 198,894                       |      | 198,894    | (20,926)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 09/15/2015                     | 09/15/2016          | 239             | 2,215.00                                    | 9,750  |  |                     | 1,190                         |      | 1,190      | (6,491)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 10/14/2015                     | 10/14/2016          | 5               | 1,994.00                                    | 585  |  |                     | 610                           |      | 610        | (45)                                      |  |  |   |                    |                                    | 100/90  |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528  | 10/14/2015                     | 10/14/2016          | 5               | 1,994.00                                    | 351  |  |                     | 189                           |      | 189        | (166)                                     |  |  |   |                    |                                    | 100/90  |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 10/15/2015                     | 10/14/2016          | 1,102           | 2,024.00                                    | 141,803  |  |                     | 124,115                       |      | 124,115    | (15,385)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 10/15/2015                     | 10/14/2016          | 491             | 2,024.00                                    | 36,001   |  |                     | 10,462                        |      | 10,462     | (22,129)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy                | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 10/15/2015                     | 10/14/2016          | 684             | 2,041.00                                    | 43,851   |  |                     | 6,944                         |      | 6,944      | (31,246)                                  |  |  |   |                    |                                    | 100/100   |

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

SCHEDULE DB - PART A - SECTION 1

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

| 1                            | 2   | 3                            | 4                      | 5   | 6                     | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|------------------------------|---|------------------------------|------------------------|---|-----------------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description                  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 10/15/2015                     | 1,872               |                 | 2,044.00                                    | 220,526  |  |                     | 183,222                       |      | 183,222    | (31,025)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 10/15/2015                     | 469                 |                 | 2,267.00                                    | 14,149   |  |                     | 1,627                         |      | 1,627      | (10,198)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 443                 |                 | 2,023.00                                    | 58,664   |  |                     | 53,914                        |      | 53,914     | (4,987)                                   |  |  |   |                    |                                    | 100/102   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 199                 |                 | 2,023.00                                    | 20,100   |  |                     | 5,708                         |      | 5,708      | (8,352)                                   |  |  |   |                    |                                    | 100/102   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 608                 |                 | 2,023.00                                    | 50,151   |  |                     | 16,587                        |      | 16,587     | (27,151)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 2,704               |                 | 2,023.00                                    | 357,810  |  |                     | 329,361                       |      | 329,361    | (30,241)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 811                 |                 | 2,041.00                                    | 58,762   |  |                     | 12,307                        |      | 12,307     | (36,890)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 1,700               |                 | 2,043.00                                    | 224,911  |  |                     | 182,576                       |      | 182,576    | (23,119)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 159                 |                 | 2,266.00                                    | 5,528  |  |                     | 1,064                         |      | 1,064      | (3,528)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 12/14/2015                     | 138                 |                 | 2,022.00                                    | 10,920   |  |                     | 5,331                         |      | 5,331      | (5,864)                                   |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 12/14/2015                     | 221                 |                 | 2,022.00                                    | 29,347   |  |                     | 28,584                        |      | 28,584     | (2,025)                                   |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 12/15/2015                     | 1,862               |                 | 2,043.00                                    | 254,595  |  |                     | 213,920                       |      | 213,920    | (21,406)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 12/15/2015                     | 785                 |                 | 2,043.00                                    | 64,196   |  |                     | 10,972                        |      | 10,972     | (35,610)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 12/15/2015                     | 1,043               |                 | 2,062.00                                    | 74,354   |  |                     | 5,709                         |      | 5,709      | (45,299)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 12/15/2015                     | 1,833               |                 | 2,064.00                                    | 229,569  |  |                     | 185,400                       |      | 185,400    | (25,196)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 12/15/2015                     | 227                 |                 | 2,289.00                                    | 7,547  |  |                     | 1,711                         |      | 1,711      | (4,539)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 01/15/2016                     | 2,982               |                 | 1,880.00                                    |  | 407,118  |                     | 732,428                       |      | 732,428    | 325,311                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 01/15/2016                     | 867                 |                 | 1,880.00                                    |  | 57,872   |                     | 158,592                       |      | 158,592    | 100,720                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 01/15/2016                     | 818                 |                 | 1,897.00                                    |  | 47,995   |                     | 136,420                       |      | 136,420    | 88,425                                    |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 01/15/2016                     | 764                 |                 | 1,899.00                                    |  | 104,288  |                     | 175,874                       |      | 175,874    | 71,586                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 01/14/2016                     | 468                 |                 | 1,922.00                                    |  | 63,180   |                     | 99,277                        |      | 99,277     | 36,097                                    |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 01/14/2016                     | 266                 |                 | 1,922.00                                    |  | 21,615   |                     | 38,287                        |      | 38,287     | 16,671                                    |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 01/15/2016                     | 550                 |                 | 2,106.00                                    |  | 22,875   |                     | 46,057                        |      | 46,057     | 23,182                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 85                  |                 | 1,865.00                                    |  | 7,995  |                     | 16,972                        |      | 16,972     | 8,977                                     |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 216                 |                 | 1,865.00                                    |  | 33,248   |                     | 57,004                        |      | 57,004     | 23,756                                    |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 849                 |                 | 1,865.00                                    |  | 130,581  |                     | 223,972                       |      | 223,972    | 93,391                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 781                 |                 | 1,865.00                                    |  | 73,658   |                     | 155,919                       |      | 155,919    | 82,261                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 678                 |                 | 1,882.00                                    |  | 57,629   |                     | 124,601                       |      | 124,601    | 66,971                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 471                 |                 | 1,883.00                                    |  | 64,357   |                     | 117,266                       |      | 117,266    | 52,908                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 211                 |                 | 2,089.00                                    |  | 10,874   |                     | 21,645                        |      | 21,645     | 10,770                                    |  |  |   |                    |                                    | 100/100   |

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

SCHEDULE DB - PART A - SECTION 1

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

| 1   | 2   | 3                            | 4                      | 5   | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 03/14/2016 | 03/14/2017                     | 188                 |                 | 2,020.00                                    |  | 13,984   |                     | 15,922                        |      | 15,922     | 1,938                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 03/14/2016 | 03/14/2017                     | 349                 |                 | 2,020.00                                    |  | 44,415   |                     | 52,915                        |      | 52,915     | 8,500                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 03/15/2016 | 03/15/2017                     | 568                 |                 | 2,016.00                                    |  | 42,701   |                     | 49,472                        |      | 49,472     | 6,771                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 03/15/2016 | 03/15/2017                     | 1,268               |                 | 2,016.00                                    |  | 163,539  |                     | 195,585                       |      | 195,585    | 32,046                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 03/15/2016 | 03/15/2017                     | 6,967               |                 | 2,036.00                                    |  | 820,170  |                     | 980,305                       |      | 980,305    | 160,135                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 03/15/2016 | 03/15/2017                     | 496                 |                 | 2,036.00                                    |  | 31,771   |                     | 35,816                        |      | 35,816     | 4,044                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 03/15/2016 | 03/15/2017                     | 383                 |                 | 2,258.00                                    |  | 10,741   |                     | 11,068                        |      | 11,068     | 327                                       |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 04/15/2016 | 04/13/2017                     | 631                 |                 | 2,081.00                                    |  | 43,352   |                     | 36,944                        |      | 36,944     | (6,408)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 04/15/2016 | 04/13/2017                     | 2,062               |                 | 2,081.00                                    |  | 251,800  |                     | 246,651                       |      | 246,651    | (5,149)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 04/15/2016 | 04/13/2017                     | 764                 |                 | 2,102.00                                    |  | 84,297   |                     | 81,947                        |      | 81,947     | (2,350)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 04/15/2016 | 04/13/2017                     | 909                 |                 | 2,102.00                                    |  | 51,838   |                     | 42,023                        |      | 42,023     | (9,815)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse 1V8Y6QCX6YMJ20ELI146              | 04/15/2016 | 04/13/2017                     | 194                 |                 | 2,330.00                                    |  | 4,072  |                     | 3,599                         |      | 3,599      | (473)                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 04/14/2016 | 04/14/2017                     | 325                 |                 | 2,083.00                                    |  | 34,206   |                     | 18,555                        |      | 18,555     | (15,651)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 04/14/2016 | 04/14/2017                     | 588                 |                 | 2,083.00                                    |  | 71,785   |                     | 69,574                        |      | 69,574     | (2,211)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/13/2016 | 05/12/2017                     | 119                 |                 | 2,047.00                                    |  | 8,821  |                     | 10,947                        |      | 10,947     | 2,126                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/13/2016 | 05/12/2017                     | 266                 |                 | 2,047.00                                    |  | 32,640   |                     | 39,025                        |      | 39,025     | 6,385                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/13/2016 | 05/15/2017                     | 573                 |                 | 2,047.00                                    |  | 42,551   |                     | 48,413                        |      | 48,413     | 5,862                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/13/2016 | 05/15/2017                     | 4,185               |                 | 2,047.00                                    |  | 513,936  |                     | 616,138                       |      | 616,138    | 102,202                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/13/2016 | 05/15/2017                     | 593                 |                 | 2,067.00                                    |  | 37,391   |                     | 42,191                        |      | 42,191     | 4,800                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/13/2016 | 05/15/2017                     | 1,147               |                 | 2,067.00                                    |  | 131,410  |                     | 154,051                       |      | 154,051    | 22,641                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/13/2016 | 05/15/2017                     | 965                 |                 | 2,292.00                                    |  | 25,685   |                     | 30,199                        |      | 30,199     | 4,513                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 06/14/2016 | 06/14/2017                     | 452                 |                 | 2,075.00                                    |  | 62,779   |                     | 60,888                        |      | 60,888     | (1,891)                                   |  |  |   |                    |                                    | 100/101   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 06/14/2016 | 06/14/2017                     | 204                 |                 | 2,075.00                                    |  | 16,833   |                     | 15,600                        |      | 15,600     | (1,233)                                   |  |  |   |                    |                                    | 100/101   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 06/15/2016 | 06/15/2017                     | 590                 |                 | 2,072.00                                    |  | 46,711   |                     | 46,516                        |      | 46,516     | (195)                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 06/15/2016 | 06/15/2017                     | 1,257               |                 | 2,072.00                                    |  | 169,189  |                     | 172,573                       |      | 172,573    | 3,384                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 06/15/2016 | 06/15/2017                     | 502                 |                 | 2,092.00                                    |  | 33,807   |                     | 33,262                        |      | 33,262     | (544)                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 06/15/2016 | 06/15/2017                     | 11,938              |                 | 2,092.00                                    |  | 1,459,011  |                     | 1,492,327                     |      | 1,492,327  | 33,316                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Buy  | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 06/15/2016 | 06/15/2017                     | 372                 |                 | 2,320.00                                    |  | 11,248   |                     | 10,349                        |      | 10,349     | (899)                                     |  |  |   |                    |                                    | 100/100   |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants |   |                              |                        |   |            |                                |                     |                 |   | 3,156,223  | 6,041,896  | 0                   | 9,501,515                     | XXX  | 9,501,515  | 778,937                                   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0149999. Subtotal - Purchased Options - Hedging Other                             |   |                              |                        |   |            |                                |                     |                 |   | 3,156,223  | 6,041,896  | 0                   | 9,501,515                     | XXX  | 9,501,515  | 778,937                                   | 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   |

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

SCHEDULE DB - PART A - SECTION 1

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

| 1  | 2   | 3                            | 4                      | 5   | 6                     | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|--|---|------------------------------|------------------------|---|-----------------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 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 |   |                              |                        |   |                       |                                |                     |                 |   | 3,156,223  | 6,041,896  | 0                   | 9,501,515                     | XXX  | 9,501,515  | 778,937                                   | 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                             |   |                              |                        |   |                       |                                |                     |                 |   | 3,156,223  | 6,041,896  | 0                   | 9,501,515                     | XXX  | 9,501,515  | 778,937                                   | 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   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5G8EF7VJP5170UK5573  | 07/15/2015                     | 07/15/2016          | 92              | 2,276.00                                    | (3,402)  |  |                     |                               |      |            | 672                                       |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5G8EF7VJP5170UK5573  | 07/15/2015                     | 07/15/2016          | 2,995           | 2,339.00                                    | (58,063)   |  |                     |                               |      |            | 7,003                                     |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5G8EF7VJP5170UK5573  | 07/15/2015                     | 07/15/2016          | 466             | 2,413.00                                    | (3,438)  |  |                     |                               |      |            | 305                                       |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 08/14/2015                     | 08/15/2016          | 86              | 2,259.00                                    | (3,441)  |  |                     | (23)                          |      | (23)       | 1,092                                     |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 08/14/2015                     | 08/15/2016          | 1,480           | 2,322.00                                    | (31,255)   |  |                     | (55)                          |      | (55)       | 7,542                                     |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 08/14/2015                     | 08/15/2016          | 731             | 2,395.00                                    | (6,576)  |  |                     | (2)                           |      | (2)        | 1,172                                     |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 09/15/2015                     | 09/15/2016          | 239             | 2,136.00                                    | (14,909)   |  |                     | (6,529)                       |      | (6,529)    | 7,048                                     |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 09/15/2015                     | 09/15/2016          | 1,619           | 2,196.00                                    | (1,601)  |  |                     | (11,772)                      |      | (11,772)   | 39,946                                    |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 09/15/2015                     | 09/15/2016          | 737             | 2,265.00                                    | (18,517)   |  |                     | (828)                         |      | (828)      | 10,188                                    |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 10/14/2015                     | 10/14/2016          | 5               | 2,054.00                                    | (435)  |  |                     | (406)                         |      | (406)      | 78  |  |  |   |                    |                                    | 100/90  |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528   | 10/14/2015                     | 10/14/2016          | 5               | 2,059.00                                    | (196)  |  |                     | (6)                           |      | (6)        | 167                                       |  |  |   |                    |                                    | 100/90  |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 10/15/2015                     | 10/14/2016          | 469             | 2,186.00                                    | (24,500)   |  |                     | (7,963)                       |      | (7,963)    | 12,633                                    |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 10/15/2015                     | 10/14/2016          | 1,872           | 2,246.00                                    | (62,899)   |  |                     | (8,609)                       |      | (8,609)    | 34,128                                    |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 10/15/2015                     | 10/14/2016          | 632             | 2,317.00                                    | (11,392)   |  |                     | (595)                         |      | (595)      | 5,769                                     |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 11/14/2016          | 98              | 2,084.00                                    | (9,484)  |  |                     | (7,759)                       |      | (7,759)    | 1,612                                     |  |  |   |                    |                                    | 100/102   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 11/14/2016          | 12              | 2,089.00                                    | (773)  |  |                     | (9)                           |      | (9)        | 390                                       |  |  |   |                    |                                    | 100/102   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 11/14/2016          | 346             | 2,094.00                                    | (31,735)   |  |                     | (25,171)                      |      | (25,171)   | 6,076                                     |  |  |   |                    |                                    | 100/102   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 11/14/2016          | 187             | 2,104.00                                    | (10,962)   |  |                     | (37)                          |      | (37)       | 5,063                                     |  |  |   |                    |                                    | 100/102   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 11/15/2016          | 159             | 2,165.00                                    | (9,642)  |  |                     | (5,421)                       |      | (5,421)    | 3,720                                     |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 11/15/2016          | 1,700           | 2,225.00                                    | (85,975)   |  |                     | (22,310)                      |      | (22,310)   | 37,972                                    |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 11/13/2015                     | 11/15/2016          | 2,546           | 2,306.00                                    | (44,802)   |  |                     | (7,240)                       |      | (7,240)    | 30,255                                    |  |  |   |                    |                                    | 100/100   |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 12/14/2015                     | 12/14/2016          | 28              | 2,083.00                                    | (2,738)  |  |                     | (2,436)                       |      | (2,436)    | 364                                       |  |  |   |                    |                                    | 100/99  |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 12/14/2015                     | 12/14/2016          | 7               | 2,088.00                                    | (300)  |  |                     | (28)                          |      | (28)       | 268                                       |  |  |   |                    |                                    | 100/99  |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 12/14/2015                     | 12/14/2016          | 5               | 2,088.00                                    | (478)  |  |                     | (420)                         |      | (420)      | 68  |  |  |   |                    |                                    | 100/99  |
| \$8P500 OTC European Call-Sell                               | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653  | 12/14/2015                     | 12/14/2016          | 43              | 2,093.00                                    | (3,990)  |  |                     | (3,472)                       |      | (3,472)    | 603                                       |  |  |   |                    |                                    | 100/99  |

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

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2   | 3                            | 4                      | 5   | 6                     | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|-------------------------------|---|------------------------------|------------------------|---|-----------------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference 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                                  | 4PQUHN3JPF6FNF3B8653  | 12/14/2015                     | 12/14/2016          | 145             | 2,098.00                                    | (13,318)   |  |                     | (11,420)                      |      | (11,420)   | 2,139                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPF6FNF3B8653  | 12/14/2015                     | 12/14/2016          | 38              | 2,103.00                                    | (1,383)  |  |                     | (62)                          |      | (62)       | 1,292                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPF6FNF3B8653  | 12/14/2015                     | 12/14/2016          | 94              | 2,108.00                                    | (3,363)  |  |                     | (113)                         |      | (113)      | 3,073                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 12/15/2015                     | 12/15/2016          | 227             | 2,186.00                                    | (14,816)   |  |                     | (7,396)                       |      | (7,396)    | 4,833                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 12/15/2015                     | 12/15/2016          | 1,833           | 2,248.00                                    | (79,769)   |  |                     | (24,579)                      |      | (24,579)   | 36,218                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMAJ20ELI146 | 12/15/2015                     | 12/15/2016          | 1,636           | 2,329.00                                    | (36,769)   |  |                     | (5,238)                       |      | (5,238)    | 19,582                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/14/2016                     | 01/13/2017          | 6               | 1,980.00                                    |  | (587)  |                     | (955)                         |      | (955)      | (368)                                     |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/14/2016                     | 01/13/2017          | 1               | 1,984.00                                    |  | (50)   |                     | (92)                          |      | (92)       | (42)                                      |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/14/2016                     | 01/13/2017          | 41              | 1,984.00                                    |  | (4,072)  |                     | (6,633)                       |      | (6,633)    | (2,561)                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/14/2016                     | 01/13/2017          | 119             | 1,989.00                                    |  | (11,679)   |                     | (19,052)                      |      | (19,052)   | (7,373)                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/14/2016                     | 01/13/2017          | 21              | 1,989.00                                    |  | (952)  |                     | (1,747)                       |      | (1,747)    | (795)                                     |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/14/2016                     | 01/13/2017          | 303             | 1,994.00                                    |  | (28,984)   |                     | (47,359)                      |      | (47,359)   | (18,376)                                  |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/14/2016                     | 01/13/2017          | 244             | 2,004.00                                    |  | (9,755)  |                     | (17,615)                      |      | (17,615)   | (7,860)                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/15/2016                     | 01/13/2017          | 550             | 2,012.00                                    |  | (38,401)   |                     | (78,950)                      |      | (78,950)   | (40,548)                                  |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/15/2016                     | 01/13/2017          | 764             | 2,068.00                                    |  | (45,105)   |                     | (80,358)                      |      | (80,358)   | (35,253)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB86K528  | 01/15/2016                     | 01/13/2017          | 2,432           | 2,144.00                                    |  | (66,760)   |                     | (147,811)                     |      | (147,811)  | (81,051)                                  |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/14/2017          | 35              | 1,925.00                                    |  | (4,264)  |                     | (7,594)                       |      | (7,594)    | (3,330)                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/14/2017          | 13              | 1,930.00                                    |  | (775)  |                     | (1,795)                       |      | (1,795)    | (1,020)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/14/2017          | 84              | 1,930.00                                    |  | (9,938)  |                     | (17,762)                      |      | (17,762)   | (7,824)                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/14/2017          | 97              | 1,935.00                                    |  | (11,178)   |                     | (20,019)                      |      | (20,019)   | (8,841)                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/14/2017          | 41              | 1,935.00                                    |  | (2,371)  |                     | (5,514)                       |      | (5,514)    | (3,143)                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/14/2017          | 31              | 1,944.00                                    |  | (1,688)  |                     | (3,949)                       |      | (3,949)    | (2,261)                                   |  |  |   |                    |                                    | 100/98  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/15/2017          | 211             | 1,995.00                                    |  | (18,636)   |                     | (34,349)                      |      | (34,349)   | (15,713)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/15/2017          | 471             | 2,051.00                                    |  | (28,310)   |                     | (58,568)                      |      | (58,568)   | (30,257)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 02/12/2016                     | 02/15/2017          | 638             | 2,126.00                                    |  | (28,650)   |                     | (50,231)                      |      | (50,231)   | (21,581)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 03/14/2016                     | 03/14/2017          | 10              | 2,085.00                                    |  | (416)  |                     | (409)                         |      | (409)      | 7   |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 03/14/2016                     | 03/14/2017          | 82              | 2,085.00                                    |  | (7,437)  |                     | (8,896)                       |      | (8,896)    | (1,459)                                   |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 03/14/2016                     | 03/14/2017          | 264             | 2,090.00                                    |  | (23,282)   |                     | (27,810)                      |      | (27,810)   | (4,527)                                   |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 03/14/2016                     | 03/14/2017          | 13              | 2,090.00                                    |  | (489)  |                     | (468)                         |      | (468)      | 21  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573  | 03/14/2016                     | 03/14/2017          | 2               | 2,095.00                                    |  | (212)  |                     | (253)                         |      | (253)      | (41)                                      |  |  |   |                    |                                    | 100/99  |

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

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2   | 3                            | 4                      | 5   | 6                    | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|-------------------------------|---|------------------------------|------------------------|---|----------------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573 | 03/14/2016                     | 03/14/2017          | 162             | 2,095.00                                    | (5,838)  | (5,447)  | (5,447)             | (5,447)                       |      | (5,447)    | 391                                       |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573 | 03/14/2016                     | 03/14/2017          | 2               | 2,105.00                                    | (80)   | (70)   | (70)                | (70)                          |      | (70)       | 10  |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMJ20ELI146 | 03/15/2016                     | 03/15/2017          | 383             | 2,157.00                                    | (22,640)   | (26,215)   | (26,215)            | (26,215)                      |      | (26,215)   | (3,575)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMJ20ELI146 | 03/15/2016                     | 03/15/2017          | 6,967           | 2,187.00                                    | (332,843)  | (375,963)  | (375,963)           | (375,963)                     |      | (375,963)  | (43,120)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMJ20ELI146 | 03/15/2016                     | 03/15/2017          | 884             | 2,278.00                                    | (19,609)   | (19,362)   | (19,362)            | (19,362)                      |      | (19,362)   | 247                                       |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMJ20ELI146 | 04/15/2016                     | 04/13/2017          | 194             | 2,226.00                                    | (9,798)  | (8,064)  | (8,064)             | (8,064)                       |      | (8,064)    | 1,733                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMJ20ELI146 | 04/15/2016                     | 04/13/2017          | 764             | 2,258.00                                    | (30,060)   | (23,505)   | (23,505)            | (23,505)                      |      | (23,505)   | 6,556                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Credit Suisse                                   | 1V8Y6QCX6YMJ20ELI146 | 04/15/2016                     | 04/13/2017          | 1,868           | 2,351.00                                    | (29,925)   | (19,293)   | (19,293)            | (19,293)                      |      | (19,293)   | 10,633                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 04/14/2016                     | 04/14/2017          | 58              | 2,145.00                                    | (5,058)  | (4,566)  | (4,566)             | (4,566)                       |      | (4,566)    | 491                                       |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 04/14/2016                     | 04/14/2017          | 65              | 2,150.00                                    | (4,570)  | (1,421)  | (1,421)             | (1,421)                       |      | (1,421)    | 3,149                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 04/14/2016                     | 04/14/2017          | 29              | 2,150.00                                    | (2,436)  | (2,188)  | (2,188)             | (2,188)                       |      | (2,188)    | 248                                       |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 04/14/2016                     | 04/14/2017          | 12              | 2,156.00                                    | (782)  | (229)  | (229)               | (229)                         |      | (229)      | 554                                       |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 04/14/2016                     | 04/14/2017          | 501             | 2,156.00                                    | (41,029)   | (36,878)   | (36,878)            | (36,878)                      |      | (36,878)   | 4,151                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 04/14/2016                     | 04/14/2017          | 248             | 2,161.00                                    | (16,306)   | (4,468)  | (4,468)             | (4,468)                       |      | (4,468)    | 11,838                                    |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/12/2017          | 13              | 2,103.00                                    | (1,193)  | (1,448)  | (1,448)             | (1,448)                       |      | (1,448)    | (255)                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/12/2017          | 158             | 2,108.00                                    | (13,889)   | (16,864)   | (16,864)            | (16,864)                      |      | (16,864)   | (2,975)                                   |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/12/2017          | 4               | 2,113.00                                    | (334)  | (406)  | (406)               | (406)                         |      | (406)      | (73)                                      |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/12/2017          | 54              | 2,113.00                                    | (2,087)  | (2,685)  | (2,685)             | (2,685)                       |      | (2,685)    | (599)                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/12/2017          | 91              | 2,118.00                                    | (7,533)  | (9,184)  | (9,184)             | (9,184)                       |      | (9,184)    | (1,651)                                   |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/12/2017          | 65              | 2,123.00                                    | (2,204)  | (2,843)  | (2,843)             | (2,843)                       |      | (2,843)    | (639)                                     |  |  |   |                    |                                    | 100/99  |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/15/2017          | 48              | 2,169.00                                    | (3,006)  | (3,593)  | (3,593)             | (3,593)                       |      | (3,593)    | (587)                                     |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/15/2017          | 918             | 2,190.00                                    | (47,331)   | (59,924)   | (59,924)            | (59,924)                      |      | (59,924)   | (12,593)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/15/2017          | 1,099           | 2,221.00                                    | (48,129)   | (56,920)   | (56,920)            | (56,920)                      |      | (56,920)   | (8,791)                                   |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528  | 05/13/2016                     | 05/15/2017          | 3,268           | 2,313.00                                    | (52,162)   | (72,266)   | (72,266)            | (72,266)                      |      | (72,266)   | (20,104)                                  |  |  |   |                    |                                    | 100/100   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573 | 06/14/2016                     | 06/14/2017          | 14              | 2,132.00                                    | (1,527)  | (1,460)  | (1,460)             | (1,460)                       |      | (1,460)    | 67  |  |  |   |                    |                                    | 100/101   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573 | 06/14/2016                     | 06/14/2017          | 10              | 2,138.00                                    | (460)  | (386)  | (386)               | (386)                         |      | (386)      | 74  |  |  |   |                    |                                    | 100/101   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573 | 06/14/2016                     | 06/14/2017          | 418             | 2,138.00                                    | (43,140)   | (41,073)   | (41,073)            | (41,073)                      |      | (41,073)   | 2,067                                     |  |  |   |                    |                                    | 100/101   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573 | 06/14/2016                     | 06/14/2017          | 179             | 2,143.00                                    | (8,110)  | (6,755)  | (6,755)             | (6,755)                       |      | (6,755)    | 1,354                                     |  |  |   |                    |                                    | 100/101   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573 | 06/14/2016                     | 06/14/2017          | 19              | 2,148.00                                    | (1,837)  | (1,743)  | (1,743)             | (1,743)                       |      | (1,743)    | 94  |  |  |   |                    |                                    | 100/101   |
| S&P500 OTC European Call-Sell | Index Account Hedge   | N/A                          | Equity/Index           | Barclays  | G5GSEF7VJP5170UK5573 | 06/14/2016                     | 06/14/2017          | 15              | 2,153.00                                    | (627)  | (511)  | (511)               | (511)                         |      | (511)      | 116                                       |  |  |   |                    |                                    | 100/101   |

# SCHEDULE DB - PART A - SECTION 1

| 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/<br>Exhibit Identifier | Type(s)<br>of Risk(s)<br>(a) | Exchange, Counterparty<br>or Central Clearinghouse | Trade Date            | Date of Maturity<br>or Expiration | Number<br>of Contracts | Notional Amount | Strike Price,<br>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/<br>Adjusted Carrying Value | Code           | Fair Value       | Unrealized Valuation Increase/(Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |                  |
| S&P500 OTC European Call-Sell .....   | Index Account Hedge   | N/A .....                       | Equity/Index                 | Morgan Stanley .....                               | 4PQUHN3JPFGFNF3B8653  | .06/15/2016                       | .06/15/2017            | .....13         | .....2,196.00                                  | .....(921)   | .....(922)   | .....(922)          | .....(922)                       | .....(1)       | .....            | .....                                    | .....                                      | .....                                    | .....                                       | .....              | .....                              | 100/100   |                  |
| S&P500 OTC European Call-Sell .....   | Index Account Hedge   | N/A .....                       | Equity/Index                 | Morgan Stanley .....                               | 4PQUHN3JPFGFNF3B8653  | .06/15/2016                       | .06/15/2017            | .....359        | .....2,217.00                                  | .....(22,141)  | .....(21,749)  | .....(21,749)       | .....(21,749)                    | .....392       | .....(21,749)    | .....392                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 100/100   |                  |
| S&P500 OTC European Call-Sell .....   | Index Account Hedge   | N/A .....                       | Equity/Index                 | Morgan Stanley .....                               | 4PQUHN3JPFGFNF3B8653  | .06/15/2016                       | .06/15/2017            | .....11,925     | .....2,248.00                                  | .....(590,368)   | .....(575,759)                                       | .....(575,759)      | .....(575,759)                   | .....14,609    | .....(575,759)   | .....14,609                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 100/100   |                  |
| S&P500 OTC European Call-Sell .....   | Index Account Hedge   | N/A .....                       | Equity/Index                 | Morgan Stanley .....                               | 4PQUHN3JPFGFNF3B8653  | .06/15/2016                       | .06/15/2017            | .....898        | .....2,341.00                                  | .....(21,203)  | .....(18,986)  | .....(18,986)       | .....(18,986)                    | .....2,217     | .....(18,986)    | .....2,217                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 100/100   |                  |
| 0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants |   |                                 |                              |  |                       |                                   |                        |                 |  | (590,921)  | (1,733,167)  | 0                   | (2,221,234)                      | XXX            | (2,221,234)      | (46,897)                                 | 0  | 0  | 0   | 0                  | XXX                                | XXX   |                  |
| 0569999. Subtotal - Written Options - Hedging Other                             |   |                                 |                              |  |                       |                                   |                        |                 |  | (590,921)  | (1,733,167)  | 0                   | (2,221,234)                      | XXX            | (2,221,234)      | (46,897)                                 | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 0639999. Subtotal - Written Options - Replications                              |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | XXX                                | XXX   |                  |
| 0709999. Subtotal - Written Options - Income Generation                         |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | XXX                                | XXX   |                  |
| 0779999. Subtotal - Written Options - Other                                     |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | XXX                                | XXX   |                  |
| 0789999. Total Written Options - Call Options and Warrants                      |   |                                 |                              |  |                       |                                   |                        |                 |  | (590,921)  | (1,733,167)  | 0                   | (2,221,234)                      | XXX            | (2,221,234)      | (46,897)                                 | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 0799999. Total Written Options - Put Options                                    |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 0809999. Total Written Options - Caps   |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 0819999. Total Written Options - Floors   |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 0829999. Total Written Options - Collars  |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 0839999. Total Written Options - Other  |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 0849999. Total Written Options  |   |                                 |                              |  |                       |                                   |                        |                 |  | (590,921)  | (1,733,167)  | 0                   | (2,221,234)                      | XXX            | (2,221,234)      | (46,897)                                 | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| ROYAL BANK OF CANADA  | Floating rate liability hedge .....                                     | N/A .....                       | Interest Rate .....          | Royal Bank of Canada .....                         | ES71P3U3RH1GC71XB1U11 | .12/18/2008                       | .12/03/2018            | .....           | .....76,446,000                                | 3 Month LIBOR / (2.85)   | .....(869,871)                                       | .....(869,871)      | .....(869,871)                   | .....(869,871) | .....(3,860,932) | .....(3,860,932)                         | .....(3,860,932)                           | .....(3,860,932)                         | .....(3,860,932)                            | .....(3,860,932)   | .....(3,860,932)                   | .....(3,860,932)  | .....(3,860,932) |
| 0859999. Subtotal - Swaps - Hedging Effective - Interest Rate                   |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | (869,871)           | 0                                | XXX            | (3,860,932)      | 0  | 0  | 0  | 0   | 0                  | 595,224                            | XXX   | XXX              |
| 0909999. Subtotal - Swaps - Hedging Effective                                   |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | (869,871)           | 0                                | XXX            | (3,860,932)      | 0  | 0  | 0  | 0   | 0                  | 595,224                            | XXX   | XXX              |
| 0969999. Subtotal - Swaps - Hedging Other                                       |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 1029999. Subtotal - Swaps - Replication   |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 1089999. Subtotal - Swaps - Income Generation                                   |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 1149999. Subtotal - Swaps - Other   |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | 0                   | 0                                | XXX            | 0                | 0  | 0  | 0  | 0   | 0                  | 0                                  | XXX   | XXX              |
| 1159999. Total Swaps - Interest Rate  |   |                                 |                              |  |                       |                                   |                        |                 |  | 0  | 0  | (869,871)           | 0                                | XXX            | (3,860,932)      | 0  | 0  | 0  | 0   | 0                  | 595,224                            | XXX   | XXX</            |

## E06.6

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

**N O N E**

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

**N O N E**

## SCHEDULE DB - PART D - SECTION 1

[illegible]

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

| Reinvested Collateral Assets Owned Current Statement Date          |   |           |   |                 |                                      |                       |
|--|---|-----------|---|-----------------|--------------------------------------|-----------------------|
| 1<br>CUSIP<br>Identification                                       | 2<br>Description                                      | 3<br>Code | 4<br>NAIC<br>Designation/<br>Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted<br>Carrying Value | 7<br>Maturity Date    |
| 0599999. Total - U.S. Government Bonds                             |   |           |   | 0               | 0                                    | XXX                   |
| 1099999. Total - All Other Government Bonds                        |   |           |   | 0               | 0                                    | XXX                   |
| 1799999. Total - U.S. States, Territories and Possessions Bonds    |   |           |   | 0               | 0                                    | XXX                   |
| 2499999. Total - U.S. Political Subdivisions Bonds                 |   |           |   | 0               | 0                                    | XXX                   |
| 3199999. Total - U.S. Special Revenues Bonds                       |   |           |   | 0               | 0                                    | XXX                   |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds |   |           |   | 0               | 0                                    | XXX                   |
| 4899999. Total - Hybrid Securities                                 |   |           |   | 0               | 0                                    | XXX                   |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds         |   |           |   | 0               | 0                                    | XXX                   |
| 6199999. Total - Issuer Obligations                                |   |           |   | 0               | 0                                    | XXX                   |
| 6299999. Total - Residential Mortgage-Backed Securities            |   |           |   | 0               | 0                                    | XXX                   |
| 6399999. Total - Commercial Mortgage-Backed Securities             |   |           |   | 0               | 0                                    | XXX                   |
| 6499999. Total - Other Loan-Backed and Structured Securities       |   |           |   | 0               | 0                                    | XXX                   |
| 6599999. Total Bonds   |   |           |   | 0               | 0                                    | XXX                   |
| 7099999. Total - Preferred Stocks                                  |   |           |   | 0               | 0                                    | XXX                   |
| 7599999. Total - Common Stocks                                     |   |           |   | 0               | 0                                    | XXX                   |
| 7699999. Total - Preferred and Common Stocks                       |   |           |   | 0               | 0                                    | XXX                   |
| .....  | Short term investment from reverse repo program ..... | .....     | .....   | 14,541,442      | 14,541,442                           | .....07/01/2016 ..... |
| 8999999. Total - Short-Term Invested Assets (Schedule DA type)     |   |           |   | 14,541,442      | 14,541,442                           | XXX                   |
| 9999999 - Totals   |   |           |   | 14,541,442      | 14,541,442                           | XXX                   |

General Interrogatories:

1. Total activity for the year to date      Fair Value \$ .....9,540,013      Book/Adjusted Carrying Value \$ .....9,540,013
2. Average balance for the year to date      Fair Value \$ .....10,682,298      Book/Adjusted Carrying Value \$ .....10,682,298
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
    NAIC 1 \$ .....5,121,691    NAIC 2 \$ .....9,419,751    NAIC 3 \$ .....    NAIC 4 \$ .....    NAIC 5 \$ .....    NAIC 6 \$ .....

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

| Reinvested Collateral Assets Owned Current Statement Date   |   |      |                                       |            |                              |               |
|---|---|------|---------------------------------------|------------|------------------------------|---------------|
| 1   | 2   | 3    | 4                                     | 5          | 6                            | 7             |
| CUSIP Identification  | Description   | Code | NAIC Designation/<br>Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 690353-C9-6   | OPIC Fit % Due 1/15/2030 JJ15   |      | 1                                     | 5,600,000  | 5,600,000                    | 01/15/2030    |
| 690353-D9-5   | OPIC Fit % Due 10/10/2025 JAJ010  |      | 1                                     | 1,173,096  | 1,173,096                    | 10/10/2025    |
| 690353-H9-1   | OPIC US Agency Floating Rate Fit % Due 9/15/2022 MJSD15                 |      | 1                                     | 600,000    | 600,000                      | 09/15/2022    |
| 690353-K4-8   | OPIC CP Fit % Due 10/15/2033 JAJ015                                     |      | 1                                     | 2,500,000  | 2,500,000                    | 10/15/2033    |
| 690353-M8-7   | OPIC Fit % Due 2/15/2028 FMAN15   |      | 1                                     | 1,500,000  | 1,500,000                    | 02/15/2028    |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations   |   |      |                                       | 11,373,096 | 11,373,096                   | XXX           |
| 0599999. Total - U.S. Government Bonds  |   |      |                                       | 11,373,096 | 11,373,096                   | 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                                   | 1,800,000  | 1,800,000                    | 08/01/2023    |
| 16229P-AA-3   | CHATO AL IDB GULF CP ZONE VRDN Adj % Due 11/15/2038 MN15                |      | 1FE                                   | 1,200,000  | 1,200,000                    | 11/15/2038    |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities                       |   |      |                                       | 3,000,000  | 3,000,000                    | XXX           |
| 3199999. Total - U.S. Special Revenues Bonds  |   |      |                                       | 3,000,000  | 3,000,000                    | XXX           |
| 06050T-LT-7   | BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14                            |      | 1FE                                   | 701,055    | 699,922                      | 02/14/2017    |
| 064159-AM-8   | BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12                            |      | 1FE                                   | 554,477    | 554,343                      | 01/12/2017    |
| 06427E-MX-6   | BMO Corp Fit % Due 12/8/2017 MJSD8                                      |      | 1FE                                   | 2,100,000  | 2,100,000                    | 12/08/2017    |
| 10513K-AA-2   | BBT 5 5/8% Due 9/15/2016 MS15   |      | 1FE                                   | 908,581    | 908,440                      | 09/15/2016    |
| 172967-HG-9   | CITIGROUP 1.3% Due 11/15/2016 MN15                                      |      | 2FE                                   | 800,353    | 800,083                      | 11/15/2016    |
| 200339-CG-2   | COMERICA INC 5 3/4% Due 11/21/2016 MN21                                 |      | 2FE                                   | 812,867    | 814,461                      | 11/21/2016    |
| 257375-AD-7   | DOMINION GAS HLDGS LLC 1.05% Due 11/1/2016 MN1                          |      | 1FE                                   | 1,500,510  | 1,500,401                    | 11/01/2016    |
| 35085A-AA-9   | 486 LESSER STREET TAX Adj % Due 2/1/2032 FMAN1                          |      | 1FE                                   | 1,935,000  | 1,935,000                    | 02/01/2032    |
| 46629H-GN-4   | JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 J027                          |      | 2FE                                   | 679,848    | 680,024                      | 06/27/2017    |
| 52908M-AE-5   | LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched              |      | 1FE                                   | 2,165,000  | 2,165,000                    | 01/01/2033    |
| 53079E-AK-0   | LIBERTY MUTUAL GROUP 6.7% Due 8/15/2016 FA15                            |      | 2FE                                   | 402,490    | 402,763                      | 08/15/2016    |
| 53944X-AT-2   | LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2                                 |      | 1FE                                   | 408,443    | 406,299                      | 02/02/2017    |
| 59217G-BM-0   | MET LIFE GLOB Fit % Due 7/14/2016 JAJ014                                |      | 1FE                                   | 500,000    | 500,000                      | 07/14/2016    |
| 78009N-A8-9   | Royal Bank Fit % Due 3/28/2017 Mo-28                                    |      | 1FE                                   | 1,499,987  | 1,500,000                    | 03/28/2017    |
| 865622-BA-1   | SUMITOMO MITSUI BANKING 1.45% Due 7/19/2016 JJ19                        |      | 1FE                                   | 1,200,420  | 1,200,348                    | 07/19/2016    |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                          |   |      |                                       | 16,169,031 | 16,167,085                   | XXX           |
| 03066D-AA-4   | AMCAR 2016-2 A1 0 3/4% Due 4/10/2017 Mo-14                              |      | 1FE                                   | 632,545    | 632,589                      | 04/10/2017    |
| 04364T-AA-6   | ACER 2016-1A A1 0.95% Due 4/10/2017 Mo-27                               |      | 1FE                                   | 954,220    | 954,215                      | 04/10/2017    |
| 04390A-AA-5   | ACER 2015-2A A1 1% Due 11/10/2016 Mo-10                                 |      | 1FE                                   | 55,714     | 55,724                       | 11/10/2016    |
| 35104V-AA-0   | Foursight Capita20161 bile R SER 20161 CL A1 1 1/4% Due 6/15/2017 Mo-22 |      | 1FE                                   | 550,004    | 550,000                      | 06/15/2017    |
| 39154T-AA-6   | GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20                                |      | 1FE                                   | 377,018    | 377,173                      | 02/21/2017    |
| 52177F-AA-2   | LRF SER 20161 CL A1 1% Due 6/19/2017 Mo-15                              |      | 1FE                                   | 993,633    | 993,626                      | 06/19/2017    |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |   |      |                                       | 3,563,134  | 3,563,327                    | XXX           |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds  |   |      |                                       | 19,732,164 | 19,730,412                   | XXX           |
| 4899999. Total - Hybrid Securities  |   |      |                                       | 0          | 0                            | XXX           |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds  |   |      |                                       | 0          | 0                            | XXX           |
| 6199999. Total - Issuer Obligations   |   |      |                                       | 27,542,127 | 27,540,181                   | 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  |   |      |                                       | 6,563,134  | 6,563,327                    | XXX           |
| 6599999. Total Bonds  |   |      |                                       | 34,105,260 | 34,103,508                   | XXX           |
| 7099999. Total - Preferred Stocks   |   |      |                                       | 0          | 0                            | XXX           |
| 7599999. Total - Common Stocks  |   |      |                                       | 0          | 0                            | XXX           |
| 7699999. Total - Preferred and Common Stocks  |   |      |                                       | 0          | 0                            | XXX           |
| 316175-40-5   | DENVER CO CITY & CNTY DEDICATE GENERAL 0.67% Due 8/1/2016 FA1           |      |                                       | 1,700,187  | 1,699,994                    | 08/01/2016    |
|   | FIDELITY INST MM FUND PRIME   |      |                                       | 1,584      | 1,584                        |               |
| 8999999. Total - Short-Term Invested Assets (Schedule DA type)  |   |      |                                       | 1,701,771  | 1,701,579                    | XXX           |
| 000000-00-0   | Huntington National Bank Money Market Account                           |      |                                       | 3,113,272  | 3,113,272                    |               |
| 000000-00-0   | Key Bank Money Market Account   |      |                                       | 7,165      | 7,165                        |               |
| 000000-00-0   | BB&T Bank Money Market Account  |      |                                       | 3,115,563  | 3,115,563                    |               |
| 9099999. Total - Cash (Schedule E Part 1 type)  |   |      |                                       | 6,235,999  | 6,235,999                    | XXX           |
| 000000-00-0   | AMER ELEC POWER CP 0.7% Due 7/5/2016 At Mat                             |      |                                       | 1,389,864  | 1,389,864                    | 07/05/2016    |
| 000000-00-0   | CATHOLIC HEALTH INITIATV CP 0.6% Due 7/5/2016 At Mat                    |      |                                       | 999,917    | 999,917                      | 07/05/2016    |
| 000000-00-0   | WECGRP CP 0.78% Due 7/5/2016 At Mat                                     |      |                                       | 1,299,831  | 1,299,831                    | 07/05/2016    |
| 9199999. Total - Cash Equivalents (Schedule E Part 2 type)  |   |      |                                       | 3,689,612  | 3,689,612                    | XXX           |
| 9999999 - Totals  |   |      |                                       | 45,742,643 | 45,740,697                   | XXX           |

General Interrogatories:

|   |               |              |                                 |              |
|---|---------------|--------------|---------------------------------|--------------|
| 1. Total activity for the year to date  | Fair Value \$ | (13,748,233) | Book/Adjusted Carrying Value \$ | (13,754,773) |
| 2. Average balance for the year to date | Fair Value \$ | 56,758,886   | Book/Adjusted Carrying Value \$ | 55,999,451   |

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1  | 2    | 3                | 4  | 5  | Book Balance at End of Each Month<br>During Current Quarter |              |             | 9    |
|--|------|------------------|--|--|---|--------------|-------------|------|
|  |      |                  |  |  | 6   | 7            | 8           |      |
|  |      |                  |  |  | First Month   | Second Month | Third Month |      |
| Depository   | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date |   |              |             | *    |
| BANK OF NEW YORK MELLON ..... NEW YORK, NY .....   |      |                  |  |  | (37,669)  | (46,957)     | (533,386)   | XXX. |
| BRANCH BANKING & TRUST CO ..... WINSTON-SALEM, NC .....  |      |                  |  |  | 5,617,517   | 3,119,129    | 3,120,604   | XXX. |
| CHEVIOT SAVINGS BANK ..... CINCINNATI, OH .....  |      |                  |  |  | 251,075   | 251,192      | .0          | XXX. |
| FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....  |      |                  |  |  | 441,352   | 441,387      | 441,379     | XXX. |
| HUNTINGTON BANK ..... COLUMBUS, OH .....   |      |                  |  |  | 5,614,976   | 3,116,347    | 3,117,600   | XXX. |
| KEYCORP ..... CLEVELAND, OH .....  |      |                  |  |  | 3,105,933   | 6,443        | 7,165       | XXX. |
| NORTHERN TRUST ..... CHICAGO, IL .....   |      |                  |  |  | 416,601   | 416,704      | 416,603     | XXX. |
| PNC BANK ..... CINCINNATI, OH .....  |      |                  |  |  | (6,489,439)   | (4,251,105)  | (9,449,084) | XXX. |
| US BANK ..... CINCINNATI, OH .....   |      |                  |  |  | (470,385)   | (268,371)    | (402,809)   | XXX. |
| 0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories    | XXX  | XXX              |  |  | 32,848  | 51,599       | 29,990      | XXX  |
| 0199999. Totals - Open Depositories  | XXX  | XXX              | 0  | 0  | 8,482,809   | 2,836,368    | (3,251,938) | 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  | 8,482,809   | 2,836,368    | (3,251,938) | XXX  |
| 0499999. Cash in Company's Office  | XXX  | XXX              | XXX  | XXX  |   |              |             | XXX  |
|  |      |                  |  |  |   |              |             |      |
|  |      |                  |  |  |   |              |             |      |
|  |      |                  |  |  |   |              |             |      |
|  |      |                  |  |  |   |              |             |      |
| 0599999. Total - Cash  | XXX  | XXX              | 0  | 0  | 8,482,809   | 2,836,368    | (3,251,938) | XXX  |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]