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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2016

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 400 Broadway (Street and Number), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

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

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

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary	Edward Joseph Babbitt
President & CEO	Jill Tripp McGruder		

OTHER

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

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt	John Finn Barrett	Jill Tripp McGruder
Jonathan David Niemeyer #	Donald Joseph Wuebbling	

State of Ohio
County of Hamilton SS:

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

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

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	3,859,273,172	0	3,859,273,172	3,170,980,730
2.	Stocks:				
	2.1 Preferred stocks	13,660,506	0	13,660,506	10,663,698
	2.2 Common stocks	603,613,981	0	603,613,981	532,847,009
3.	Mortgage loans on real estate:				
	3.1 First liens	223,980,142	0	223,980,142	189,393,895
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ (2,368,202)), cash equivalents ($ 26,371,773) and short-term investments ($ 28,415,434)	52,419,005	0	52,419,005	109,937,506
6.	Contract loans (including $ .... premium notes)	109,016,639	0	109,016,639	112,730,129
7.	Derivatives	45,629,457	0	45,629,457	17,286,830
8.	Other invested assets	200,138,735	1,126,500	199,012,235	129,601,859
9.	Receivables for securities	12,533,995	0	12,533,995	4,317,515
10.	Securities lending reinvested collateral assets	8,613,210	0	8,613,210	6,691,200
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,128,878,842	1,126,500	5,127,752,342	4,284,450,371
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	46,264,550	0	46,264,550	36,369,009
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	11,812,731	0	11,812,731	15,731,582
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	4,391,756	0	4,391,756	7,874,892
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	205,580	0	205,580	3,566,203
18.2	Net deferred tax asset	29,407,469	16,838,641	12,568,828	13,707,575
19.	Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ ....) and other amounts receivable	955,924	597,512	358,412	342,809
25.	Aggregate write-ins for other than invested assets	2,009,434	0	2,009,434	1,994,344
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,223,946,363	18,562,653	5,205,383,710	4,364,056,862
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,479,202,262	0	2,479,202,262	2,480,289,243
28.	Total (Lines 26 and 27)	7,703,148,625	18,562,653	7,684,585,972	6,844,346,105
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	CSV Company Owned Life Insurance	2,009,434	0	2,009,434	1,994,344
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,009,434	0	2,009,434	1,994,344

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 3,811,581,967 less $ .... included in Line 6.3 (including $ 741,954,888 Modco Reserve)	3,811,581,967	3,138,248,636
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	304,443,209	307,841,446
4. Contract claims:		
4.1 Life	246,069	234,170
4.2 Accident and health		
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)		
6.2 Dividends not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 14,588,371 assumed and $ .... ceded	14,588,371	23,140,485
9.4 Interest Maintenance Reserve	2,428,248	
10. Commissions to agents due or accrued-life and annuity contracts $ 720,215 , accident and health $ .... and deposit-type contract funds $	720,215	922,396
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	200,923	334,116
13. Transfers to Separate Accounts due or accrued (net) (including $ (41,692,904) accrued for expense allowances recognized in reserves, net of reinsured allowances)	328,190	(12,190,541)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,229,187	1,469,717
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	17,310	31,838
17. Amounts withheld or retained by company as agent or trustee	2,059,977	42,299
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	12,978,846	19,932,271
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	96,652,275	79,506,770
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	3,060,900	3,290,341
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	10,508,123	2,305,690
24.09 Payable for securities	30,112,124	111,328
24.10 Payable for securities lending	134,013,955	110,041,889
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	26,865,358	10,231,591
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,452,035,247	3,685,494,442
27. From Separate Accounts Statement	2,479,202,262	2,480,289,243
28. Total liabilities (Lines 26 and 27)	6,931,237,509	6,165,783,685
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	613,163,872	613,163,872
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	137,184,591	62,398,548
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	750,348,463	675,562,420
38. Totals of Lines 29, 30 and 37	753,348,463	678,562,420
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,684,585,972	6,844,346,105
DETAILS OF WRITE-INS		
2501. Payable for collateral on Derivatives	26,680,000	9,420,000
2502. Uncashed drafts and checks that are pending escheatment to the state	185,358	417,652
2503. Unfunded commitment Low income Housing Tax Credit Property	0	393,939
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	26,865,358	10,231,591
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	986,938,205	775,097,819	1,101,227,853
2.	Considerations for supplementary contracts with life contingencies	8,328,245	7,618,183	9,741,429
3.	Net investment income	144,474,073	118,782,444	198,655,739
4.	Amortization of Interest Maintenance Reserve (IMR)	1,562,478	1,532,675	2,072,778
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	971,612	1,029,682	1,361,670
7.	Reserve adjustments on reinsurance ceded	(55,716,704)	(59,655,349)	(82,621,116)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	10,436,137	10,038,438	13,437,686
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,965,540	1,969,185	2,614,858
9.	Totals (Lines 1 to 8.3)	1,098,959,586	856,413,077	1,246,490,897
10.	Death benefits	3,768,132	7,705,488	11,588,931
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	137,318,048	101,759,058	140,671,895
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	244,520,636	233,179,205	320,295,456
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,183,238	4,820,305	6,619,668
18.	Payments on supplementary contracts with life contingencies	3,772,323	3,967,079	5,133,098
19.	Increase in aggregate reserves for life and accident and health contracts	673,905,801	513,007,659	742,663,973
20.	Totals (Lines 10 to 19)	1,068,468,178	864,438,794	1,226,973,021
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	53,407,857	45,605,330	63,691,095
22.	Commissions and expense allowances on reinsurance assumed	10,530	10,390	14,092
23.	General insurance expenses	26,952,212	21,036,743	30,023,807
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,089,835	2,312,190	3,088,401
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(103,339,542)	(122,240,977)	(166,855,771)
27.	Aggregate write-ins for deductions	1,820,562	1,199,943	1,863,604
28.	Totals (Lines 20 to 27)	1,049,409,632	812,362,413	1,158,798,249
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	49,549,954	44,050,664	87,692,648
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	49,549,954	44,050,664	87,692,648
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	14,770,951	11,721,004	12,293,758
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	34,779,003	32,329,660	75,398,890
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,189,013 (excluding taxes of $ 2,536,767 transferred to the IMR)	3,008,369	(8,649,184)	(8,180,467)
35.	Net income (Line 33 plus Line 34)	37,787,372	23,680,476	67,218,423
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	678,562,421	663,788,132	663,788,131
37.	Net income (Line 35)	37,787,372	23,680,476	67,218,423
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,241,540	49,488,674	(4,445,513)	(27,385,566)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(442,411)	4,566,024	4,157,420
41.	Change in nonadmitted assets	5,080,965	(7,190,707)	(4,812,421)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(17,145,505)	4,528,627	280,953
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	16,947	277,944	315,480
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(25,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	74,786,042	21,416,851	14,774,289
55.	Capital and surplus, as of statement date (Lines 36 + 54)	753,348,463	685,204,983	678,562,420
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	1,928,849	1,230,876	1,616,664
08.302.	Other Fee Income	21,611	716,790	958,045
08.303.	Other Income	15,079	21,519	40,149
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,965,539	1,969,185	2,614,858
2701.	Pension Expense	812,068	753,891	1,247,027
2702.	Securities Lending Interest Expense	1,012,995	407,360	590,235
2703.	Experience Refund	27,775	32,671	32,671
2798.	Summary of remaining write-ins for Line 27 from overflow page	(32,275)	6,021	(6,329)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,820,562	1,199,943	1,863,604
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	995,206,861	782,280,293	1,111,170,137
2. Net investment income	135,350,369	111,274,250	195,042,965
3. Miscellaneous income	16,900,924	14,626,714	16,369,329
4. Total (Lines 1 to 3)	1,147,458,154	908,181,257	1,322,582,431
5. Benefit and loss related payments	455,472,915	413,803,794	566,306,442
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(116,736,665)	(138,269,198)	(161,727,072)
7. Commissions, expenses paid and aggregate write-ins for deductions	84,853,600	70,126,811	98,565,708
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ (534,402) tax on capital gains (losses)	15,139,413	17,112,509	15,749,976
10. Total (Lines 5 through 9)	438,729,263	362,773,916	518,895,054
11. Net cash from operations (Line 4 minus Line 10)	708,728,891	545,407,341	803,687,377
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	481,864,936	366,373,722	507,326,258
12.2 Stocks	39,227,481	160,250,161	172,320,875
12.3 Mortgage loans	3,639,129	5,700,009	9,912,280
12.4 Real estate	0	0	0
12.5 Other invested assets	11,789,382	13,061,366	15,972,535
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,377	0	830
12.7 Miscellaneous proceeds	30,000,796	14,016,689	4,947,798
12.8 Total investment proceeds (Lines 12.1 to 12.7)	566,525,101	559,401,947	710,480,576
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,170,318,048	894,196,664	1,187,811,756
13.2 Stocks	57,809,999	151,807,795	163,484,267
13.3 Mortgage loans	38,225,376	9,689,422	117,805,816
13.4 Real estate	0	0	0
13.5 Other invested assets	71,984,730	19,192,551	21,272,575
13.6 Miscellaneous applications	32,759,721	33,860,135	28,113,555
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,371,097,874	1,108,746,567	1,518,487,969
14. Net increase (or decrease) in contract loans and premium notes	(3,713,490)	(5,528,309)	(7,786,999)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(800,859,283)	(543,816,311)	(800,220,394)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(3,398,237)	4,658,039	9,524,415
16.5 Dividends to stockholders	0	0	25,000,000
16.6 Other cash provided (applied)	38,010,128	46,068,122	68,193,853
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	34,611,891	50,726,161	52,718,268
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(57,518,501)	52,317,191	56,185,250
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	109,937,506	53,752,256	53,752,256
19.2 End of period (Line 18 plus Line 19.1)	52,419,005	106,069,447	109,937,506

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	407,830	446,195	585,477
3.	Ordinary individual annuities	987,632,462	776,628,458	1,102,518,693
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			277,265
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	988,040,292	777,074,653	1,103,381,435
12.	Deposit-type contracts	22,981,619	32,281,067	44,348,200
13.	Total	1,011,021,911	809,355,720	1,147,729,635
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	State of Domicile	2016	2015
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	37,787,372	67,218,423
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	37,787,372	67,218,423
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	753,348,463	678,562,420
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	753,348,463	678,562,420

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

C. Accounting Policy. No Changes.

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

2. Accounting Changes and Correction of Errors

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

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the nine month period ended September 30, 2016, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
46628S-AJ-2	1,849,577	1,827,595	21,982	1,827,595	1,727,759	06/30/2016
52524M-AV-1	638,103	581,305	56,798	581,305	505,573	06/30/2016
86359D-SR-9	1,521,346	1,520,373	973	1,520,373	1,397,865	06/30/2016
3622MP-AP-3	33,058	26,240	6,818	26,240	23,344	09/30/2016
Total	XXX	XXX	86,571	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	5,894,555
2. 12 Months or Longer	1,788,685

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

1. Less than 12 Months	188,142,968
2. 12 Months or Longer	21,428,614

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

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $182.3 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 Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	45,629,453	0	45,629,453

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(10,508,119)	0	(10,508,119)

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

K. Structured Notes. No Change.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt

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 $100 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 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	8,669,372	8,669,372	
(b) Membership Stock - Class B	0		
(c) Activity Stock	0		
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	8,669,372	8,669,372	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	100,000,000	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end

	1	2	3
(a) Membership Stock - Class A	0		
(b) Membership Stock - Class B	0		
(c) Activity Stock	0		
(d) Excess Stock	0		
(e) Aggregate Total (a+b+c+d)	0	0	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer		XXX	XXX

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	8,669,372	8,669,372				
2. Class B	0					

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	64,842,272	61,399,081	0
2. Current Year General Account Total Collateral Pledged	64,842,272	61,399,081	0
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	0	0	0

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	64,842,272	61,399,081	0
2. Current Year General Account Maximum Collateral Pledged	64,842,272	61,399,081	0
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	0	0	0

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	0			XXX
(b) Funding Agreements	0			
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	0	0	0	0
2. Prior Year-end				
(a) Debt	0			XXX
(b) Funding Agreements	0			
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	0	0	0	0

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1.Debt	0		
2.Funding Agreements	0		
3.Other	0		
4.Aggregate Total (Lines 1+2+3)	0	0	0

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Common stock: Industrial & miscellaneous	189,559,749	0	0	189,559,749
Common stock: Mutual funds	11,641,434	0	0	11,641,434
Derivative assets: Options, purchased	0	14,467,551	31,161,902	45,629,453
Separate account assets*	755,103,732	0	0	755,103,732
Total assets at fair value	956,304,915	14,467,551	31,161,902	1,001,934,368

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	(10,508,119)	0	(10,508,119)
Total liabilities at fair value	0	(10,508,119)	0	(10,508,119)

*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 September 30, 2016

Description for each class of asset or liability	Ending Balance as of 6/30/16	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 9/30/16
a. Assets										
Derivative assets	28,004,586	0	0	0	(3,327,592)	6,484,908	0	0	0	31,161,902
Total Assets	28,004,586	0	0	0	(3,327,592)	6,484,908	0	0	0	31,161,902

Quarter Ended at June 30, 2016

Description for each class of asset or liability	Ending Balance as of 3/31/16	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 6/30/16
a. Assets										
Derivative assets	18,442,891	0	0	0	3,793,863	5,767,832	0	0	0	28,004,586
Total Assets	18,442,891	0	0	0	3,793,863	5,767,832	0	0	0	28,004,586

NOTES TO FINANCIAL STATEMENTS

Quarter Ended at March 31, 2016

Description for each class of asset or liability	Ending Balance as of 12/31/15	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 3/31/16
a. Assets										
Derivative assets	12,946,816	0	0	0	332,282	5,163,793	0	0	0	18,442,891
Total Assets	12,946,816	0	0	0	332,282	5,163,793	0	0	0	18,442,891

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

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	4,143,860,163	3,859,273,172	5,683,629	3,857,400,522	280,776,012	
Common stock: Unaffiliated**	198,229,149	198,229,149	198,229,149	0	0	
Common stock: Mutual funds	11,641,434	11,641,434	11,641,434	0	0	
Preferred stock	14,598,084	13,660,506	0	9,503,506	5,094,578	
Mortgage loans	232,363,366	223,980,142	0	0	232,363,366	
Cash, cash equivalents, & short-term investments	52,418,977	52,419,005	52,418,977	0	0	
Other invested assets: Surplus notes	19,751,386	16,011,633	0	19,751,386	0	
Securities lending reinvested collateral assets	8,613,210	8,613,210	8,613,210	0	0	
Derivative assets	45,629,453	45,629,453	0	14,467,551	31,161,902	
Separate account assets	2,577,998,031	2,479,202,263	754,655,179	1,640,808,329	182,534,523	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,195,948,162)	(1,087,921,701)	0	0	(1,195,948,162)	
Equity-indexed insurance contracts	(1,097,622,806)	(1,075,346,543)	0	0	(1,097,622,806)	
Derivative liabilities	(10,508,119)	(10,508,119)	0	(10,508,119)	0	
Cash collateral payable	(26,680,000)	(26,680,000)	(26,680,000)	0	0	
Separate account liabilities*	(1,794,460,034)	(1,681,373,927)	0	0	(1,794,460,034)	
Securities lending liability	(134,013,955)	(134,013,955)	0	(134,013,955)	0	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Changes.

22. Events Subsequent. No Changes.

23. Reinsurance. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

(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	....

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12\. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 10,954,666

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 356,641,920	$ 393,743,398
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 31,699,041	$ 90,273,481
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 388,340,961	$ 484,016,879
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
    - 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 182,333,737
    - 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 182,345,491
    - 16.3 Total payable for securities lending reported on the liability page. $ 134,013,955

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 223,980,142
	1.14 Total Mortgages in Good Standing	$ 223,980,142
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 223,980,142
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.		1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	Direct Business Only Life Contracts 3 Annuity Considerations	Direct Business Only 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Direct Business Only 5 Other Considerations	Direct Business Only 6 Total Columns 2 Through 5	Direct Business Only 7 Deposit-Type Contracts
1.	Alabama	AL	L	9,597	18,450,637	0		18,460,234	0
2.	Alaska	AK	L	0	110,000	0		110,000	0
3.	Arizona	AZ	L	585	22,143,802	0		22,144,387	0
4.	Arkansas	AR	L	902	3,396,046	0		3,396,948	0
5.	California	CA	L	12,922	59,532,814	0		59,545,736	1,847,809
6.	Colorado	CO	L	3,830	11,051,991	0		11,055,821	251,800
7.	Connecticut	CT	L	77	20,658,461	0		20,658,538	1,223,931
8.	Delaware	DE	L	490	3,390,161	0		3,390,651	0
9.	District of Columbia	DC	L	0	590,129	0		590,129	0
10.	Florida	FL	L	26,606	87,596,447	0		87,623,053	1,740,969
11.	Georgia	GA	L	10,670	16,462,421	0		16,473,091	204,368
12.	Hawaii	HI	L	53	40,889,800	0		40,889,853	137,093
13.	Idaho	ID	L	125	3,047,889	0		3,048,014	0
14.	Illinois	IL	L	30,914	43,794,688	0		43,825,602	1,459,378
15.	Indiana	IN	L	4,924	28,495,015	0		28,499,939	192,615
16.	Iowa	IA	L	39,444	5,514,516	0		5,553,960	0
17.	Kansas	KS	L	6,514	2,908,425	0		2,914,939	483,993
18.	Kentucky	KY	L	1,877	18,743,874	0		18,745,751	0
19.	Louisiana	LA	L	0	22,127,379	0		22,127,379	25,000
20.	Maine	ME	L	0	272,344	0		272,344	0
21.	Maryland	MD	L	40,770	19,428,812	0		19,469,582	591,895
22.	Massachusetts	MA	L	0	22,575,987	0		22,575,987	747,728
23.	Michigan	MI	L	941	42,661,931	0		42,662,872	1,545,301
24.	Minnesota	MN	L	38,096	12,430,672	0		12,468,768	1,150,051
25.	Mississippi	MS	L	6,252	10,956,059	0		10,962,311	267,862
26.	Missouri	MO	L	8,499	12,295,663	0		12,304,162	129,582
27.	Montana	MT	L	217	260,278	0		260,495	0
28.	Nebraska	NE	L	2,997	3,802,125	0		3,805,122	57,869
29.	Nevada	NV	L	55	10,125,089	0		10,125,144	0
30.	New Hampshire	NH	L	0	6,536	0		6,536	0
31.	New Jersey	NJ	L	0	48,051,224	0		48,051,224	3,388,329
32.	New Mexico	NM	L	3,691	1,971,606	0		1,975,297	0
33.	New York	NY	N	0	3,766,415	0		3,766,415	0
34.	North Carolina	NC	L	274	26,746,000	0		26,746,274	312,326
35.	North Dakota	ND	L	0	174,794	0		174,794	0
36.	Ohio	OH	L	81,539	86,502,266	0		86,583,805	2,004,891
37.	Oklahoma	OK	L	14,957	10,608,126	0		10,623,083	696,000
38.	Oregon	OR	L	4,377	26,869,644	0		26,874,021	60,968
39.	Pennsylvania	PA	L	21,417	82,486,535	0		82,507,952	1,103,319
40.	Rhode Island	RI	L	0	1,621,631	0		1,621,631	0
41.	South Carolina	SC	L	8,348	10,959,276	0		10,967,624	62,398
42.	South Dakota	SD	L	3,408	400,087	0		403,495	0
43.	Tennessee	TN	L	4,791	14,338,930	0		14,343,721	250,000
44.	Texas	TX	L	3,557	75,447,413	0		75,450,970	1,191,836
45.	Utah	UT	L	0	7,245,788	0		7,245,788	0
46.	Vermont	VT	L	0	0	0		0	0
47.	Virginia	VA	L	2,643	11,108,569	0		11,111,212	0
48.	Washington	WA	L	3,336	12,900,005	0		12,903,341	26,443
49.	West Virginia	WV	L	6,463	3,829,832	0		3,836,295	300,000
50.	Wisconsin	WI	L	1,672	18,428,730	0		18,430,402	1,527,865
51.	Wyoming	WY	L	0	436,505	0		436,505	0
52.	American Samoa	AS	N	0	0	0		0	
53.	Guam	GU	N	0		0		0	
54.	Puerto Rico	PR	N					0	
55.	U.S. Virgin Islands	VI	N					0	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N					0	
58.	Aggregate Other Aliens	OT	XXX	0	19,095	0	0	19,095	0
59.	Subtotal		(a) 50	407,830	987,632,462	0	0	988,040,292	22,981,619
90.	Reporting entity contributions for employee benefits plans		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX					0	
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	407,830	987,632,462	0	0	988,040,292	22,981,619
96.	Plus Reinsurance Assumed		XXX	69,606				69,606	
97	Totals (All Business)		XXX	477,436	987,632,462	0	0	988,109,898	22,981,619
98.	Less Reinsurance Ceded		XXX	243,531	928,162			1,171,693	
99.	Totals (All Business) less Reinsurance Ceded		XXX	233,905	986,704,300	0	0	986,938,205	22,981,619
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	0	19,095	0		19,095	
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	19,095	0	0	19,095	0
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	30-0930218				Cinnaire Fund for Housing LP 31	MI	NIA	Columbus Life Insurance Co	Ownership	16.700	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	97.170	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.440	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	44.880	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	31.040	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	71.090	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	34.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.590	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.050	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	5.050	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	27.560	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	76.180	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.130	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.190	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	88.190	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	90.400	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.950	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.780	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.880	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	6.430	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	96.110	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

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	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.480	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	

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	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 4 7 8 0 2 0 1 6 4 9 0 0 0 0 0 3

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

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

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 4 7 8 0 2 0 1 6 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 4 7 8 0 2 0 1 6 4 4 8 0 0 0 0 3

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 4 7 8 0 2 0 1 6 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	2,716	6,021	14,440
2705. Reserve Adjustment	(34,991)	0	(20,769)
2797. Summary of remaining write-ins for Line 27 from overflow page	(32,275)	6,021	(6,329)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	189,393,896	81,500,360
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	26,616,601	103,090,932
	2.2 Additional investment made after acquisition	11,608,775	14,714,884
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	3,639,129	9,912,280
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	223,980,143	189,393,896
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	223,980,143	189,393,896
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	223,980,143	189,393,896

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	129,601,859	114,207,118
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	7,261,489	11,686,975
	2.2 Additional investment made after acquisition	64,723,241	16,708,811
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	38	47
5.	Unrealized valuation increase (decrease)	10,352,170	5,458,548
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	11,789,382	15,972,535
8.	Deduct amortization of premium and depreciation	10,680	12,253
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		2,474,853
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	200,138,735	129,601,859
12.	Deduct total nonadmitted amounts	1,126,500	
13.	Statement value at end of current period (Line 11 minus Line 12)	199,012,235	129,601,859

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,714,491,433	3,082,939,837
2.	Cost of bonds and stocks acquired	1,228,128,047	1,351,296,023
3.	Accrual of discount	2,626,765	2,497,547
4.	Unrealized valuation increase (decrease)	47,301,080	(19,426,042)
5.	Total gain (loss) on disposals	15,548,503	1,544,821
6.	Deduct consideration for bonds and stocks disposed of	521,092,402	687,527,920
7.	Deduct amortization of premium	8,995,374	8,125,605
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	1,460,394	8,707,228
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,476,547,658	3,714,491,433
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,476,547,658	3,714,491,433

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,212,241,073	456,836,533	409,489,688	31,531,313	2,177,570,732	2,212,241,073	2,291,119,231	1,999,200,433
2. NAIC 2 (a)	1,225,734,217	1,213,268,041	1,099,207,506	(40,795,011)	1,136,081,470	1,225,734,217	1,298,999,741	1,023,974,829
3. NAIC 3 (a)	197,174,001	1,781,530	3,680,174	34,196	187,629,985	197,174,001	195,309,553	154,749,191
4. NAIC 4 (a)	106,712,121	7,947,500	4,278,977	2,464,197	82,109,460	106,712,121	112,844,841	76,974,683
5. NAIC 5 (a)	12,389,383	18,662	2,194,948	2,081,417	13,155,039	12,389,383	12,294,514	4,073,545
6. NAIC 6 (a)	3,547,596	0	13,837	(41,260)	3,582,149	3,547,596	3,492,499	3,622,044
7. Total Bonds	3,757,798,391	1,679,852,266	1,518,865,130	(4,725,148)	3,600,128,835	3,757,798,391	3,914,060,379	3,262,594,725
PREFERRED STOCK								
8. NAIC 1	5,902,474				5,902,474	5,902,474	5,902,474	5,902,474
9. NAIC 2	7,758,033				4,761,225	7,758,033	7,758,033	4,761,225
10. NAIC 3	0				0	0	0	
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	13,660,507	0	0	0	10,663,699	13,660,507	13,660,507	10,663,699
15. Total Bonds and Preferred Stock	3,771,458,898	1,679,852,266	1,518,865,130	(4,725,148)	3,610,792,534	3,771,458,898	3,927,720,886	3,273,258,424

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 53,087,264 ; NAIC 2 $ 1,699,943 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	28,415,434	XXX	28,415,434	397	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	44,387,564	45,375,691
2. Cost of short-term investments acquired	612,777,677	1,176,538,570
3. Accrual of discount	53	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(8,816)	0
6. Deduct consideration received on disposals	628,741,047	1,177,355,460
7. Deduct amortization of premium	0	171,237
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	28,415,431	44,387,564
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	28,415,431	44,387,564

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	14,981,143
2.	Cost Paid/(Consideration Received) on additions	19,540,943
3.	Unrealized Valuation increase/(decrease)	2,669,848
4.	Total gain (loss) on termination recognized	(1,527,989)
5.	Considerations received/(paid) on terminations	542,612
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)	35,121,333
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	35,121,333

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				972,578
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				1,089
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	74,819			
	3.14 Section 1, Column 18, prior year	(121,881)	196,700	196,700	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	74,819			
	3.24 Section 1, Column 19, prior year	(121,881)	196,700	196,700	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
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		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				973,667
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				973,667

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	35,121,334	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	973,667	
3.	Total (Line 1 plus Line 2)		36,095,001
4.	Part D, Section 1, Column 5	46,603,120	
5.	Part D, Section 1, Column 6	(10,508,119)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	35,121,334	
8.	Part B, Section 1, Column 13	(117,425)	
9.	Total (Line 7 plus Line 8)		35,003,909
10.	Part D, Section 1, Column 8	45,629,453	
11.	Part D, Section 1, Column 9	(10,625,544)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	973,667	
15.	Part D, Section 1, Column 11	973,667	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	47,226,428	5,699,715
2.	Cost of cash equivalents acquired	5,339,193,653	5,861,970,898
3.	Accrual of discount	28	954
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	3,958	830
6.	Deduct consideration received on disposals	5,360,052,294	5,820,445,969
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	26,371,773	47,226,428
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	26,371,773	47,226,428

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0009054	Eldersburg	MD		12/18/2014	4.900	0	734,635	46,800,000
0009059	Cincinnati	OH		11/12/2015	5.000	0	1,931,613	34,200,000
0009061	Westminster	CO		08/01/2016	4.500	4,566,601	646,331	50,900,000
0009062	Humble	TX		08/03/2016	3.950	22,050,000	0	30,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						26,616,601	3,312,579	161,900,000
0009051	Cranberry Township	PA		11/06/2012	10.000	0	45,995	21,000,000
0699999. Mortgages in good standing - Mezzanine Loans						0	45,995	21,000,000
0899999. Total Mortgages in good standing						26,616,601	3,358,574	182,900,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						26,616,601	3,358,574	182,900,000

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		3,179,533	0	0	0	0	0	0	0	32,660	0	0	0
0009046	Sacramento	CA		02/02/2007		9,084,411	0	0	0	0	0	0	0	78,585	0	0	0
0009047	Ocala	FL		10/19/2007		5,300,781	0	0	0	0	0	0	0	107,013	0	0	0
0009048	Naples	FL		03/04/2010		7,695,514	0	0	0	0	0	0	0	49,791	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,417,369	0	0	0	0	0	0	0	28,462	0	0	0
0009050	Houston	TX		09/28/2011		4,341,136	0	0	0	0	0	0	0	45,468	0	0	0
0009052	Brentwood	TN		07/17/2014		9,671,129	0	0	0	0	0	0	0	125,982	0	0	0
0009053	Frankfort	KY		12/12/2014		18,899,961	0	0	0	0	0	0	0	184,766	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,912,620	0	0	0	0	0	0	0	90,361	0	0	0
0009056	Blacksburg	VA		10/06/2015		7,342,782	0	0	0	0	0	0	0	59,192	0	0	0
0009057	Aurora	CO		10/08/2015		22,500,000	0	0	0	0	0	0	0	132,043	0	0	0
0299999. Mortgages with partial repayments						108,345,236	0	0	0	0	0	0	0	934,323	0	0	0
0599999 - Totals						108,345,236	0	0	0	0	0	0	0	934,323	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		292,953		20,421,916	2.090
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		03/14/2006	2				19,838,098	2.920
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP		07/18/2016		800,000	3,400,000	1		2.000
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP		06/08/2016			5,000,000	1		0.500
1599999. Joint Venture Interests - Common Stock - Unaffiliated								800,000	8,692,953	2	40,260,014	XXX
000000-00-0	PATTERSON @ FIRST INVESTOR HOLDNGS, LLC	DAYTON	OH	CRAWFORD-HOYLE		07/27/2016		1,126,500			6,937,370	0.050
1899999. Joint Venture Interests - Real Estate - Affiliated								1,126,500	0	0	6,937,370	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2	334,989			334,989	1.247
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1		13,222		13,327,965	0.800
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1		2,823,006		10,222,454	1.000
2199999. Joint Venture Interests - Other - Unaffiliated								334,989	2,836,228	0	23,885,408	XXX
4499999. Total - Unaffiliated								1,134,989	11,529,181	2	64,145,422	XXX
4599999. Total - Affiliated								1,126,500	0	0	6,937,370	XXX
4699999 - Totals								2,261,489	11,529,181	2	71,082,792	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	08/23/2016	444,108					0		444,108	444,108			0	144,226
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							444,108	0	0	0	0	0	0	444,108	444,108	0	0	0	144,226
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	08/03/2016	448,344					0		448,344	448,344			0	4,178,876
1599999. Joint Venture Interests - Common Stock - Unaffiliated							448,344	0	0	0	0	0	0	448,344	448,344	0	0	0	4,178,876
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	08/23/2016	305,959					0		305,959	305,959			0	888,709
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	09/29/2016	608,671					0		608,671	608,671			0	
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	08/31/2016	574,776					0		574,776	574,776			0	551,865
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	07/01/2016	809,701					0		809,701	809,701			0	250,553
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	08/10/2016	339,730					0		339,730	339,730			0	59,887
2199999. Joint Venture Interests - Other - Unaffiliated							2,638,837	0	0	0	0	0	0	2,638,837	2,638,837	0	0	0	1,751,015
4499999. Total - Unaffiliated							3,531,289	0	0	0	0	0	0	3,531,289	3,531,289	0	0	0	6,074,117
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							3,531,289	0	0	0	0	0	0	3,531,289	3,531,289	0	0	0	6,074,117

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		09/01/2016	Interest Capitalization		4,180	4,180	0	1
36194S-PD-4	Government NatioAU4920 gage A POOL # AU4920 3.020% 09/15/41		08/23/2016	PIPER JAFFRAY		10,184,375	10,000,000	24,328	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2016	Interest Capitalization		5,571	5,571	0	1
38379U-TJ-5	GNR 2016-72 IO 0.942% 12/16/55		07/20/2016	CITIGROUP GLOBAL MKTS		4,959,244	0	40,933	1
38379U-XP-6	GNR 2016-98 IO 1.039% 05/16/58		07/21/2016	J P MORGAN SEC FIXED INC		6,791,520	0	65,226	1
0599999. Subtotal - Bonds - U.S. Governments						21,944,890	10,009,751	130,487	XXX
91087B-AB-6	UNITED MEXICAN STATES 4.350% 01/15/47	F	08/08/2016	BANK of AMERICA SEC		1,496,025	1,500,000	0	2FE
1099999. Subtotal - Bonds - All Other Governments						1,496,025	1,500,000	0	XXX
02R022-49-8	FGLMC 15 Yr TBA 2.500% 06/01/31		07/01/2016	J P MORGAN SEC FIXED INC		5,147,461	5,000,000	6,250	1
02R022-4A-5	FGLMC 15 Yr TBA 2.500% 10/01/36		09/14/2016	J P MORGAN SEC FIXED INC		5,162,500	5,000,000	5,903	1
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2016	Interest Capitalization		55,287	55,287	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2016	Interest Capitalization		60,556	60,556	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2016	Interest Capitalization		19,154	19,154	0	1
59447T-JW-4	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.394% 11/01/23		07/29/2016	BARCLAYS		5,000,000	5,000,000	0	1FE
59447T-JZ-7	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.710% 11/01/26		07/29/2016	BARCLAYS		5,000,000	5,000,000	0	1FE
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE GENERAL 3.585% 11/01/35		07/29/2016	BARCLAYS		5,000,000	5,000,000	0	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		07/15/2016	RBC/DAIN		4,000,000	4,000,000	0	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		07/15/2016	GK BAUM		7,000,000	7,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						36,444,958	36,134,997	12,153	XXX
00507V-AJ-8	ACTIVISION BLIZZARD 3.400% 09/15/26		09/14/2016	BANK of AMERICA SEC		5,976,840	6,000,000	0	2FE
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		08/11/2016	CREDIT SUISSE FIRST BOSTON		2,934,840	2,893,250	4,219	1FM
00842A-CB-3	ABMT 2015-4 B1 3.603% 06/25/45		08/11/2016	CREDIT SUISSE FIRST BOSTON		5,007,119	4,897,240	7,352	1FM
00842V-AG-8	ABMT 2016-3 A7 3.500% 08/25/46		08/08/2016	WELLS FARGO		4,674,475	4,500,000	12,688	1FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		09/19/2016	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
05491K-AC-4	BAMLL 2016-FR15 B 7.176% 10/26/47		08/26/2016	PERFORMANCE TRUST CAPITAL		1,947,500	2,000,000	2,365	4AM
05525T-AC-5	BAMLL 2014-FRR9 B 4.476% 12/26/46		07/28/2016	ROBERT W. BAIRD		1,781,530	1,785,995	1,754	1FM
060505-CS-1	BANK OF AMERICA CORP 5.625% 10/14/16		09/16/2016	BROWNSTONE INV GROUP,LLC		2,507,425	2,500,000	61,328	2FE
06050T-KW-1	BANK OF AMERICA NA 6.100% 06/15/17		09/28/2016	BROWNSTONE INV GROUP,LLC		1,445,178	1,400,000	24,671	1FE
096630-AD-0	BOARDWALK PIPELINES LLC 4.950% 12/15/24		09/30/2016	J P MORGAN SEC FIXED INC		15,669,450	15,000,000	209,000	2FE
11120V-AD-5	BRIXMOR OPERATING PART 3.250% 09/15/23		08/15/2016	J P MORGAN SEC FIXED INC		9,973,600	10,000,000	0	2FE
12695*-AA-3	CVS CAREMARK PP 3.416% 10/10/38		09/09/2016	PRIVATE PLACEMENT		6,000,000	6,000,000	0	2Z
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17	G	08/10/2016	CIBC WORLD MARKET		4,500,000	4,500,000	0	1FE
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		09/28/2016	Various		4,530,034	4,530,000	5,390	2FE
14162V-AA-4	CARE CAPITAL PROPERTIES 5.125% 08/15/26		07/07/2016	WELLS FARGO		5,000,000	5,000,000	0	2FE
14913C-AA-8	CATERPILLAR FINL SERVICE 1.931% 10/01/21		09/26/2016	Taxable Exchange		1,066,369	1,000,000	24,374	1Z
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		09/30/2016	SUSQUEHANNA		1,116,390	1,100,000	7,868	1FE
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		09/08/2016	WELLS FARGO		2,495,775	2,500,000	0	2FE
23314#-AN-9	DCT INDUSTRIAL PP 3.750% 08/08/24		07/19/2016	PRIVATE PLACEMENT		7,000,000	7,000,000	0	2Z
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		07/12/2016	RBC/DAIN		5,100,000	5,100,000	0	1FE
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/04/2016	US BANCORP		1,255,825	1,250,000	9,818	2FE
26441C-AT-2	DUKE ENERGY 3.750% 09/01/46		08/09/2016	BARCLAYS		9,994,400	10,000,000	0	2FE
375558-BL-6	GILEAD SCIENCES INC 2.500% 09/01/23		09/15/2016	Various		5,482,050	5,500,000	0	1FE
38141E-LA-5	GOLDMAN SACHS GROUP 1.246% 03/29/17		08/02/2016	SEAPORT GROUP LLC		4,689,660	4,700,000	5,364	1FE
389375-AK-2	GRAY TELEVISION INC 5.125% 10/15/24		09/07/2016	WELLS FARGO		6,000,000	6,000,000	0	4FE
48249Y-AA-3	KSBA 2016-1 A 2.362% 03/25/42		07/18/2016	KGS-ALPHA CAPITAL MARKETS		3,670,042	0	60,624	1
49338L-AB-9	KEYSIGHT TECHNOLOGIES 4.550% 10/30/24		09/15/2016	Various		9,274,230	9,000,000	136,121	2FE
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375% 06/01/46		08/19/2016	Tax Free Exchange		3,987,423	4,000,000	41,319	2FE
50077L-AK-2	KRAFT HEINZ FOODS CO 3.950% 07/15/25		08/19/2016	Tax Free Exchange		4,057,364	4,060,000	15,146	2FE
50077L-AL-0	KRAFT HEINZ FOODS CO 5.000% 07/15/35		08/19/2016	Tax Free Exchange		4,954,169	5,000,000	23,611	2FE
50077L-AM-8	KRAFT HEINZ FOODS CO 5.200% 07/15/45		08/19/2016	Tax Free Exchange		10,523,897	10,000,000	49,111	2FE
501044-CP-4	KROGER CO 2.200% 01/15/17		09/19/2016	WELLS FARGO		1,003,630	1,000,000	4,094	2FE
573284-AJ-5	MARTIN MARIETTA MATERIALS 6.250% 05/01/37		07/07/2016	Cantor Fitzgerald Fixed		1,582,809	1,395,000	17,195	2FE
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		07/07/2016	J P MORGAN SEC FIXED INC		5,122,656	5,000,000	4,583	1FE
61767F-BB-6	MSC 2016-UB11 XA 1.827% 08/15/49		08/16/2016	MORGAN STANLEY FIXED INC		7,001,170	0	75,531	1FE
680223-AJ-3	OLD REPUBLIC INTL CORP 4.875% 10/01/24		09/19/2016	JEFFERIES & CO		7,422,339	6,892,000	159,593	2FE
74052B-AA-5	PREMIER HEALTH PARTNERS 2.911% 11/15/26		08/24/2016	BARCLAYS		6,500,000	6,500,000	0	1FE
78009N-F9-2	Royal Bank 1.207% 07/28/17	G	07/27/2016	RBC/DAIN		4,800,000	4,800,000	0	1FE
78403D-AH-3	SBA TOWER TRUST 3.869% 10/15/24		07/15/2016	GUGGENHEIM CAPITAL MARKETS		371,735	364,000	196	1FE
78419C-AG-9	SGCMS 2016-C5 XA 2.196% 10/10/48		07/06/2016	SOCIETE GENERALE		13,149,779	0	106,102	1FE
82652W-AA-6	Sierra Receivabl20162A ng Co SER 20162A CL A 2.330% 07/20/33		07/11/2016	BARCLAYS		15,996,716	16,000,000	0	1FE
84861T-AA-6	SPIRIT REALTY LP 4.450% 09/15/26		08/11/2016	J P MORGAN SEC FIXED INC		8,447,130	8,500,000	0	2FE
867914-AZ-6	SUNTRUST BANKS INC 6.000% 09/11/17		09/30/2016	BROWNSTONE INV GROUP,LLC		1,041,370	1,000,000	4,000	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
891160-MJ-9	TORONTO-DOMIN BK 3.625% 09/15/31	G	09/08/2016	TD SECURITIES		6,987,750	7,000,000	0	1FE
89172H-AB-3	TPMT 2015-3 A2 4.000% 03/25/54		09/15/2016	J P MORGAN SEC FIXED INC		3,715,469	3,500,000	7,389	1FM
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		09/13/2016	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	0	1FE
92277G-AJ-6	VENTAS REALTY LP/CAP CRP 3.250% 10/15/26		09/14/2016	CITIGROUP GLOBAL MKTS		4,990,550	5,000,000	0	2FE
92418#-AH-2	VERMONT GAS SYSTEMS PRIVATE PLACEMENT 3.320% 08/01/26		08/09/2016	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z
92890N-AA-7	WFRBS 2012-C10 1.873% 12/15/45		07/12/2016	MORGAN STANLEY FIXED INC		3,591,411	0	33,909	1FE
95709T-AB-6	WESTAR ENERGY INC 5.150% 01/01/17		08/10/2016	BROWNSTONE INV GROUP,LLC		1,523,145	1,500,000	9,442	1FE
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		08/01/2016	Interest Capitalization		55,597	55,597	0	3FM
89113W-GD-2	TORONTO DOMINION BANK NY 1.118% 02/10/17	A	08/08/2016	TD SECURITIES		4,700,000	4,700,000	0	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	07/01/2016	Interest Capitalization		15,552	15,552	0	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	07/01/2016	Interest Capitalization		3,110	3,110	0	5
00913R-AC-0	AIR LIQUIDE FINANCE 2.250% 09/27/23	F	09/22/2016	HONG KONG SHANGHAI BK		3,989,960	4,000,000	0	1FE
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	F	08/16/2016	BROWNSTONE INV GROUP,LLC		1,209,624	1,200,000	5,100	1FE
05565E-AM-7	BMW US Capital LLC 2.250% 09/15/23	R	09/19/2016	AMHERST SECURITIES GROUP		5,334,916	5,380,000	2,354	1FE
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	F	07/08/2016	Tax Free Exchange		3,240,775	3,232,000	11,144	1FE
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	F	07/08/2016	Tax Free Exchange		2,026,136	1,975,000	12,846	1FE
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	F	09/19/2016	BARCLAYS		9,998,700	10,000,000	0	2FE
87229W-AA-9	TSYMP 2016-1A A 2.160% 10/13/29	F	09/08/2016	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
87244C-AA-4	CHMML 2016-1A A 2.852% 10/18/28	F	08/25/2016	WELLS FARGO		10,000,000	10,000,000	0	1FE
87266H-AA-6	TFINS 2016-1A A 2.952% 01/20/38	F	07/22/2016	BANK of AMERICA SEC		9,962,250	11,100,000	0	1FE
88167A-AD-3	TEVA PHARMACEUTICALS NE 2.800% 07/21/23	F	07/18/2016	BARCLAYS		14,949,900	15,000,000	0	2FE
88433B-AA-5	WINDR 2016-2A A 2.259% 11/01/28	F	09/27/2016	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						341,349,764	312,328,744	1,155,601	XXX
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		07/22/2016	JEFFERIES & CO		8,205,000	10,000,000	125,000	2FE
4899999. Subtotal - Bonds - Hybrid Securities						8,205,000	10,000,000	125,000	XXX
8399997. Total - Bonds - Part 3						409,440,637	369,973,492	1,423,241	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						409,440,637	369,973,492	1,423,241	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/20/2016	BANK OF NEW YORK	10,618.000	593,263		0	L
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	2,746.000	836		0	L
17275R-10-2	CISCO SYSTEMS INC		09/20/2016	BANK OF NEW YORK	45,613.000	1,422,314		0	L
237194-10-5	DARDEN RESTAURANTS INC		09/20/2016	BANK OF NEW YORK	5,753.000	355,429		0	L
25746U-10-9	DOMINION RESOURCES		07/22/2016	BANK OF NEW YORK	9,136.000	717,525		0	L
30231G-10-2	EXXON MOBIL CORP		09/20/2016	BANK OF NEW YORK	9,267.000	776,262		0	L
345370-86-0	FORD MOTOR		09/20/2016	BANK OF NEW YORK	29,217.000	354,145		0	L
37045V-10-0	GENERAL MOTORS CO		09/20/2016	BANK OF NEW YORK	11,152.000	354,857		0	L
459200-10-1	IBM		07/22/2016	BANK OF NEW YORK	17,750.000	2,874,595		0	L
478160-10-4	JOHNSON & JOHNSON		09/20/2016	BANK OF NEW YORK	9,499.000	1,120,978		0	L
501797-10-4	L BRANDS INC		09/20/2016	BANK OF NEW YORK	4,906.000	357,330		0	L
532457-10-8	ELI LILLY		09/20/2016	BANK OF NEW YORK	7,133.000	571,214		0	L
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/23/2016	Taxable Exchange	5,520.800	377,844		0	L
580135-10-1	McDONALDS		07/22/2016	BANK OF NEW YORK	15,845.000	2,031,958		0	L
717081-10-3	PFIZER INC		09/20/2016	BANK OF NEW YORK	34,904.000	1,181,242		0	L
87612E-10-6	TARGET CORP		09/20/2016	BANK OF NEW YORK	10,241.000	706,394		0	L
G51502-10-5	JCI		09/06/2016	Taxable Exchange	23,995.460	1,173,378		0	L
31337#-10-5	FHLB Cincinnati		09/20/2016	FHLB	86,694.000	8,669,400		0	A
881575-30-2	TESCO PLC RECEIPTS	F	09/23/2016	Various	1.000	0		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						23,638,964	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						23,638,964	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						23,638,964	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						23,638,964	XXX	0	XXX
9999999 - Totals						433,079,601	XXX	1,423,241	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/20/61		09/01/2016	Paydown		47,318	47,318	51,330	49,147	0	(1,830)	0	(1,830)	0	47,318	0	0	0	1,317	07/01/2023	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		08/01/2016	Paydown		297,572	297,572	320,395	304,697	0	(7,125)	0	(7,125)	0	297,572	0	0	0	5,789	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2016	Paydown		89,567	89,567	95,920	91,687	0	(2,120)	0	(2,120)	0	89,567	0	0	0	2,210	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2016	Paydown		111,626	111,626	111,766	111,730	0	(104)	0	(104)	0	111,626	0	0	0	1,965	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2016	Paydown		148,764	148,764	160,309	151,672	0	(2,909)	0	(2,909)	0	148,764	0	0	0	3,604	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2016	Paydown		139,015	139,015	149,696	141,913	0	(2,898)	0	(2,898)	0	139,015	0	0	0	2,536	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2016	Paydown		24,949	24,949	25,508	25,129	0	(211)	0	(211)	0	24,949	0	0	0	537	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.474% 02/16/44		09/01/2016	Paydown		378,155	378,155	364,936	361,020	0	17,135	0	17,135	0	378,155	0	0	0	14,188	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.821% 11/16/42		09/01/2016	Paydown		58,606	58,606	56,280	57,613	0	993	0	993	0	58,606	0	0	0	1,984	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2016	Paydown		340,504	340,504	393,497	379,931	0	(39,428)	0	(39,428)	0	340,504	0	0	0	11,304	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2016	Paydown		203,648	203,648	227,108	222,602	0	(18,953)	0	(18,953)	0	203,648	0	0	0	6,512	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2016	Paydown		14,349	14,349	14,965	14,720	0	(371)	0	(371)	0	14,349	0	0	0	431	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.128% 09/16/43		09/01/2016	Paydown		0	0	268,840	157,865	0	(157,865)	0	(157,865)	0	0	0	0	0	42,972	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.620% 10/16/44		09/01/2016	Paydown		0	0	834,307	811,406	0	(811,406)	0	(811,406)	0	0	0	0	0	735,200	10/16/2044	1
38379U-TJ-5	GNR 2016-72 IO 0.942% 12/16/55		09/01/2016	Paydown		0	0	13,499	0	0	(13,499)	0	(13,499)	0	0	0	0	0	209	12/16/2055	1
38379U-XP-6	GNR 2016-98 IO 1.039% 05/16/58		09/01/2016	Paydown		0	0	80,002	0	0	(80,002)	0	(80,002)	0	0	0	0	0	1,545	05/16/2058	1
690353-WA-1	OPIC VRDN 0.640% 06/15/17		09/15/2016	Redemption 100.0000		500,000	500,000	500,000	102,273	0	0	0	0	0	500,000	0	0	0	3,170	06/15/2017	1
0599999. Subtotal - Bonds - U.S. Governments						2,354,073	2,354,073	3,668,358	2,983,405	0	(1,120,593)	0	(1,120,593)	0	2,354,073	0	0	0	835,473	XXX	XXX
68323A-BK-9	ONTARIO PROVINCE OF 2.450% 06/29/22	A	09/23/2016	NATIONAL BANK OF CANADA		2,074,820	2,000,000	1,882,020	1,909,156	0	9,456	0	9,456	0	1,918,612	0	156,208	156,208	36,614	06/29/2022	1FE
731011-AU-6	REPUBLIC OF POLAND 3.250% 04/06/26	F	09/13/2016	HONG KONG SHANGHAI BK		5,231,250	5,000,000	4,962,450	0	0	1,420	0	1,420	0	4,963,870	0	267,380	267,380	72,222	04/06/2026	1FE
1099999. Subtotal - Bonds - All Other Governments						7,306,070	7,000,000	6,844,470	1,909,156	0	10,876	0	10,876	0	6,882,482	0	423,588	423,588	108,836	XXX	XXX
02R022-48-0	FGLMC TBA 2.500% 03/15/31		08/08/2016	CITIGROUP GLOBAL MKTS		10,357,813	10,000,000	10,262,891	0	0	0	0	0	0	10,262,891	0	94,922	94,922	10,417	03/15/2031	1
02R022-49-8	FGLMC 15 Yr TBA 2.500% 06/01/31		09/14/2016	J P MORGAN SEC FIXED INC		5,170,313	5,000,000	5,147,461	0	0	0	0	0	0	5,147,461	0	22,852	22,852	6,250	06/01/2031	1
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2016	Redemption 100.0000		80,013	80,013	80,013	80,013	0	0	0	0	0	80,013	0	0	0	1,528	02/01/2042	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		08/01/2016	Redemption 100.0000		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	6,713	08/01/2023	2AM
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		09/15/2016	Call 100.0000		15,503	15,503	15,503	15,503	0	0	0	0	0	15,503	0	0	0	351	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2016	Paydown		76,868	76,868	77,348	77,246	0	(378)	0	(378)	0	76,868	0	0	0	1,038	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2016	Paydown		148,997	148,997	154,840	154,043	0	(5,046)	0	(5,046)	0	148,997	0	0	0	3,046	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2016	Paydown		20,446	20,446	20,842	20,739	0	(293)	0	(293)	0	20,446	0	0	0	633	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2016	Paydown		36,029	36,029	36,837	36,628	0	(599)	0	(599)	0	36,029	0	0	0	1,079	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2016	Paydown		17,414	17,414	18,513	18,319	0	(905)	0	(905)	0	17,414	0	0	0	531	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2016	Paydown		7,709	7,709	8,195	8,110	0	(402)	0	(402)	0	7,709	0	0	0	231	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2016	Paydown		46,967	46,967	45,441	45,744	0	1,224	0	1,224	0	46,967	0	0	0	945	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2016	Paydown		1,827	1,827	1,900	1,824	0	3	0	3	0	1,827	0	0	0	121	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		09/01/2016	Paydown		26	26	27	26	0	0	0	0	0	26	0	0	0	2	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		09/01/2016	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		09/01/2016	Paydown		34	34	36	35	0	(1)	0	(1)	0	34	0	0	0	2	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2016	Paydown		148,704	148,704	146,845	147,052	0	1,652	0	1,652	0	148,704	0	0	0	2,549	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2016	Paydown		22,273	22,273	22,658	22,625	0	(352)	0	(352)	0	22,273	0	0	0	951	10/01/2035	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		09/01/2016	Paydown		362,981	362,981	361,846	362,336	0	645	0	645	0	362,981	0	0	0	8,548	08/15/2024	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		09/01/2016	Paydown		30,077	30,077	30,313	30,244	0	(166)	0	(166)	0	30,077	0	0	0	630	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.866% 09/25/18		09/01/2016	Paydown		0	0	10,165	4,249	0	(4,249)	0	(4,249)	0	0	0	0	0	1,304	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.667% 01/25/47		09/01/2016	Paydown		0	0	4,650	2,028	0	(2,028)	0	(2,028)	0	0	0	0	0	580	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2016	Paydown		64,493	64,493	70,085	69,167	0	(4,674)	0	(4,674)	0	64,493	0	0	0	1,719	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.543% 01/25/22		09/01/2016	Paydown		0	0	13,586	8,599	0	(8,599)	0	(8,599)	0	0	0	0	0	1,297	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.397% 07/25/22		09/01/2016	Paydown		0	0	14,222	9,752	0	(9,752)	0	(9,752)	0	0	0	0	0	1,442	07/25/2022	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		09/01/2016	Paydown		447,279	447,279	418,190	415,704	0	31,575	0	31,575	0	447,279	0	0	0	6,837	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2016	Paydown		295,558	295,558	275,308	279,713	0	15,845	0	15,845	0	295,558	0	0	0	3,049	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2016	Paydown		1,494	1,494	1,482	1,483	0	10	0	10	0	1,494	0	0	0	35	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.688% 09/25/25		09/01/2016	Paydown		0	0	6,469	6,418	0	(6,418)	0	(6,418)	0	0	0	0	0	619	09/25/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384Q-PN-7	FNMA # 530629 2.692% 04/01/30		09/01/2016	Paydown		1,253	1,253	1,242	1,154	0	99	0	99	0	1,253	0	0	0	21	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2016	Paydown		187,460	187,460	182,040	182,876	0	4,584	0	4,584	0	187,460	0	0	0	3,834	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2016	Paydown		245,597	245,597	252,236	251,768	0	(6,171)	0	(6,171)	0	245,597	0	0	0	5,766	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2016	Paydown		66,616	66,616	69,947	69,864	0	(3,248)	0	(3,248)	0	66,616	0	0	0	1,689	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		09/01/2016	Paydown		30,405	30,405	29,860	29,861	0	545	0	545	0	30,405	0	0	0	736	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2016	Paydown		14,726	14,726	14,141	14,264	0	462	0	462	0	14,726	0	0	0	275	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2016	Paydown		170,689	170,689	182,531	181,511	0	(10,821)	0	(10,821)	0	170,689	0	0	0	4,032	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		09/01/2016	Paydown		32,069	32,069	34,293	34,104	0	(2,035)	0	(2,035)	0	32,069	0	0	0	750	03/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		09/01/2016	Paydown		1,170,686	1,170,686	1,170,823	1,170,754	0	(68)	0	(68)	0	1,170,686	0	0	0	26,851	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		09/01/2016	Paydown		702	702	703	702	0	0	0	0	0	702	0	0	0	31	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2016	Paydown		23,995	23,995	22,983	23,515	0	481	0	481	0	23,995	0	0	0	901	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2016	Paydown		44,683	44,683	43,168	43,869	0	814	0	814	0	44,683	0	0	0	1,518	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2016	Paydown		158,022	158,022	169,984	163,609	0	(5,587)	0	(5,587)	0	158,022	0	0	0	5,814	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2016	Paydown		126,098	126,098	137,053	130,964	0	(4,866)	0	(4,866)	0	126,098	0	0	0	4,690	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2016	Paydown		616,989	616,989	598,880	608,766	0	8,223	0	8,223	0	616,989	0	0	0	21,472	04/15/2033	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		09/01/2016	Paydown		164,877	164,877	172,606	165,155	0	(277)	0	(277)	0	164,877	0	0	0	5,624	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2016	Paydown		109,325	109,325	121,009	115,255	0	(5,930)	0	(5,930)	0	109,325	0	0	0	3,652	03/25/2029	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		09/01/2016	Paydown		506,271	506,271	504,214	504,774	0	1,497	0	1,497	0	506,271	0	0	0	13,181	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2016	Paydown		22,705	22,705	21,719	22,257	0	448	0	448	0	22,705	0	0	0	604	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		09/01/2016	Paydown		55,351	55,351	55,593	55,372	0	(21)	0	(21)	0	55,351	0	0	0	1,648	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2016	Paydown		133,616	133,616	140,589	136,327	0	(2,711)	0	(2,711)	0	133,616	0	0	0	3,499	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2016	Paydown		46,641	46,641	44,630	45,773	0	869	0	869	0	46,641	0	0	0	1,255	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2016	Paydown		44,308	44,308	42,037	43,347	0	961	0	961	0	44,308	0	0	0	1,177	02/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2016	Paydown		961	961	951	952	0	9	0	9	0	961	0	0	0	35	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2016	Paydown		137,335	137,335	139,056	139,067	0	(1,732)	0	(1,732)	0	137,335	0	0	0	4,501	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2016	Paydown		37,497	37,497	39,137	38,687	0	(1,191)	0	(1,191)	0	37,497	0	0	0	1,321	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2016	Paydown		215,477	215,477	211,268	212,030	0	3,447	0	3,447	0	215,477	0	0	0	4,213	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2016	Paydown		174,559	174,559	174,232	174,230	0	329	0	329	0	174,559	0	0	0	3,606	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2016	Paydown		72,821	72,821	72,753	72,748	0	74	0	74	0	72,821	0	0	0	1,461	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2016	Paydown		102,868	102,868	103,736	103,469	0	(601)	0	(601)	0	102,868	0	0	0	2,800	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2016	Paydown		50,134	50,134	51,575	51,194	0	(1,060)	0	(1,060)	0	50,134	0	0	0	1,519	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		09/01/2016	Paydown		212,211	212,211	220,765	219,741	0	(7,531)	0	(7,531)	0	212,211	0	0	0	6,278	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2016	Paydown		31,988	31,988	32,887	32,836	0	(849)	0	(849)	0	31,988	0	0	0	751	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2016	Paydown		42,322	42,322	44,689	43,803	0	(1,481)	0	(1,481)	0	42,322	0	0	0	1,575	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2016	Paydown		79,457	79,457	80,736	80,439	0	(981)	0	(981)	0	79,457	0	0	0	1,799	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2016	Paydown		117,165	117,165	119,179	118,708	0	(1,543)	0	(1,543)	0	117,165	0	0	0	2,669	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2016	Redemption 100.0000		61,384	61,384	61,384	61,384	0	0	0	0	0	61,384	0	0	0	1,117	07/01/2041	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		09/01/2016	Redemption 100.0000		6,858	6,858	6,858	0	0	0	0	0	0	6,858	0	0	0	18	08/01/2046	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		09/01/2016	Redemption 100.0000		130,497	130,497	130,497	130,497	0	0	0	0	0	130,497	0	0	0	2,686	12/01/2034	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		09/01/2016	Redemption 100.0000		121,864	121,864	121,864	121,864	0	0	0	0	0	121,864	0	0	0	2,160	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		09/01/2016	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,371	11/01/2041	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		09/01/2016	Redemption 100.0000		160,000	160,000	160,000	0	0	0	0	0	0	160,000	0	0	0	389	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/01/2016	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,209	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		09/01/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	9,000	06/01/2017	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		09/01/2016	Redemption 100.0000		721,025	721,025	721,025	721,025	0	0	0	0	0	721,025	0	0	0	12,893	03/01/2036	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		09/01/2016	Redemption 100.0000		508,725	508,725	508,725	0	0	0	0	0	0	508,725	0	0	0	6,019	09/01/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.640% 08/01/33		08/01/2016	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	276	08/01/2033	1FE
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		07/01/2016	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,480	07/01/2035	1FE
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2016	Redemption 97.5610		80,000	82,000	77,231	78,216	0	2,451	0	2,451	0	80,666	0	(666)	(666)	3,690	07/20/2036	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2016	Redemption 100.0000		163,323	163,323	163,323	163,323	0	0	0	0	0	163,323	0	0	0	2,564	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		09/25/2016	Redemption 100.0000		94,118	94,118	94,118	94,118	0	0	0	0	0	94,118	0	0	0	2,285	10/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		09/01/2016	Redemption 100.0000		80,074	80,074	80,074	80,074	0	0	0	0	0	80,074	0	0	0	1,807	10/25/2037	1FE
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		08/01/2016	Redemption 100.0000		592,358	592,358	592,358	592,358	0	0	0	0	0	592,358	0	0	0	11,305	06/25/2042	1FE
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		09/01/2016	Redemption 100.0000		172,362	172,362	172,362	0	0	0	0	0	0	172,362	0	0	0	620	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		08/25/2016	Redemption 100.0000		22,411	22,411	22,411	22,411	0	0	0	0	0	22,411	0	0	0	416	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						29,025,698	28,499,572	28,971,143	9,676,617	0	(26,319)	0	(26,319)	0	28,908,590	0	117,108	117,108	267,300	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2016	Paydown		13,948	13,948	12,031	12,442	0	1,507	0	1,507	0	13,948	0	0	0	483	05/25/2033	1FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		09/01/2016	Paydown		241,959	241,959	243,528	243,281	0	(1,322)	0	(1,322)	0	241,959	0	0	0	5,872	10/01/2044	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		09/01/2016	Paydown		481,104	481,104	487,418	487,473	0	(6,370)	0	(6,370)	0	481,104	0	0	0	9,927	03/25/2045	1FM
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		09/01/2016	Paydown		5,251	5,251	5,326	0	0	(75)	0	(75)	0	5,251	0	0	0	15	06/25/2045	1FE
00842A-CB-3	ABMT 2015-4 B1 3.603% 06/25/45		09/01/2016	Paydown		10,883	10,883	11,127	0	0	(244)	0	(244)	0	10,883	0	0	0	33	06/25/2045	1FE
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		09/01/2016	Paydown		587,868	587,868	598,156	598,543	0	(10,674)	0	(10,674)	0	587,868	0	0	0	13,826	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2016	Paydown		658,311	658,311	666,952	0	0	(8,640)	0	(8,640)	0	658,311	0	0	0	13,804	12/25/2045	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2016	Redemption 100.0000		15	15	14	(64,415)	0	64,430	0	64,430	0	15	0	0	0	6,657	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2016	Paydown		44,574	48,022	43,633	43,828	0	746	0	746	0	44,574	0	0	0	1,828	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		09/15/2016	Paydown		608,463	608,463	606,260	606,428	0	2,034	0	2,034	0	608,463	0	0	0	10,180	02/15/2024	1FE
023135-AJ-5	AMAZON.COM INC 2.500% 11/29/22		09/27/2016	MORGAN STANLEY FIXED INC		1,033,130	1,000,000	944,811	947,887	0	5,077	0	5,077	0	952,964	0	80,166	80,166	20,903	11/29/2022	1FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2016	Redemption 100.0000		24,502	24,502	24,502	0	0	0	0	0	0	24,502	0	0	0	428	01/15/2028	1FE
025816-AW-9	AMERICAN EXPRESS CO 5.500% 09/12/16		09/12/2016	Maturity		2,000,000	2,000,000	1,989,820	1,999,097	0	903	0	903	0	2,000,000	0	0	0	110,000	09/12/2016	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2016	Paydown		20,061	20,061	20,001	19,340	0	721	0	721	0	20,061	0	0	0	673	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2016	Paydown		26,233	26,233	26,232	26,224	0	9	0	9	0	26,233	0	0	0	644	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2016	Paydown		24,301	24,301	24,300	24,297	0	4	0	4	0	24,301	0	0	0	556	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/17/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		09/08/2016	Paydown		1,638,457	1,638,457	1,638,457	0	0	0	0	0	0	1,638,457	0	0	0	4,748	04/10/2017	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		07/08/2016	Redemption 100.0000		801,372	801,372	801,372	0	0	0	0	0	0	801,372	0	0	0	1,537	04/10/2017	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		09/23/2016	MORGAN STANLEY FIXED INC		5,354,000	5,000,000	4,991,650	0	0	499	0	499	0	4,992,149	0	361,851	361,851	123,188	02/01/2026	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		07/29/2016	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	443	10/30/2045	2AM
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		09/27/2016	Paydown		1,706,718	1,706,718	1,706,718	0	0	0	0	0	0	1,706,718	0	0	0	4,684	04/10/2017	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		07/10/2016	Paydown		104,483	104,483	104,483	104,483	0	0	0	0	0	104,483	0	0	0	528	11/10/2016	1FE
053015-AE-3	AUTOMATIC DATA PROCESSING INC 3.375% 09/15/25		09/19/2016	MORGAN STANLEY FIXED INC		5,410,700	5,000,000	4,994,550	4,994,686	0	340	0	340	0	4,995,026	0	415,674	415,674	172,031	09/15/2025	1FE
05525T-AC-5	BAMLL 2014-FRR9 B 4.476% 12/26/46		09/25/2016	Paydown		340,014	340,014	339,164	0	0	850	0	850	0	340,014	0	0	0	1,532	12/26/2046	3FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		09/01/2016	Paydown		15,904	15,904	13,349	14,245	0	1,659	0	1,659	0	15,904	0	0	0	792	03/25/2037	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2016	Paydown		92,164	92,164	94,468	93,657	0	(1,493)	0	(1,493)	0	92,164	0	0	0	1,721	03/10/2033	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2016	Paydown		11,678	11,678	11,025	11,427	0	252	0	252	0	11,678	0	0	0	428	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2016	Paydown		10,498	10,498	10,411	10,427	0	71	0	71	0	10,498	0	0	0	445	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2016	Paydown		64,160	86,628	79,950	82,258	0	(18,098)	0	(18,098)	0	64,160	0	0	0	3,164	03/25/2035	3FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2016	Paydown		14,281	14,979	14,634	14,634	0	(353)	0	(353)	0	14,281	0	0	0	578	12/25/2035	3FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2016	Paydown		12,695	19,214	17,542	19,188	0	(6,493)	0	(6,493)	0	12,695	0	0	0	767	01/25/2037	4FM
060505-CL-6	BANK OF AMERICA CORP 5.750% 08/15/16		08/15/2016	Maturity		500,000	500,000	504,170	0	0	(4,170)	0	(4,170)	0	500,000	0	0	0	14,375	08/15/2016	2FE
06051G-EA-3	BANK OF AMERICA CORP 6.500% 08/01/16		08/01/2016	Maturity		1,315,000	1,315,000	1,326,151	0	0	(11,151)	0	(11,151)	0	1,315,000	0	0	0	42,738	08/01/2016	2FE
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		09/01/2016	Paydown		77,567	77,567	86,420	79,367	0	(1,800)	0	(1,800)	0	77,567	0	0	0	3,091	01/12/2045	1FM
07388Y-AE-2	BSCMS 2007-PW16 A4 5.910% 06/11/40		09/01/2016	Paydown		154,884	154,884	153,027	154,328	0	557	0	557	0	154,884	0	0	0	6,379	06/11/2040	1FM
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		09/15/2016	Paydown		448,454	448,454	446,443	446,546	0	1,909	0	1,909	0	448,454	0	0	0	8,546	12/15/2022	1FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		08/01/2016	Redemption 0.0000		0	113,979	0	0	0	0	0	0	0	0	0	0	0	5,089	04/15/2028	6FE
10513K-AA-2	BBT 5.625% 09/15/16		09/15/2016	Maturity		2,200,000	2,200,000	2,279,354	2,270,752	0	(70,752)	0	(70,752)	0	2,200,000	0	0	0	123,750	09/15/2016	1FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2016	Paydown		12,393	12,968	6,269	4,373	0	8,020	0	8,020	0	12,393	0	0	0	151	02/25/2037	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.350% 11/10/47		08/01/2016	Redemption 0.0000		0	0	8,852	0	0	(89)	0	(89)	0	8,762	0	(8,762)	(8,762)	200	11/10/2047	1FE
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		09/01/2016	Paydown		18,219	18,219	18,284	18,227	0	(8)	0	(8)	0	18,219	0	0	0	463	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2016	Paydown		22,224	22,224	12,350	12,347	0	9,877	0	9,877	0	22,224	0	0	0	497	11/25/2036	1FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		07/01/2016	Paydown		22,881	22,881	22,881	0	0	41	0	41	0	22,881	0	0	0	0	01/27/2019	5*
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		09/01/2016	Paydown		2,140	2,140	2,115	2,137	0	4	0	4	0	2,140	0	0	0	4	01/27/2019	5*
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2016	Paydown		122,243	122,243	121,966	121,956	0	288	0	288	0	122,243	0	0	0	2,411	08/25/2043	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2016	Paydown		320,499	320,499	320,825	320,889	0	(390)	0	(390)	0	320,499	0	0	0	6,720	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.949% 01/25/45		09/01/2016	Paydown		62,705	62,705	63,763	0	0	(1,058)	0	(1,058)	0	62,705	0	0	0	619	01/25/2045	1FM
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/15/2016	Redemption 100.0000		36,551	36,551	36,551	36,551	0	0	0	0	0	36,551	0	0	0	1,051	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2016	Paydown		46,401	49,118	45,849	45,916	0	485	0	485	0	46,401	0	0	0	1,723	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2016	Paydown		44,494	44,494	43,121	43,822	0	671	0	671	0	44,494	0	0	0	1,638	05/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2016	Paydown		67,142	67,142	62,927	61,711	0	5,431	0	5,431	0	67,142	0	0	0	2,574	08/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2016	Paydown		113,542	113,542	105,026	108,586	0	4,956	0	4,956	0	113,542	0	0	0	4,266	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2016	Paydown		25,122	30,856	28,897	29,239	0	(4,117)	0	(4,117)	0	25,122	0	0	0	1,146	10/25/2035	1FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2016	Paydown		56,024	56,024	42,831	48,670	0	7,354	0	7,354	0	56,024	0	0	0	2,151	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2016	Paydown		18,143	18,143	12,558	12,489	0	5,653	0	5,653	0	18,143	0	0	0	692	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2016	Paydown		34,440	34,440	32,029	32,939	0	1,501	0	1,501	0	34,440	0	0	0	1,285	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2016	Paydown		33,157	34,326	32,252	31,891	0	1,266	0	1,266	0	33,157	0	0	0	1,200	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2016	Paydown		114,840	114,840	71,029	35,548	0	79,292	0	79,292	0	114,840	0	0	0	4,270	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/01/2016	Paydown		126,024	126,024	93,955	77,653	0	48,372	0	48,372	0	126,024	0	0	0	4,785	05/25/2037	1FM
13213P-AA-8	Cambrian VRDN 0.890% 02/01/31		09/01/2016	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	1,215	02/01/2031	1FE
14040H-AX-3	CAPITAL ONE FINANCIAL CORP 3.150% 07/15/16		07/15/2016	Maturity		2,000,000	2,000,000	2,007,660	0	0	(7,660)	0	(7,660)	0	2,000,000	0	0	0	31,500	07/15/2016	2FE
147446-AR-9	CASE NEW HOLLAND INC 7.875% 12/01/17		08/22/2016	TENDER OFFER		463,680	429,000	467,789	442,439	0	(4,393)	0	(4,393)	0	438,046	0	25,634	25,634	24,493	12/01/2017	3FE
14912L-3U-3	CATERPILLAR FINANCE SERV 5.450% 04/15/18		09/26/2016	Taxable Exchange		1,161,433	1,000,000	997,510	999,320	0	209	0	209	0	999,529	0	161,903	161,903	51,624	04/15/2018	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		09/01/2016	Paydown		205,433	205,433	205,306	203,097	0	2,335	0	2,335	0	205,433	0	0	0	7,630	02/18/2035	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2016	Paydown		6	11,273	5,106	6,233	0	(6,227)	0	(6,227)	0	6	0	0	0	200	11/25/2036	5FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2016	Paydown		335,863	335,863	337,070	337,061	0	(1,198)	0	(1,198)	0	335,863	0	0	0	7,879	06/25/2044	1FM
18911M-AD-3	CLOUD PEAK ENRGY 8.500% 12/15/19		08/31/2016	JEFFERIES & CO		445,264	711,000	707,594	709,295	0	255	0	255	0	709,550	0	(264,286)	(264,286)	43,815	12/15/2019	5FE
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		09/01/2016	Paydown		4,448,766	4,448,766	4,233,453	4,420,894	0	27,872	0	27,872	0	4,448,766	0	0	0	173,513	12/10/2046	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		07/01/2016	Paydown		331	331	331	0	0	212	0	212	0	331	0	0	0	0	09/30/2024	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		09/01/2016	Paydown		27	27	27	10	0	18	0	18	0	27	0	0	0	2	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2016	Paydown		3,617	3,617	3,481	3,529	0	89	0	89	0	3,617	0	0	0	133	06/25/2033	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2016	Redemption 100.0000		16,615	16,615	16,615	16,615	0	0	0	0	0	16,615	0	0	0	432	05/15/2034	1FE
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2016	Paydown		13,837	13,837	7,155	7,155	0	6,682	0	6,682	0	13,837	0	0	0	1,300	08/15/2018	6*
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		08/20/2016	Paydown		29,500	29,500	29,381	12,500	0	119	0	119	0	29,500	0	0	0	722	02/20/2045	2AM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		09/01/2016	Paydown		142,769	142,769	144,191	143,453	0	(684)	0	(684)	0	142,769	0	0	0	3,357	01/10/2021	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		09/01/2016	Paydown		378,369	378,369	382,145	379,011	0	(641)	0	(641)	0	378,369	0	0	0	11,732	04/10/2021	1FM
23314#-AF-6	DCT INDUSTRIAL PP 4.020% 08/01/16		08/01/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,195	08/01/2016	2
23317H-AD-4	DDR CORP 3.625% 02/01/25		09/14/2016	FTN FINANCIAL SECURITIES		1,147,150	1,141,000	1,121,922	0	0	867	0	867	0	1,122,790	0	24,360	24,360	26,195	02/01/2025	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		08/26/2016	Call 100.0000		1,450,000	1,450,000	1,452,407	0	0	(2,178)	0	(2,178)	0	1,450,229	0	(229)	(229)	26,840	09/15/2016	2FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		09/22/2016	Paydown		1,340,263	1,340,263	1,340,263	0	0	0	0	0	0	1,340,263	0	0	0	1,494	07/24/2017	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		07/01/2016	Paydown		4,553	4,553	4,315	4,526	0	27	0	27	0	4,553	0	0	0	139	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2016	Paydown		14,626	17,694	16,122	16,367	0	(1,741)	0	(1,741)	0	14,626	0	0	0	641	09/25/2035	2FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2016	Paydown		50,345	50,345	43,423	39,506	0	10,839	0	10,839	0	50,345	0	0	0	2,134	07/25/2036	1FM
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		07/25/2016	Paydown		12,500	12,500	12,776	0	0	(276)	0	(276)	0	12,500	0	0	0	140	10/25/2045	3AM
26441Y-AM-9	DUKE REALTY CORP 5.950% 02/15/17		07/23/2016	Call 100.0000		12,000,000	12,000,000	11,673,730	11,949,985	0	24,575	0	24,575	0	11,974,560	0	25,440	25,440	1,027,378	02/15/2017	2FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2016	Redemption 100.0000		99,756	99,756	99,756	99,756	0	0	0	0	0	99,756	0	0	0	4,662	01/19/2031	1FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2016	Paydown		71,322	71,322	63,744	64,392	0	6,930	0	6,930	0	71,322	0	0	0	1,036	03/25/2043	1FM
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		07/10/2016	Redemption 100.0000		31,695	31,695	31,695	31,695	0	0	0	0	0	31,695	0	0	0	1,203	07/10/2018	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2016	Paydown		48,756	48,810	42,513	42,396	0	6,360	0	6,360	0	48,756	0	0	0	1,786	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2016	Paydown		21,215	21,231	18,883	18,566	0	2,649	0	2,649	0	21,215	0	0	0	760	08/25/2035	2FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		09/01/2016	Paydown		45,294	45,396	34,996	39,755	0	5,539	0	5,539	0	45,294	0	0	0	1,744	09/25/2035	1FM
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		09/15/2016	Paydown		1,644,397	1,644,397	1,644,397	0	0	0	0	0	0	1,644,397	0	0	0	3,129	06/15/2017	1FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2016	Paydown		63,690	63,690	70,915	65,975	0	(2,285)	0	(2,285)	0	63,690	0	0	0	3,560	05/12/2035	1FM
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20	E	07/08/2016	Tax Free Exchange		3,240,775	3,232,000	3,242,084	3,241,732	0	(957)	0	(957)	0	3,240,775	0	0	0	52,985	11/15/2020	1FE
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35 4.418% 11/15/35	E	07/08/2016	Tax Free Exchange		2,026,136	1,975,000	2,027,365	2,027,042	0	(906)	0	(906)	0	2,026,136	0	0	0	61,079	11/15/2035	1FE
361849-CB-6	GMACC 1997-C1 X 1.667% 07/15/27		09/01/2016	Paydown		0	0	1,027	999	0	(999)	0	(999)	0	0	0	0	0	456	07/15/2027	5FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2016	Paydown		15,005	57,927	20,913	15,663	0	(658)	0	(658)	0	15,005	0	0	0	1,982	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2016	Paydown		24,085	24,085	22,944	23,219	0	865	0	865	0	24,085	0	0	0	982	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2016	Paydown		34,329	34,329	28,064	31,732	0	2,598	0	2,598	0	34,329	0	0	0	1,260	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.896% 01/25/45		09/25/2016	Paydown		34,388	34,388	30,176	32,310	0	2,078	0	2,078	0	34,388	0	0	0	184	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2016	Paydown		38,503	38,503	39,657	39,014	0	(511)	0	(511)	0	38,503	0	0	0	943	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2016	Redemption 100.0000		31,755	31,755	31,755	31,755	0	0	0	0	0	31,755	0	0	0	1,235	01/15/2026	2
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		09/20/2016	Paydown		761,545	761,545	761,545	0	0	0	0	0	0	761,545	0	0	0	3,039	02/21/2017	1FE
423074-AT-0	KRAFT HEINZ 5.000% 07/15/35		08/19/2016	Tax Free Exchange		4,954,169	5,000,000	4,952,450	4,953,248	0	921	0	921	0	4,954,169	0	0	0	282,639	07/15/2035	2FE
423074-AV-5	KRAFT HEINZ 5.200% 07/15/45		08/19/2016	Tax Free Exchange		10,523,897	10,000,000	10,529,100	10,529,049	0	(5,152)	0	(5,152)	0	10,523,897	0	0	0	587,889	07/15/2045	2FE
423074-AX-1	KRAFT HEINZ 3.950% 07/15/25		08/19/2016	Tax Free Exchange		4,057,364	4,060,000	4,056,879	4,024,910	0	215	0	215	0	4,057,364	0	0	0	180,672	07/15/2025	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2016	Paydown		72,453	72,453	11,752	2,763	0	69,690	0	69,690	0	72,453	0	0	0	825	05/25/2036	1FM
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		08/02/2016	Maturity		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	2,025	08/02/2016	1FE
459200-JG-7	IBM 3.450% 02/19/26		09/19/2016	JEFFERIES & CO		3,763,165	3,500,000	3,488,275	0	0	587	0	587	0	3,488,862	0	274,303	274,303	71,444	02/19/2026	1FE
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		09/22/2016	GOLDMAN SACHS		2,080,993	1,879,000	1,911,948	1,903,868	0	(2,415)	0	(2,415)	0	1,901,453	0	179,539	179,539	123,270	08/15/2022	3FE
460146-CA-9	INTERNATIONAL PAPER CO 7.950% 06/15/18		09/09/2016	Call 100.0000		166,000	166,000	165,980	165,996	0	1	0	1	0	165,997	0	3	3	28,901	06/15/2018	2FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2016	Paydown		14,108	14,108	14,107	14,103	0	4	0	4	0	14,108	0	0	0	516	01/25/2036	1FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		09/01/2016	Paydown		234,218	234,218	233,748	230,087	0	4,132	0	4,132	0	234,218	0	0	0	9,802	02/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2016	Paydown		66,953	66,953	65,389	62,931	0	4,021	0	4,021	0	66,953	0	0	0	2,762	02/25/2036	2FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		09/15/2016	Paydown		192,232	192,232	213,828	213,390	0	(21,158)	0	(21,158)	0	192,232	0	0	0	6,056	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		09/15/2016	Paydown		153,117	153,117	157,710	157,573	0	(4,457)	0	(4,457)	0	153,117	0	0	0	3,907	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		09/15/2016	Paydown		263,671	263,671	259,304	0	0	4,367	0	4,367	0	263,671	0	0	0	2,862	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2016	Paydown		102,776	102,776	102,718	102,719	0	58	0	58	0	102,776	0	0	0	2,760	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		09/15/2016	Paydown		112,625	112,625	112,552	112,560	0	65	0	65	0	112,625	0	0	0	2,763	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		09/15/2016	Paydown		171,411	171,411	171,334	171,345	0	66	0	66	0	171,411	0	0	0	3,999	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		09/15/2016	Paydown		412,165	412,165	409,415	409,580	0	2,584	0	2,584	0	412,165	0	0	0	9,120	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		09/15/2016	Paydown		54,880	54,880	54,837	54,847	0	32	0	32	0	54,880	0	0	0	1,436	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		09/15/2016	Paydown		229,179	229,179	228,979	228,979	0	200	0	200	0	229,179	0	0	0	6,167	03/17/2070	1FE
46625H-JA-9	JP MORGAN CHASE & CO 3.150% 07/05/16		07/05/2016	Maturity		1,000,000	1,000,000	1,009,450	0	0	(9,450)	0	(9,450)	0	1,000,000	0	0	0	15,750	07/05/2016	1FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2016	Paydown		69,740	69,740	40,113	41,632	0	28,591	482	28,109	0	69,740	0	0	0	1,644	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2016	Paydown		460,341	460,341	464,939	460,650	0	(309)	0	(309)	0	460,341	0	0	0	28,561	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		09/01/2016	Paydown		208,354	208,354	210,437	208,772	0	(418)	0	(418)	0	208,354	0	0	0	5,895	11/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2016	Paydown		39,770	39,770	40,168	39,913	0	(142)	0	(142)	0	39,770	0	0	0	1,001	08/15/2046	1FM
48249Y-AA-3	KSBA 2016-1 A 2.362% 03/25/42		09/25/2016	Paydown		0	0	17,267	0	0	(17,267)	0	(17,267)	0	0	0	0	0	644	03/25/2042	1Z
50077L-AA-4	KRAFT HEINZ FOODS CO 4.375% 06/01/46		08/19/2016	Tax Free Exchange		3,987,423	4,000,000	3,987,360	0	0	63	0	63	0	3,987,423	0	0	0	41,319	06/01/2046	2FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		09/15/2016	Paydown		1,363,748	1,363,748	1,363,748	0	0	0	0	0	0	1,363,748	0	0	0	3,139	06/19/2017	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2016	Paydown		96,055	110,701	94,305	95,201	0	853	0	853	0	96,055	0	0	0	4,235	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2016	Paydown		18,277	21,020	17,230	17,738	0	539	0	539	0	18,277	0	0	0	817	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		09/01/2016	Paydown		35,686	39,019	36,751	36,751	0	(1,065)	0	(1,065)	0	35,686	0	0	0	1,272	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2016	Paydown		3	28,816	22,641	24,523	0	(24,520)	0	(24,520)	0	3	0	0	0	1,192	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.363% 05/25/37		09/01/2016	Paydown		1	11,405	8,239	8,765	0	(7,959)	805	(8,764)	0	1	0	0	0	409	05/25/2037	2FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		09/01/2016	Paydown		88,778	102,991	80,735	86,569	0	2,209	0	2,209	0	88,778	0	0	0	3,587	05/25/2037	1FM
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		08/15/2016	Maturity		1,600,000	1,600,000	1,618,592	0	0	(18,592)	0	(18,592)	0	1,600,000	0	0	0	53,600	08/15/2016	2FE
55342U-AC-8	MPT OPER PARTNERS 6.875% 05/01/21		08/12/2016	Call 103.4380		266,870	258,000	259,231	258,627	0	(106)	0	(106)	0	258,522	0	8,348	8,348	13,845	05/01/2021	3FE
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		07/31/2016	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,417	10/31/2023	2AM
58013M-EY-6	MCDONALD'S CORP 3.700% 01/30/26		07/22/2016	NOMURA SECURITIES INTERNATIONA		5,457,400	5,000,000	4,991,300	4,991,300	0	766	0	766	0	4,992,066	0	465,334	465,334	117,167	01/30/2026	2FE
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		09/13/2016	BANK of AMERICA SEC		4,322,680	4,000,000	4,031,220	4,031,096	0	(1,792)	0	(1,792)	0	4,029,305	0	293,375	293,375	143,458	11/15/2025	2FE
59217G-BM-0	MET LIFE GLOB 0.880% 07/14/16		07/14/2016	Maturity		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	4,408	07/14/2016	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2016	Redemption 100.0000		116,000	116,000	116,000	116,000	0	0	0	0	0	116,000	0	0	0	6,578	08/01/2025	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2016	Paydown		33,191	33,191	22,479	20,525	0	12,666	0	12,666	0	33,191	0	0	0	563	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/01/2016	Paydown		75,017	75,017	53,472	52,598	0	22,419	0	22,419	0	75,017	0	0	0	1,815	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		09/01/2016	Paydown		75,785	75,785	76,540	76,105	0	(320)	0	(320)	0	75,785	0	0	0	2,304	08/15/2049	1FM
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		09/01/2016	Call 103.9380		403,279	388,000	403,753	393,894	0	(1,891)	0	(1,891)	0	392,003	0	11,277	11,277	24,274	05/15/2021	4FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2016	Paydown		59,578	59,578	58,088	58,120	0	1,457	0	1,457	0	59,578	0	0	0	1,321	07/25/2043	1FM
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2016	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		08/03/2016	TENDER OFFER		370,507	346,000	354,650	353,447	0	(942)	0	(942)	0	352,505	0	18,002	18,002	24,667	02/15/2022	4FE
74340X-BE-0	PROLOGIS TRUST 3.750% 11/01/25		09/19/2016	UBS WARBURG		3,205,710	3,000,000	2,981,430	2,981,690	0	1,133	0	1,133	0	2,982,823	0	222,887	222,887	100,625	11/01/2025	2FE
74836J-AD-5	QUESTAR MARKET RESOURCES 6.050% 09/01/16		09/01/2016	Maturity		2,000,000	2,000,000	1,708,760	1,965,745	0	34,255	0	34,255	0	2,000,000	0	0	0	121,000	09/01/2016	4FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2016	Paydown		17,290	22,125	18,510	19,129	0	(1,839)	0	(1,839)	0	17,290	0	0	0	958	06/25/2036	3FM
756109-AJ-3	REALTY INCOME CORP 5.950% 09/15/16		09/15/2016	Maturity		4,000,000	4,000,000	3,965,800	3,996,604	0	3,396	0	3,396	0	4,000,000	0	0	0	238,000	09/15/2016	2FE
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/01/2016	Paydown		6,370	6,370	3,470	3,402	0	2,967	0	2,967	0	6,370	0	0	0	248	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/01/2016	Paydown		8,284	8,284	4,582	4,492	0	3,792	0	3,792	0	8,284	0	0	0	321	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		09/01/2016	Paydown		40,491	40,491	29,020	29,017	0	11,474	0	11,474	0	40,491	0	0	0	1,743	05/25/2036	2FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		09/01/2016	Paydown		56,053	56,053	51,289	53,818	0	2,236	0	2,236	0	56,053	0	0	0	1,847	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		09/01/2016	Paydown		88,211	88,211	76,744	78,577	0	9,634	0	9,634	0	88,211	0	0	0	3,382	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2016	Paydown		21,219	25,242	20,801	21,592	0	(373)	0	(373)	0	21,219	0	0	0	990	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2016	Paydown		41,553	45,604	44,590	43,800	0	(2,247)	0	(2,247)	0	41,553	0	0	0	2,503	11/25/2035	3FM
761713-BQ-8	REYNOLDS AMERICAN INC 3.500% 08/04/16		08/04/2016	Maturity		4,250,000	4,250,000	4,263,320	0	0	(13,320)	0	(13,320)	0	4,250,000	0	0	0	74,375	08/04/2016	2FE
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/25/2016	Call 100.0000		2,238,000	2,238,000	2,271,090	2,250,672	0	(2,462)	0	(2,462)	0	2,248,210	0	(10,210)	(10,210)	391,068	03/01/2019	1FE
78403D-AB-6	SBA TOWER TRUST 5.101% 04/17/17		07/15/2016	Call 100.0000		2,000,000	2,000,000	2,022,710	2,004,792	0	(1,959)	0	(1,959)	0	2,002,833	0	(2,833)	(2,833)	51,010	04/17/2017	1FE
78419C-AG-9	SGCMS 2016-C5 XA 2.196% 10/10/48		09/01/2016	Paydown		0	0	17,866	0	0	(17,866)	0	(17,866)	0	0	0	0	0	480	10/10/2048	1FE
811065-AG-6	SCRIPPS NETWORKS INTER 3.950% 06/15/25		09/19/2016	BARCLAYS		2,083,720	2,000,000	1,996,200	1,996,410	0	231	0	231	0	1,996,640	0	87,080	87,080	60,786	06/15/2025	2FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2016	Paydown		41,197	41,197	40,483	40,565	0	632	0	632	0	41,197	0	0	0	956	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2016	Paydown		360,767	360,767	350,846	352,251	0	8,516	0	8,516	0	360,767	0	0	0	8,191	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2016	Paydown		119,958	119,958	119,658	119,660	0	298	0	298	0	119,958	0	0	0	2,422	01/25/2045	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2016	Paydown		335,701	335,701	340,291	340,045	0	(4,344)	0	(4,344)	0	335,701	0	0	0	7,898	07/25/2045	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2016	Paydown		166,882	166,882	170,806	170,702	0	(3,820)	0	(3,820)	0	166,882	0	0	0	4,335	07/25/2043	1FM
82652W-AA-6	Sierra Receivabl20162A ng Co SER 20162A CL A 2.330% 07/20/33		09/20/2016	Paydown		1,547,976	1,547,976	1,547,658	0	0	318	0	318	0	1,547,976	0	0	0	4,896	07/20/2033	1FE
832696-AP-3	SMUCKER JM CO 4.375% 03/15/45		09/06/2016	BANK of AMERICA SEC		1,120,380	1,000,000	1,002,639	1,002,639	0	(11)	0	(11)	0	1,002,628	0	117,752	117,752	43,021	03/15/2045	2FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		09/20/2016	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	144	05/20/2046	2AM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2016	Paydown		115,808	115,808	113,994	114,935	0	873	0	873	0	115,808	0	0	0	4,331	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2016	Paydown		74,726	74,975	66,168	67,368	0	7,400	42	7,358	0	74,726	0	0	0	2,550	10/25/2035	3FM
87612E-AN-6	TARGET CORP 5.875% 07/15/16		07/15/2016	Maturity		4,000,000	4,000,000	4,079,960	4,007,088	0	(7,088)	0	(7,088)	0	4,000,000	0	0	0	235,000	07/15/2016	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2016	Redemption 100.0000		97,008	97,008	97,008	97,008	0	0	0	0	0	97,008	0	0	0	4,452	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2016	Paydown		125,688	125,688	144,060	141,820	0	(16,132)	0	(16,132)	0	125,688	0	0	0	4,686	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2016	Paydown		805,154	805,154	805,419	805,336	0	(182)	0	(182)	0	805,154	0	0	0	16,138	03/25/2054	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/19/2016	Call 103.6880		152,421	147,000	150,893	148,908	0	(481)	0	(481)	0	148,427	0	3,994	3,994	8,251	05/15/2020	4FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2016	Redemption 100.0000		9,159	9,159	9,159	9,159	0	0	0	0	0	9,159	0	0	0	270	06/30/2030	1FE
92890N-AA-7	WFRBS 2012-C10 1.873% 12/15/45		08/01/2016	Paydown		0	0	6,344	0	0	(6,344)	0	(6,344)	0	0	0	0	0	73	12/15/2045	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2016	Paydown		(378,050)	(378,050)	(378,050)	(378,086)	0	36	0	36	0	(378,050)	0	0	0	1,908	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2016	Paydown		14,812	14,812	12,368	12,621	0	2,191	0	2,191	0	14,812	0	0	0	505	06/25/2033	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2016	Paydown		10,051	11,176	10,320	10,372	0	(321)	0	(321)	0	10,051	0	0	0	402	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2016	Paydown		14,194	14,194	7,405	7,326	0	6,869	0	6,869	0	14,194	0	0	0	269	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2016	Paydown		130,560	130,560	130,542	130,581	0	(21)	0	(21)	0	130,560	0	0	0	2,691	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		09/15/2016	Paydown		783,903	783,903	783,838	783,789	0	113	0	113	0	783,903	0	0	0	14,097	06/16/2031	1FE
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		09/01/2016	Paydown		115,620	137,142	130,532	131,995	0	(16,375)	0	(16,375)	0	115,620	0	0	0	5,141	03/25/2036	2FM
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		09/15/2016	Paydown		14,110	14,110	13,704	0	0	406	0	406	0	14,110	0	0	0	357	06/15/2045	1AM
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		09/01/2016	Paydown		(7,546)	(7,546)	(7,974)	(25,778)	0	(78)	0	(78)	0	(7,546)	0	0	0	1,156	05/25/2028	3FM
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	09/15/2016	Redemption 100.0000		468,257	468,257	470,020	469,935	0	(1,678)	0	(1,678)	0	468,257	0	0	0	16,857	03/15/2027	1FE
878742-AE-5	TECK RESOURCES LIMITED 6.125% 10/01/35	A	08/26/2016	DEUTSCHE BANK		841,250	1,000,000	990,830	992,421	0	135	0	135	0	992,555	0	(151,305)	(151,305)	56,146	10/01/2035	4FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	07/27/2016	Various		745,243	745,243	482,539	463,812	0	23,239	0	23,239	0	502,433	0	242,810	242,810	44,684	04/28/2021	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	07/27/2016	Various		149,049	149,049	114,794	110,909	0	8,826	0	8,826	0	123,184	0	25,864	25,864	8,315	04/28/2018	5
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	09/26/2016	WELLS FARGO		1,090,890	1,000,000	1,075,340	1,047,946	0	(5,696)	0	(5,696)	0	1,042,250	0	48,640	48,640	38,222	10/15/2021	1FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	07/25/2016	NOMURA SECURITIES INTERNATIONA		2,017,340	2,000,000	1,973,260	1,981,571	0	1,472	0	1,472	0	1,983,043	0	34,297	34,297	61,833	07/17/2022	1FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	09/16/2016	JEFFERIES & CO		198,583	622,000	625,495	622,624	0	(813)	0	(813)	0	621,811	0	(423,229)	(423,229)	38,305	10/01/2017	5FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	07/01/2016	Redemption 100.0000		1,161	1,161	1,161	1,161	0	0	0	0	0	1,161	0	0	0	8,103	06/30/2027	2AM
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	F	09/07/2016	GOLDMAN SACHS		81,355	212,000	226,180	215,889	0	(2,947)	0	(2,947)	0	212,942	0	(131,587)	(131,587)	11,997	12/01/2017	5FE
714294-AB-1	PERRIGO CO PLC 1.300% 11/08/16	F	09/29/2016	Call 100.0000		3,163,000	3,163,000	3,155,788	0	0	5,848	0	5,848	0	3,161,636	0	1,364	1,364	40,357	11/08/2016	2FE
761655-A@-8	REXAM PLC PP 4.150% 12/18/22	F	07/07/2016	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	353,159	12/18/2022	2
77578J-AB-4	ROLLS-ROYCE PLC 3.625% 10/14/25	F	09/26/2016	MORGAN STANLEY FIXED INC		1,586,160	1,500,000	1,498,500	1,498,527	0	95	0	95	0	1,498,622	0	87,538	87,538	52,109	10/14/2025	1FE
865622-BA-1	SUMITOMO MITSUI BANKING 1.450% 07/19/16	F	07/19/2016	Maturity		3,600,000	3,600,000	3,606,876	0	0	(6,876)	0	(6,876)	0	3,600,000	0	0	0	26,100	07/19/2016	1FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	08/24/2016	Call 100.0000		112,500	112,500	120,685	117,277	0	368	0	368	0	117,645	0	(5,145)	(5,145)	11,702	11/15/2021	4AM
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	08/24/2016	Call 100.0000		156,800	156,800	172,886	165,295	0	1,793	0	1,793	0	167,089	0	(10,289)	(10,289)	10,780	01/15/2022	4AM
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	08/19/2016	TENDER OFFER		308,434	308,434	308,434	308,434	0	0	0	0	0	308,434	0	0	0	16,082	07/13/2018	3
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	07/07/2016	TENDER OFFER		180,866	180,866	180,866	0	0	0	0	0	0	180,866	0	0	0	9,776	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						157,807,791	155,685,660	154,926,155	109,971,138	0	241,110	1,329	239,781	0	155,598,228	0	2,209,560	2,209,560	6,443,700	XXX	XXX
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		09/29/2016	JEFFERIES & CO		863,750	1,000,000	797,348	0	0	198	0	198	0	797,546	0	66,204	66,204	31,708	05/15/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						863,750	1,000,000	797,348	0	0	198	0	198	0	797,546	0	66,204	66,204	31,708	XXX	XXX
8399997. Total - Bonds - Part 4						197,357,382	194,539,305	195,207,474	124,540,316	0	(894,728)	1,329	(896,057)	0	194,540,919	0	2,816,460	2,816,460	7,687,017	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						197,357,382	194,539,305	195,207,474	124,540,316	0	(894,728)	1,329	(896,057)	0	194,540,919	0	2,816,460	2,816,460	7,687,017	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
001204-10-6	AGL RESOURCES INC		07/01/2016	TENDER OFFER	3,192.000	210,672		193,539	203,682	(10,143)	0	0	(10,143)	0	193,539	0	17,133	17,133	3,384		L
075887-10-9	BECTON DICKINSON		09/20/2016	BANK OF NEW YORK	7,364.000	1,300,704		1,012,681	1,134,719	(122,038)	0	0	(122,038)	0	1,012,681	0	288,023	288,023	14,581		L
13057Q-10-7	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	2,746.000	836		836	0	0	0	0	0	0	836	0	0	0	0		L
13057Q-20-6	CALIFORNIA RESOURCES CRP		09/23/2016	BNY CONVERGEX-EXEC	274.000	3,178		834	0	0	0	0	0	0	834	0	2,344	2,344	0		L
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/04/2016	Cash Adjustment	1.000	15		2	0	0	0	0	0	0	2	0	14	14	0		L
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/04/2016	Rev Stock Split	2,471.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
437076-10-2	HOME DEPOT		07/22/2016	BANK OF NEW YORK	20,483.000	2,795,170		2,332,932	2,708,877	(375,945)	0	0	(375,945)	0	2,332,932	0	462,238	462,238	28,267		L
46113M-10-8	INTERVAL LEISURE GROUP		09/23/2016	BNY CONVERGEX-EXEC	2,973.000	50,054		35,700	0	0	0	0	0	0	35,700	0	14,354	14,354	714		L
478366-10-7	JOHNSON CONTROLS		09/06/2016	Taxable Exchange	28,713.000	1,337,883		1,158,084	1,133,876	24,208	0	0	24,208	0	1,158,084	0	179,799	179,799	33,307		L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/20/2016	BANK OF NEW YORK	3,200.000	471,288		331,905	382,432	(50,527)	0	0	(50,527)	0	331,905	0	139,384	139,384	6,720		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/23/2016	Cash Adjustment	1.000	55		55	0	0	0	0	0	0	55	0	0	0	0		L
620076-30-7	MOTOROLA INC		09/20/2016	BANK OF NEW YORK	11,815.000	890,784		756,559	808,737	(52,177)	0	0	(52,177)	0	756,559	0	134,225	134,225	14,532		L
64110D-10-4	NETAPP INC		09/20/2016	BANK OF NEW YORK	22,338.000	792,059		695,228	592,627	102,601	0	0	102,601	0	695,228	0	96,831	96,831	12,286		L
651229-10-6	NEWELL BRANDS INC		09/20/2016	BANK OF NEW YORK	9,243.000	475,843		378,746	407,431	(28,686)	0	0	(28,686)	0	378,746	0	97,098	97,098	5,269		L
701094-10-4	PARKER HANNIFIN		09/20/2016	BANK OF NEW YORK	5,305.000	653,301		563,131	514,479	48,652	0	0	48,652	0	563,131	0	90,171	90,171	10,026		L
703395-10-3	PATTERSON COS INC		09/20/2016	BANK OF NEW YORK	3,115.000	143,452		140,311	140,829	(519)	0	0	(519)	0	140,311	0	3,141	3,141	2,181		L
790849-10-3	ST JUDE MEDICAL		09/20/2016	BANK OF NEW YORK	10,265.000	812,927		712,570	634,069	78,501	0	0	78,501	0	712,570	0	100,358	100,358	9,341		L
85590A-40-1	STARWOOD HOTELS RESORTS		09/23/2016	Taxable Exchange	6,901.000	522,765		444,142	442,520	1,622	0	0	1,622	0	444,142	0	78,623	78,623	7,764		L
863667-10-1	STRYKER CORP		09/20/2016	BANK OF NEW YORK	10,395.000	1,193,902		998,864	966,111	32,753	0	0	32,753	0	998,864	0	195,038	195,038	11,850		L
882508-10-4	TEXAS INSTRUMENTS		07/22/2016	BANK OF NEW YORK	42,539.000	2,780,833		2,003,817	2,331,563	(327,746)	0	0	(327,746)	0	2,003,817	0	777,016	777,016	32,330		L
G51502-10-5	JCI		09/20/2016	BANK OF NEW YORK	23,993.000	1,055,031		1,173,258	0	0	0	0	0	0	1,173,258	0	(118,227)	(118,227)	0		L
G51502-10-5	JCI		09/06/2016	Cash Adjustment	2.000	112		120	0	0	0	0	0	0	120	0	(8)	(8)	0		L
881575-30-2	TESCO PLC RECEIPTS	F	09/23/2016	Various	1.000	55,297		0	0	0	0	0	0	0	0	0	55,297	55,297	0		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,546,161	XXX	12,933,314	12,401,952	(679,444)	0	0	(679,444)	0	12,933,314	0	2,612,852	2,612,852	192,552	XXX	XXX
9799997. Total - Common Stocks - Part 4						15,546,161	XXX	12,933,314	12,401,952	(679,444)	0	0	(679,444)	0	12,933,314	0	2,612,852	2,612,852	192,552	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						15,546,161	XXX	12,933,314	12,401,952	(679,444)	0	0	(679,444)	0	12,933,314	0	2,612,852	2,612,852	192,552	XXX	XXX
9899999. Total - Preferred and Common Stocks						15,546,161	XXX	12,933,314	12,401,952	(679,444)	0	0	(679,444)	0	12,933,314	0	2,612,852	2,612,852	192,552	XXX	XXX
9999999 - Totals						212,903,543	XXX	208,140,788	136,942,268	(679,444)	(894,728)	1,329	(1,575,501)	0	207,474,233	0	5,429,312	5,429,312	7,879,569	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Integrity 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/27/2017	1,105		171.92		5,282		5,349		5,349	67						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	7,156		172.45		34,305		33,417		33,417	(888)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	6,781		171.51		32,331		35,871		35,871	3,540						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2017	13,143		173.40		63,356		58,224		58,224	(5,133)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	6,896		173.28		33,221		31,723		31,723	(1,498)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/14/2017	11,843		175.29		57,713		44,886		44,886	(12,827)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	6,441		174.96		31,331		26,024		26,024	(5,307)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2017	7,652		174.86		37,196		32,061		32,061	(5,135)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	10,754		173.98		52,014		50,437		50,437	(1,577)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	10,856		172.44		52,042		60,033		60,033	7,992						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2017	4,720		174.37		22,879		22,231		22,231	(649)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/13/2017	202		166.96	1,533			1,776		1,776	91						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2014	11/13/2017	20,285		174.46	166,333			100,616		100,616	(3,468)						100/107
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2014	12/12/2017	54,991		174.70	451,529			276,607		276,607	(8,358)						100/107
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2015	01/12/2018	77,940		175.75	643,806			371,775		371,775	(13,040)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2015	02/14/2018	107,446		177.41	883,322			462,018		462,018	(21,911)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2015	03/13/2018	136,831		179.55	1,154,696			507,643		507,643	(35,358)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2015	04/14/2018	193,999		182.46	1,663,659			580,056		580,056	(59,918)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/27/2018	1,431		171.92		9,594		10,116		10,116	522						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2016	05/14/2018	9,417		172.45		63,336		64,979		64,979	1,643						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2015	05/14/2018	212,085		178.57	1,779,984			926,811		926,811	(28,623)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/25/2018	12,244		171.51		81,900		90,974		90,974	9,074						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2018	10,138		173.40		68,562		67,015		67,015	(1,547)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2018	199,827		179.67	1,687,441			829,284		829,284	(27,868)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2018	8,010		173.28		54,132		53,988		53,988	(144)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/13/2018	13,880		175.29		94,887		82,446		82,446	(12,441)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2015	07/13/2018	214,719		179.29	1,809,359			951,206		951,206	(18,781)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2018	7,825		174.96		53,391		48,200		48,200	(5,191)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2018	9,693		174.86		66,105		60,875		60,875	(5,230)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2015	08/14/2018	220,316		179.37	1,857,346			1,002,436		1,002,436	(12,343)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/27/2018	12,668		173.98		85,956		85,256		85,256	(700)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2018	9,876		172.44		66,417		74,069		74,069	7,652						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2015	09/14/2018	193,108		173.24	1,572,338			1,378,790		1,378,790	58,240						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2018	3,986		174.37		27,105		26,745		26,745	(360)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/12/2018	232,689		174.25	1,905,662			1,589,264		1,589,264	62,637						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2015	11/14/2018	129,822		172.49	1,052,471			1,006,121		1,006,121	52,163						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2015	12/14/2018	101,945		171.17	820,150			866,536		866,536	51,992						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2018	92,729		171.23	746,266			790,979		790,979	47,966						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	105,347		168.87		836,130		1,028,190		1,028,190	192,060						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/25/2019	57,797		168.40		457,451		580,859		580,859	123,408						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	123,973		172.32		1,004,061		1,017,817		1,017,817	13,756						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2016	02/27/2019	105,008		172.51		851,405		858,969		858,969	7,564						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	146,895		171.02		1,180,734		1,311,773		1,311,773	131,039						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2016	03/27/2019	103,427		171.57		834,015		902,919		902,919	68,904						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	165,900		172.20		1,342,696		1,410,151		1,410,151	67,455						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/26/2019	100,919		171.92		815,450		875,977		875,977	60,527						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	116,440		172.45		943,760		989,736		989,736	45,976						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/24/2019	80,812		171.51		651,420		725,688		725,688	74,268						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2019	103,593		173.40		844,261		848,425		848,425	4,164						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2019	88,925		173.28		724,223		738,081		738,081	13,858						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/12/2019	132,249		175.29		1,089,554		993,193		993,193	(96,361)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/26/2019	102,046		174.96		839,138		786,776		786,776	(52,362)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2019	132,111		174.86		1,085,747		1,030,469		1,030,469	(55,278)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/27/2019	119,244		173.98		975,062		981,375		981,375	6,313						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	133,797		172.44		1,084,384		1,197,485		1,197,485	113,101						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2019	93,221		174.37		763,985		761,618		761,618	(2,367)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2015	10/26/2018	14,873		173.94	751,624			646,336		646,336	27,458						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/27/2018	99,641		172.69	808,729			769,228		769,228	39,786						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	2,935		1,994.24	380,510			509,778		509,778	83,453						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	1,483		1,994.24	115,362			87,336		87,336	(29,273)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	1,144		2,065.89	141,840			122,960		122,960	2,866						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	456		2,065.89	47,050			3,256		3,256	(17,867)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	3,781		2,023.04	500,310			573,561		573,561	71,226						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,250		2,023.04	126,450			54,019		54,019	(34,434)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	1,099		2,090.11	142,352			106,098		106,098	(341)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	485		2,090.11	36,707			519		519	(20,850)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	2,434		2,021.94	191,958			134,646		134,646	(62,148)						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	5,112		2,021.94	680,175			814,749		814,749	105,328						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	500		2,060.99	40,209			13,681		13,681	(17,920)						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	1,267		2,060.99	166,384			164,872		164,872	14,067						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	6,548		1,921.84		883,467		1,666,170		1,666,170	782,703						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	2,208		1,921.84		179,521		395,024		395,024	215,503						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	203		1,882.95		17,312		42,627		42,627	25,315						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	1,037		1,882.95		138,592		303,471		303,471	164,879						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	2,651		1,864.78		250,116		636,820		636,820	386,705						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	8,521		1,864.78		1,310,925		2,647,863		2,647,863	1,336,938						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	1,563		1,948.05		206,451		283,015		283,015	76,564						100/92
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	570		1,948.05		45,732		94,601		94,601	48,869						100/92
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	1,971		2,019.64		146,501		219,882		219,882	73,381						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	5,920		2,019.64		753,228		1,080,481		1,080,481	327,253						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	307		2,035.94		22,250		30,531		30,531	8,281						100/92
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	1,245		2,035.94		152,293		215,944		215,944	63,651						100/92
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	2,693		2,082.78		283,765		199,753		199,753	(84,012)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	6,062		2,082.78		739,825		866,026		866,026	126,201						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2016	04/27/2017	1,318		2,095.15		164,280		181,791		181,791	17,511						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	5,116		2,046.61		628,200		901,577		901,577	273,377						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	1,143		2,099.06		141,541		161,579		161,579	20,038						100/65
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	3,232		2,075.32		449,369		523,301		523,301	73,932						100/110
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	897		2,000.54		120,265		197,867		197,867	77,602						100/93

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	3,684		2,163.75		438,460		412,702		412,702	(25,758)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	727		2,166.58		89,775		82,562		82,562	(7,213)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	2,961		2,184.05		356,387		316,516		316,516	(39,871)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	572		2,169.04		72,474		67,339		67,339	(5,135)						100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	2,110		2,125.77		280,313		311,934		311,934	31,622						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2017	328		2,159.93		41,064		42,700		42,700	1,636						100/97
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										22,325,555	25,328,637	0	45,629,453	XXX	45,629,453	4,862,632	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										22,325,555	25,328,637	0	45,629,453	XXX	45,629,453	4,862,632	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										22,325,555	25,328,637	0	45,629,453	XXX	45,629,453	4,862,632	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										22,325,555	25,328,637	0	45,629,453	XXX	45,629,453	4,862,632	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	55		2,102.11		(1,998)		(2,360)		(2,360)	(362)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	114		2,107.20		(3,944)		(4,500)		(4,500)	(556)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	139		2,112.29		(4,512)		(4,959)		(4,959)	(447)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	85		2,049.08	(8,365)			(10,147)		(10,147)	(802)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	1,640		2,054.07	(155,979)			(188,450)		(188,450)	(12,380)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	597		2,059.05	(25,964)			(8)		(8)	22,883						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	1,211		2,064.04	(110,849)			(127,564)		(127,564)	(4,425)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	886		2,074.01	(33,220)						27,503						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	653		2,127.87	(58,050)			(35,315)		(35,315)	11,107						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	316		2,133.03	(21,223)						5,164						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	491		2,138.20	(41,067)			(22,615)		(22,615)	9,898						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	139		2,148.53	(8,496)						1,669						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	294		2,078.67	(20,468)			(30)		(30)	11,233						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,175		2,078.67	(116,760)			(120,946)		(120,946)	(5,213)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,877		2,083.73	(181,924)			(185,201)		(185,201)	(5,440)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	665		2,088.79	(43,341)			(2)		(2)	22,391						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	729		2,093.85	(66,920)			(65,779)		(65,779)	113						100/101

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	291		2,103.96	(17,052)						7,934						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	273		2,152.81	(25,593)			(13,464)		(13,464)	4,023						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	114		2,158.04	(4,355)						1,946						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	417		2,158.04	(38,063)			(19,091)		(19,091)	6,696						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	255		2,163.26	(22,610)			(10,782)		(10,782)	4,410						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	137		2,163.26	(4,965)						2,153						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	155		2,168.49	(13,308)			(6,039)		(6,039)	2,851						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	121		2,173.71	(3,856)						1,587						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	113		2,178.94	(3,413)						1,362						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	579		2,077.54	(27,753)			(3,963)		(3,963)	23,623						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	2,277		2,077.54	(231,121)			(255,524)		(255,524)	(19,313)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	1,317		2,082.60	(129,906)			(142,444)		(142,444)	(9,382)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	524		2,087.65	(22,684)			(1,051)		(1,051)	21,385						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	353		2,087.65	(34,010)			(36,743)		(36,743)	(2,032)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	301		2,092.71	(12,545)			(248)		(248)	11,941						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	56		2,092.71	(5,290)			(5,651)		(5,651)	(248)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	1,110		2,097.76	(101,429)			(106,904)		(106,904)	(3,409)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	48		2,102.82	(1,784)			(5)		(5)	1,742						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	981		2,107.87	(33,926)			(30)		(30)	33,236						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	64		2,122.82	(6,052)			(5,211)		(5,211)	198						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	606		2,127.97	(56,035)			(47,407)		(47,407)	2,622						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	36		2,133.12	(3,234)			(2,681)		(2,681)	199						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	163		2,133.12	(6,888)						4,626						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	562		2,138.28	(49,258)			(39,957)		(39,957)	3,789						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	36		2,143.43	(1,369)						889						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2016	301		2,148.58	(10,930)						6,947						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	962		1,974.69		(50,081)		(121,504)		(121,504)	(71,423)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	4,156		1,974.69		(436,889)		(859,748)		(859,748)	(422,859)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	439		1,984.30		(21,016)		(51,321)		(51,321)	(30,306)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	1,946		1,984.30		(195,176)		(386,184)		(386,184)	(191,008)						100/101

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	18		1,989.10		(1,785)		(3,538)		(3,538)	(1,753)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	173		1,989.10		(7,902)		(19,370)		(19,370)	(11,469)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	429		1,993.91		(41,035)		(81,525)		(81,525)	(40,490)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	635		2,003.52		(25,376)		(62,185)		(62,185)	(36,809)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	485		1,944.15		(48,351)		(115,198)		(115,198)	(66,847)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	45		1,948.85		(4,343)		(10,402)		(10,402)	(6,059)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	125		1,948.85		(6,301)		(18,059)		(18,059)	(11,757)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	507		1,953.56		(48,177)		(116,037)		(116,037)	(67,860)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	26		1,953.56		(1,254)		(3,628)		(3,628)	(2,373)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/27/2017	52		1,962.98		(2,313)		(6,772)		(6,772)	(4,459)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	1,068		1,916.06		(71,314)		(202,164)		(202,164)	(130,850)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	4,375		1,916.06		(547,402)		(1,157,060)		(1,157,060)	(609,659)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	2,432		1,920.72		(298,403)		(633,158)		(633,158)	(334,755)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	893		1,925.39		(107,559)		(228,778)		(228,778)	(121,219)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	1,142		1,925.39		(71,322)		(205,512)		(205,512)	(134,191)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	199		1,930.05		(12,016)		(34,989)		(34,989)	(22,973)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	447		1,930.05		(52,792)		(112,760)		(112,760)	(59,968)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	374		1,934.71		(43,346)		(92,841)		(92,841)	(49,495)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	193		1,934.71		(11,232)		(32,969)		(32,969)	(21,737)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	48		1,944.03		(2,619)		(7,797)		(7,797)	(5,178)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	888		2,006.49		(87,660)		(167,799)		(167,799)	(80,139)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	402		2,011.36		(18,738)		(42,048)		(42,048)	(23,310)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	676		2,016.23		(63,563)		(161,247)		(161,247)	(97,684)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	167		2,021.10		(7,139)		(15,940)		(15,940)	(8,801)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	937		2,075.18		(41,624)		(57,422)		(57,422)	(15,798)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	2,407		2,075.18		(229,973)		(333,821)		(333,821)	(103,849)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	2,332		2,080.23		(216,660)		(314,605)		(314,605)	(97,945)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	701		2,085.28		(28,037)		(37,079)		(37,079)	(9,042)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	368		2,085.28		(33,331)		(48,319)		(48,319)	(14,988)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	801		2,090.33		(70,545)		(102,116)		(102,116)	(31,571)						100/99

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	136		2,090.33		(5,151)		(6,621)		(6,621)	(1,470)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	11		2,095.38		(933)		(1,348)		(1,348)	(415)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	194		2,095.38		(6,978)		(8,700)		(8,700)	(1,723)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	3		2,105.47		(111)		(129)		(129)	(18)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	221		2,097.02		(19,440)		(28,147)		(28,147)	(8,707)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	651		2,102.11		(55,692)		(80,586)		(80,586)	(24,894)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2016	03/27/2017	372		2,107.20		(30,851)		(44,736)		(44,736)	(13,886)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	834		2,140.06		(62,149)		(26,357)		(26,357)	35,791						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	2,329		2,140.06		(208,593)		(240,033)		(240,033)	(31,440)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	1,773		2,145.26		(154,367)		(176,784)		(176,784)	(22,417)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	1,092		2,150.47		(76,406)		(27,633)		(27,633)	48,773						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	944		2,150.47		(79,820)		(90,973)		(90,973)	(11,153)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	276		2,155.68		(18,745)		(6,170)		(6,170)	12,575						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	1,015		2,155.68		(83,120)		(94,520)		(94,520)	(11,400)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	491		2,160.88		(32,327)		(9,612)		(9,612)	22,715						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2016	04/27/2017	335		2,152.77		(33,578)		(33,093)		(33,093)	485						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2016	04/27/2017	311		2,158.00		(27,384)		(29,761)		(29,761)	(2,377)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2016	04/27/2017	476		2,163.24		(43,114)		(44,011)		(44,011)	(898)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2016	04/27/2017	196		2,168.48		(16,195)		(17,454)		(17,454)	(1,259)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	2,373		2,102.89		(214,635)		(320,204)		(320,204)	(105,569)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	2,149		2,108.01		(189,157)		(282,540)		(282,540)	(93,383)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	412		2,113.12		(35,153)		(52,717)		(52,717)	(17,564)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	182		2,118.24		(15,066)		(22,638)		(22,638)	(7,572)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	529		2,156.78		(47,619)		(54,309)		(54,309)	(6,690)						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	416		2,162.03		(36,446)		(41,428)		(41,428)	(4,983)						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	102		2,167.28		(8,686)		(9,867)		(9,867)	(1,181)						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/26/2017	95		2,172.53		(7,840)		(8,880)		(8,880)	(1,040)						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	2,042		2,132.39		(215,714)		(249,486)		(249,486)	(33,772)						100/110
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	1,161		2,137.58		(119,777)		(138,041)		(138,041)	(18,264)						100/110
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	18		2,142.77		(1,839)		(2,117)		(2,117)	(277)						100/110

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Integrity 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	10		2,147.96		(989)		(1,137)		(1,137)	(148)						100/110
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	325		2,050.55		(33,995)		(59,322)		(59,322)	(25,327)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	254		2,055.55		(26,010)		(45,534)		(45,534)	(19,524)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2017	318		2,060.56		(31,673)		(55,751)		(55,751)	(24,078)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	414		2,217.84		(36,467)		(33,510)		(33,510)	2,957						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	2,274		2,223.25		(194,340)		(177,613)		(177,613)	16,727						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	996		2,228.66		(82,575)		(75,056)		(75,056)	7,519						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	123		2,209.91		(12,095)		(10,867)		(10,867)	1,228						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	172		2,215.33		(16,368)		(14,645)		(14,645)	1,723						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	204		2,220.74		(18,873)		(16,823)		(16,823)	2,051						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	178		2,226.16		(15,980)		(14,191)		(14,191)	1,790						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	50		2,231.58		(4,342)		(3,832)		(3,832)	509						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	306		2,227.73		(28,767)		(25,126)		(25,126)	3,641						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	189		2,233.19		(17,222)		(14,986)		(14,986)	2,236						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	126		2,238.65		(11,110)		(9,633)		(9,633)	1,477						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	1,407		2,244.11		(120,193)		(103,891)		(103,891)	16,302						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	933		2,249.57		(77,202)		(66,369)		(66,369)	10,833						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	200		2,212.42		(20,051)		(18,407)		(18,407)	1,644						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	303		2,217.84		(29,544)		(27,041)		(27,041)	2,503						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	8		2,223.27		(741)		(677)		(677)	65						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	61		2,228.69		(5,597)		(5,083)		(5,083)	513						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	267		2,168.29		(28,463)		(32,106)		(32,106)	(3,642)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	596		2,173.60		(61,781)		(69,851)		(69,851)	(8,071)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	610		2,184.23		(59,921)		(67,858)		(67,858)	(7,937)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	637		2,194.86		(59,213)		(67,108)		(67,108)	(7,895)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2017	148		2,203.13		(14,496)		(15,531)		(15,531)	(1,035)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2017	180		2,208.53		(17,072)		(18,310)		(18,310)	(1,238)						100/97
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,760,055)	(5,787,694)	0	(10,508,119)	XXX	(10,508,119)	(3,073,703)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(1,760,055)	(5,787,694)	0	(10,508,119)	XXX	(10,508,119)	(3,073,703)	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										(1,760,055)	(5,787,694)	0	(10,508,119)	XXX	(10,508,119)	(3,073,703)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(1,760,055)	(5,787,694)	0	(10,508,119)	XXX	(10,508,119)	(3,073,703)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										20,565,500	19,540,943	0	35,121,334	XXX	35,121,334	1,788,929	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										20,565,500	19,540,943	0	35,121,334	XXX	35,121,334	1,788,929	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFZ6	43	2,150	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	12/16/2016	NYF 549300R4IG1TWPZT5U32	09/08/2016	1,726.6000	1,706.7000	(32,465)					42,700	42,700	261,673	100/95	50
MFZ6	3	150	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	12/16/2016	NYF 549300R4IG1TWPZT5U32	09/12/2016	1,687.2000	1,706.7000	(2,265)					(2,931)	(2,931)	18,256	100/95	50
NQZ6	11	220	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQOF39	09/08/2016	4,824.9500	4,870.2500	(5,720)					(9,983)	(9,983)	66,940	100/95	20
NQZ6	2	40	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQOF39	09/09/2016	4,701.7500	4,870.2500	(1,040)					(6,744)	(6,744)	12,171	100/95	20
NQZ6	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQOF39	09/09/2016	4,670.7500	4,870.2500	(520)					(3,992)	(3,992)	6,085	100/95	20
NQZ6	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQOF39	09/26/2016	4,814.7500	4,870.2500	(520)					(1,112)	(1,112)	6,085	100/95	20
RTZ6	24	2,400	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	12/16/2016	NYF 549300R4IG1TWPZT5U32	09/08/2016	1,255.9000	1,248.3000	(29,040)					18,189	18,189	146,050	100/95	100
RTZ6	2	200	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	12/16/2016	NYF 549300R4IG1TWPZT5U32	09/09/2016	1,219.9000	1,248.3000	(2,420)					(5,684)	(5,684)	12,171	100/95	100
ESZ6	65	3,250	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQOF39	09/08/2016	2,178.0000	2,160.4000	(38,675)					57,102	57,102	395,552	100/95	50
ESZ6	4	200	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQOF39	09/09/2016	2,117.0000	2,160.4000	(2,380)					(8,688)	(8,688)	24,342	100/95	50
ESZ6	4	200	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQOF39	09/26/2016	2,140.2500	2,160.4000	(2,380)					(4,038)	(4,038)	24,342	100/95	50
1349999. Subtotal - Short Futures - Hedging Other												(117,425)	0	0	0	0	74,819	74,819	973,667	XXX	XXX
1389999. Subtotal - Short Futures												(117,425)	0	0	0	0	74,819	74,819	973,667	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(117,425)	0	0	0	0	74,819	74,819	973,667	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												(117,425)	0	0	0	0	74,819	74,819	973,667	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	972,578	1,089	973,667
Total Net Cash Deposits	972,578	1,089	973,667

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	973,667		973,667		(117,425)	0	973,667	973,667
Barclays G5GSEF7VJP5I7OUK5573	Y	Y		5,667,754	(4,520,322)	1,147,432	5,667,754	(4,520,322)	1,147,432		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	26,680,000	36,463,511	(3,827,080)	5,956,431	36,463,511	(3,827,080)	5,956,431		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y		3,498,188	(2,160,717)	1,337,471	3,498,188	(2,160,717)	1,337,471		
0299999. Total NAIC 1 Designation			26,680,000	45,629,453	(10,508,119)	8,441,334	45,629,453	(10,508,119)	8,441,334	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			26,680,000	46,603,120	(10,508,119)	9,415,001	45,629,453	(10,625,544)	8,441,334	973,667	973,667
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				46,603,120	(10,508,119)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	26,680,000	26,680,000	XXX		V
0299999 - Total					26,680,000	26,680,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			8,613,210	8,613,210	10/03/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,613,210	8,613,210	XXX
9999999 - Totals				8,613,210	8,613,210	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 1,922,010 Book/Adjusted Carrying Value $ 1,922,010
2. Average balance for the year to date Fair Value $ 8,316,589 Book/Adjusted Carrying Value $ 8,316,589
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ 8,613,210 NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJO10		1	5,767,722	5,767,722	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	2,200,000	2,200,000	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJO15		1	2,500,000	2,500,000	10/15/2033
690353-L7-0	OPIC VRDN Flt % Due 10/10/2025 JAJO10		1	4,447,989	4,447,989	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	5,100,000	5,100,000	02/15/2028
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	1,500,000	1,500,000	06/15/2017
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJO15		1	8,500,000	8,500,000	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	14,000,000	14,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				44,015,711	44,015,711	XXX
0599999. Total - U.S. Government Bonds				44,015,711	44,015,711	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,700,000	2,700,000	11/15/2038
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Mo-1		1FE	2,025,000	2,025,000	01/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	2,980,000	2,980,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				7,705,000	7,705,000	XXX
3199999. Total - U.S. Special Revenues Bonds				7,705,000	7,705,000	XXX
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		1FE	1,206,985	1,208,226	06/07/2017
060505-CS-1	BANK OF AMERICA CORP 5 5/8% Due 10/14/2016 AO14		2FE	2,502,833	2,504,197	10/14/2016
06050T-KW-1	BANK OF AMERICA NA 6.1% Due 6/15/2017 JD15		1FE	1,445,158	1,444,827	06/15/2017
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	2,501,263	2,499,838	02/14/2017
064159-AM-8	BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12		1FE	2,510,295	2,510,376	01/12/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	4,900,000	4,900,000	12/08/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	4,500,234	4,500,000	05/10/2017
140420-NG-1	CAPITAL ONE BANK USA NA 1.2% Due 2/13/2017 FA13		2FE	4,526,838	4,530,019	02/13/2017
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	1,700,328	1,700,062	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	1,810,219	1,811,624	11/21/2016
210518-CG-9	CONSUMERS ENERGY CO 5.15% Due 2/15/2017 FA15		1FE	1,116,357	1,116,390	02/15/2017
257375-AD-7	DOMINION GAS HLDGS LLC 1.05% Due 11/1/2016 MN1		1FE	6,517,541	6,517,439	11/01/2016
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	1,253,705	1,255,001	08/15/2017
38141E-LA-5	GOLDMAN SACHS GROUP Flt % Due 3/29/2017 MJSD29		1FE	4,690,050	4,692,061	03/29/2017
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	2,790,917	2,793,298	06/27/2017
501044-CP-4	KROGER CO 2.2% Due 1/15/2017 JJ15		2FE	1,002,995	1,003,341	01/15/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	1,213,634	1,210,854	02/02/2017
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Mo-1		1FE	3,200,000	3,200,000	12/01/2040
63534P-AE-7	PNC BANK 5 1/4% Due 12/15/2016 JD15		1FE	1,008,032	1,008,354	12/15/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	4,797,619	4,800,000	03/28/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJO28		1FE	4,801,478	4,800,000	07/28/2017
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	5,955,000	5,955,000	03/01/2048
867914-AZ-6	SUNTRUST BANKS INC 6% Due 9/11/2017 MS11		2FE	1,040,591	1,041,370	09/11/2017
89113W-GD-2	TORONTO DOMINION BANK NY Flt % Due 2/10/2017 FMAN10		1FE	4,700,000	4,700,000	02/10/2017
95709T-AB-6	WESTAR ENERGY INC 5.15% Due 1/1/2017 JJ1		1FE	1,513,986	1,515,317	01/01/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				76,706,058	76,717,594	XXX
03066D-AA-4	AMCAR 2016-2 A1 0 3/4% Due 4/10/2017 Mo-8		1FE	482,024	482,078	04/10/2017
04364T-AA-6	ACER 2016-1A A1 0.95% Due 4/10/2017 Mo-27		1FE	1,712,557	1,712,552	04/10/2017
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,489,000	2,489,000	02/01/2031
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	2,653,945	2,653,932	07/24/2017
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1 1/4% Due 6/15/2017 Mo-15		1FE	1,079,962	1,079,963	06/15/2017
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	477,540	477,736	02/21/2017
52177F-AA-2	LRF SER 20161 CL A1 1% Due 6/19/2017 Mo-15		1FE	2,610,770	2,610,757	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				11,505,798	11,506,017	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				88,211,857	88,223,611	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				120,721,769	120,733,305	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				19,210,798	19,211,017	XXX
6599999. Total Bonds				139,932,568	139,944,322	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	VW CREDIT INC CP 0.95% Due 11/10/2016 At Mat			8,778,868	8,778,868	11/10/2016
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			15,094	15,094	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,793,962	8,793,962	XXX
000000-00-0	Huntington National Bank Money Market Account			2,356,689	2,356,689	
000000-00-0	Key Bank Money Market Account			13,652	13,652	
000000-00-0	BB&T Bank Money Market Account			2,351,620	2,351,620	
9099999. Total - Cash (Schedule E Part 1 type)				4,721,961	4,721,961	XXX
000000-00-0	CRH AMERICA FINANCE INC CP 0.93% Due 12/12/2016 At Mat			3,591,816	3,591,816	12/12/2016
000000-00-0	CATHOLIC HEALTH INITIATV CP 0.82% Due 11/4/2016 At Mat			3,995,444	3,995,444	11/04/2016
000000-00-0	KCPLMO CP 0.58% Due 10/3/2016 At Mat			4,099,802	4,099,802	10/03/2016
000000-00-0	SSM HEALTH CARE CORP CP 0.85% Due 12/12/2016 At Mat			8,584,974	8,584,974	12/12/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				20,272,036	20,272,036	XXX
9999999 - Totals				173,720,527	173,732,281	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 26,149,248 Book/Adjusted Carrying Value $ 26,147,729
2. Average balance for the year to date Fair Value $ 195,609,531 Book/Adjusted Carrying Value $ 191,706,934

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					(1,872,100)	999,801	(8,388,585)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					6,862,952	4,365,149	4,367,847	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					4	4	4	XXX
FIFTH THIRD BANK	CINCINNATI, OH					10,297,223	1,103,930	5,239,267	XXX
GOLDMAN SACHS	NEW YORK, NY					1,304,383	1,204,737	1,042,667	XXX
HUNTINGTON BANK	COLUMBUS, OH					6,866,625	4,368,499	4,370,441	XXX
JP MORGAN/CHASE	NEW YORK, NY					(13,447,711)	(8,555,503)	(10,537,001)	XXX
KEYCORP	CLEVELAND, OH					2,512,210	12,954	13,652	XXX
M&T BANK	BUFFALO, NY					1,265,064	1,278,727	1,285,636	XXX
NORTHERN TRUST	CHICAGO, IL					298,141	272,992	217,870	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			20,000	20,000	20,000	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	14,106,791	5,071,290	(2,368,202)	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	14,106,791	5,071,290	(2,368,202)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	14,106,791	5,071,290	(2,368,202)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		09/30/2016	0.520	10/03/2016	1,699,926	25	0
CRH AMERICA FINANCE INC CP		09/15/2016	0.930	12/12/2016	3,591,816	1,488	0
CATHOLIC HEALTH INITIATV CP		09/15/2016	0.820	11/04/2016	3,995,444	1,458	0
CINTAS CP		09/30/2016	0.600	10/03/2016	1,699,915	28	0
KCPLMO CP		09/30/2016	0.580	10/03/2016	4,099,802	66	0
MDU RESOURCES		09/30/2016	0.600	10/03/2016	1,699,943	5,128	28
SSM HEALTH CARE CORP CP		09/29/2016	0.850	12/12/2016	8,584,974	406	0
SYYPP CP		09/30/2016	0.580	10/03/2016	999,952	16	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					26,371,772	8,615	28
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					26,371,772	8,615	28
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					26,371,772	8,615	28
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					26,371,772	8,615	28
8699999 - Total Cash Equivalents					26,371,772	8,615	28