LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2017

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 OH

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 #, Sr 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 28th day of April 2017

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

b. If no,

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	4,527,574,420	0	4,527,574,420	4,156,799,351
2.	Stocks:				
	2.1 Preferred stocks	21,788,763	0	21,788,763	19,382,959
	2.2 Common stocks	567,440,344	0	567,440,344	545,384,831
3.	Mortgage loans on real estate:				
	3.1 First liens	297,432,662	0	297,432,662	262,347,792
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	
	4.3 Properties held for sale (less $ .... encumbrances)			0	
5.	Cash ($ 2,792,230), cash equivalents ($ 35,517,296) and short-term investments ($ 11,486,944)	49,796,470	0	49,796,470	138,399,959
6.	Contract loans (including $ .... premium notes)	109,843,108	0	109,843,108	110,490,336
7.	Derivatives	54,382,265	0	54,382,265	49,950,161
8.	Other invested assets	206,926,909	0	206,926,909	199,043,552
9.	Receivables for securities	6,509,834	0	6,509,834	2,745,553
10.	Securities lending reinvested collateral assets	6,380,883	0	6,380,883	87,622
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,848,075,658	0	5,848,075,658	5,484,632,116
13.	Title plants less $ .... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	46,501,044	0	46,501,044	42,071,397
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection			0	
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	14,964,122	0	14,964,122	13,027,227
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts	5,660,070	0	5,660,070	5,298,071
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	37,098,326	25,992,384	11,105,942	11,336,973
19.	Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($ ....)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates	248,452	0	248,452	69,293
24.	Health care ($ ....) and other amounts receivable	1,115,690	454,780	660,910	576,415
25.	Aggregate write-ins for other than invested assets	2,349,422	317,165	2,032,257	2,028,100
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,956,032,861	26,764,329	5,929,268,532	5,559,059,669
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,448,385,105	0	2,448,385,105	2,440,513,730
28.	Total (Lines 26 and 27)	8,404,417,966	26,764,329	8,377,653,637	7,999,573,399
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV Company Owned Life Insurance	2,032,257	0	2,032,257	2,028,100
2502.	Prepaid Expense	317,165	317,165	0	0
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,349,422	317,165	2,032,257	2,028,100

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,040,835,043 less $ 723,055,625 included in Line 6.3 (including $ ..... Modco Reserve)	4,040,835,043	3,938,774,666
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	683,064,580	520,770,437
4.	Contract claims:		
	4.1 Life	224,508	222,760
	4.2 Accident and health		
5.	Policyholders' dividends $ ..... and coupons $ ..... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)		
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 24,687,002 assumed and $ ..... ceded	24,687,002	17,083,556
	9.4 Interest Maintenance Reserve	4,394,568	4,554,995
10.	Commissions to agents due or accrued-life and annuity contracts $ 637,171 , accident and health $ ..... and deposit-type contract funds $	637,171	691,410
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	234,846	201,611
13.	Transfers to Separate Accounts due or accrued (net) (including $ (40,772,426) accrued for expense allowances recognized in reserves, net of reinsured allowances)	3,433,858	558,606
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	985,524	1,007,824
15.1	Current federal and foreign income taxes, including $ 1,819,507 on realized capital gains (losses)	3,529,135	15,467,286
15.2	Net deferred tax liability		
16.	Unearned investment income	24,986	25,170
17.	Amounts withheld or retained by company as agent or trustee	2,018,188	1,994,257
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	10,872,021	7,402,661
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	93,550,093	89,000,319
	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	3,172,334	2,728,469
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	10,982,152	13,144,709
	24.09 Payable for securities	49,169,031	2,983,958
	24.10 Payable for securities lending	127,013,485	106,734,477
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	34,975,197	27,394,310
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,093,803,722	4,750,741,481
27.	From Separate Accounts Statement	2,448,385,105	2,440,513,730
28.	Total liabilities (Lines 26 and 27)	7,542,188,827	7,191,255,211
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	658,163,872	658,163,872
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	174,300,938	147,154,316
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)	832,464,810	805,318,188
38.	Totals of Lines 29, 30 and 37	835,464,810	808,318,188
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,377,653,637	7,999,573,399
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	34,480,000	26,990,000
2502.	Uncashed drafts and checks that are pending escheatment to the state	495,197	404,310
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	34,975,197	27,394,310
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	205,517,834	334,937,578	1,201,816,403
2.	Considerations for supplementary contracts with life contingencies	3,037,257	2,421,947	10,302,173
3.	Net investment income	52,575,615	44,853,042	232,325,877
4.	Amortization of Interest Maintenance Reserve (IMR)	326,128	426,704	1,966,074
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	307,734	329,259	1,286,446
7.	Reserve adjustments on reinsurance ceded	(24,385,937)	(20,343,821)	(72,483,595)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,224,330	3,284,799	13,689,193
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	291,210	611,630	2,999,418
9.	Totals (Lines 1 to 8.3)	241,894,171	366,521,138	1,391,901,989
10.	Death benefits	1,913,557	1,596,604	4,710,000
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	51,539,583	38,152,121	184,419,878
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	86,510,284	83,433,691	330,555,582
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,084,332	1,528,813	(1,854,936)
18.	Payments on supplementary contracts with life contingencies	1,438,134	1,369,462	5,174,147
19.	Increase in aggregate reserves for life and accident and health contracts	102,248,989	232,597,197	801,262,326
20.	Totals (Lines 10 to 19)	244,734,879	358,677,888	1,324,266,997
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	11,556,963	18,137,297	65,319,848
22.	Commissions and expense allowances on reinsurance assumed	3,376		12,979
23.	General insurance expenses	9,795,679	8,516,415	36,307,491
24.	Insurance taxes, licenses and fees, excluding federal income taxes	914,099	640,628	2,548,529
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(39,207,961)	(30,721,495)	(149,118,032)
27.	Aggregate write-ins for deductions	734,349	618,546	2,480,714
28.	Totals (Lines 20 to 27)	228,531,384	355,869,279	1,281,818,526
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	13,362,787	10,651,859	110,083,463
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	13,362,787	10,651,859	110,083,463
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,709,628	2,567,828	19,757,754
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)	11,653,159	8,084,031	90,325,709
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,739,853 (excluding taxes of $ 79,654 transferred to the IMR)	(1,163,183)	(233,938)	25,581,115
35.	Net income (Line 33 plus Line 34)	10,489,976	7,850,093	115,906,824
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	808,318,188	678,562,420	678,562,420
37.	Net income (Line 35)	10,489,976	7,850,093	115,906,824
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,352,905	18,609,260	16,614,690	(12,444,970)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(525,894)	(969,770)	(2,749,575)
41.	Change in nonadmitted assets	3,177,183	3,999,220	(6,297,892)
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	(4,549,774)	(6,231,353)	(9,493,549)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(54,129)	(587,740)	(165,070)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	45,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	27,146,622	20,675,140	129,755,768
55.	Capital and surplus, as of statement date (Lines 36 + 54)	835,464,810	699,237,560	808,318,188
	DETAILS OF WRITE-INS			
08.301.	Other Fee Income	262,976	0	1,332,068
08.302.	Administrative Service Fees	23,117	606,900	1,642,910
08.303.	Miscellaneous Income	5,117	4,730	24,440
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	291,210	611,630	2,999,418
2701.	Securities Lending Interest Expense	445,787	282,736	1,434,629
2702.	Pension Expense	286,614	268,657	1,088,168
2703.	Reserve Adjustment	1,948	0	(72,625)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	67,153	30,542
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	734,349	618,546	2,480,714
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	208,791,604	337,115,678	1,211,721,221
2.	Net investment income	52,059,475	41,369,749	230,504,566
3.	Miscellaneous income	4,220,605	7,399,525	20,915,477
4.	Total (Lines 1 to 3)	265,071,684	385,884,952	1,463,141,264
5.	Benefit and loss related payments	161,392,140	148,314,223	599,588,546
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(42,046,857)	(61,935,794)	(163,446,977)
7.	Commissions, expenses paid and aggregate write-ins for deductions	23,047,800	28,168,402	107,490,430
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 659,589 tax on capital gains (losses)	15,467,286	(3,566,203)	19,533,833
10.	Total (Lines 5 through 9)	157,860,369	110,980,628	563,165,832
11.	Net cash from operations (Line 4 minus Line 10)	107,211,315	274,904,324	899,975,432
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	146,399,296	121,494,586	728,406,582
	12.2 Stocks	3,482,846	2,404,510	115,400,852
	12.3 Mortgage loans	1,705,942	1,297,663	25,016,469
	12.4 Real estate	0	0	0
	12.5 Other invested assets	5,675,300	5,806,706	14,701,956
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,843	3,235	(1,388)
	12.7 Miscellaneous proceeds	46,185,073	49,009,989	11,048,170
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	203,451,300	180,016,689	894,572,641
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	521,341,938	379,984,145	1,720,907,240
	13.2 Stocks	13,479,175	14,791,413	111,325,399
	13.3 Mortgage loans	36,790,812	4,492,821	97,970,367
	13.4 Real estate	0	0	0
	13.5 Other invested assets	8,467,137	1,871,767	74,889,303
	13.6 Miscellaneous applications	12,259,086	27,900,802	26,304,504
	13.7 Total investments acquired (Lines 13.1 to 13.6)	592,338,148	429,040,948	2,031,396,813
14.	Net increase (or decrease) in contract loans and premium notes	(647,228)	(2,935,384)	(2,239,793)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(388,239,620)	(246,088,874)	(1,134,584,379)
	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	45,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	162,294,143	(103,813)	212,928,991
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	30,130,673	54,072,585	5,142,409
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	192,424,816	53,968,772	263,071,400
	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)	(88,603,489)	82,784,222	28,462,453
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	138,399,959	109,937,506	109,937,506
	19.2 End of period (Line 18 plus Line 19.1)	49,796,470	192,721,728	138,399,959

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	142,937	134,334	533,992
3.	Ordinary individual annuities	205,721,199	335,286,306	1,202,682,407
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			283,035
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	205,864,136	335,420,640	1,203,499,434
12.	Deposit-type contracts	275,521,421	9,598,478	275,701,262
13.	Total	481,385,557	345,019,118	1,479,200,696
	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

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:

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	10,489,976	115,906,824
(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)	xxx	xxx	xxx	10,489,976	115,906,824
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	835,464,810	808,318,188
(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)	xxx	xxx	xxx	835,464,810	808,318,188

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

No Change.

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 did not have any accounting changes in 2017.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2017, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2017, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2017:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	13,929,093
2. 12 Months or Longer	$	3,182,073
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	696,235,758
2. 12 Months or Longer	$	24,523,451

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

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;

b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;

c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;

e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $174.5 million.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit Property Investments. No significant holdings. 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	54,382,265	—	54,382,265

* 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	(10,982,152)	—	(10,982,152)

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

K. Structured Notes. No Change.

L. 5* Securities. No Change.

M. Short Sales. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $450.0 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	—	—	—
(c) Activity Stock	7,864,328	7,864,328	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	16,533,700	16,533,700	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	450,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	8,669,372	8,669,372	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	4,576,728	4,576,728	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	13,246,100	13,246,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	300,000,000	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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 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	—	—	—	—	—	—

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)	452,263,422	444,629,471	393,214,236
2. Current Year General Account Total Collateral Pledged	452,263,422	444,629,471	393,214,236
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	289,494,167	284,812,203	228,834,478

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)	452,263,422	444,629,471	393,214,236
2. Current Year General Account Maximum Collateral Pledged	452,263,422	444,629,471	393,214,236
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	289,494,167	284,812,203	228,834,478

(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	—	—	—	XXX
(b) Funding Agreements	393,214,236	393,214,236	—	382,638,845
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	393,214,236	393,214,236	—	382,638,845
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	228,834,478	228,834,478	—	219,618,627
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	228,834,478	228,834,478	—	219,618,627

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	393,214,236	393,214,236	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	393,214,236	393,214,236	—

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. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	—	1,343,717	—	1,343,717
Bonds: RMBS	—	377,763	—	377,763
Common stock: Unaffiliated	170,352,553	—	—	170,352,553
Common stock: Mutual funds	11,975,010	—	—	11,975,010
Derivative assets: Options, purchased	—	14,196,047	40,186,242	54,382,289
Separate account assets*	785,600,443	2,742,928	—	788,343,371
Total assets at fair value	967,928,006	18,660,455	40,186,242	1,026,774,703

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	(10,982,152)	—	(10,982,152)
Total liabilities at fair value	—	(10,982,152)	—	(10,982,152)

*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 03/31/17

Description	Beginning Balance at 01/01/2017	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 at 03/31/2017
a. Assets										
Derivative assets	32,975,449	—	—	—	4,202,690	3,369,717	—	—	(361,614)	40,186,242
Total Assets	32,975,449	—	—	—	4,202,690	3,369,717	—	—	(361,614)	40,186,242

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

(4) Investments in Level 2 include NAIC 6 rated industrial and miscellaneous bonds and below investment grade residential mortgage-backed securities initially rated NAIC 6. The residential mortgage-backed securities represent subordinated tranches in securitization trusts containing residential mortgage loans originated in 2006. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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

Derivative instruments included 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.

The fair values 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 common stock.

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	4,683,902,122	4,527,574,419	5,615,943	4,384,074,345	294,211,834	
Common stock: Unaffiliated**	187,574,353	187,574,353	187,574,353	—	—	
Common stock: Mutual funds	11,975,010	11,975,010	11,975,010	—	—	
Preferred stock	22,368,118	21,788,763	—	17,310,529	5,057,589	
Mortgage loans	303,081,802	297,432,662	—	—	303,081,802	
Cash, cash equivalents, & short-term investments	49,796,470	49,796,470	49,796,470	—	—	
Other invested assets: Surplus notes	19,251,515	16,004,299	—	19,251,515	—	
Securities lending reinvested collateral assets	6,380,883	6,380,883	6,380,883	—	—	
Derivative assets	54,382,289	54,382,289	—	14,196,047	40,186,242	
Separate account assets	2,500,568,436	2,448,385,105	786,138,699	1,533,212,454	181,217,283	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,517,904,043)	(1,429,103,204)	—	—	(1,517,904,043)	
Fixed-indexed annuity contracts	(1,291,216,352)	(1,268,243,164)	—	—	(1,291,216,352)	
Derivative liabilities	(10,982,152)	(10,982,152)	—	(10,982,152)	—	
Cash collateral payable	(34,480,000)	(34,480,000)	—	(34,480,000)	—	
Separate account liabilities*	(1,728,242,116)	(1,639,311,455)	—	—	(1,728,242,116)	
Securities lending liability	(127,013,485)	(127,013,485)	—	(127,013,485)	—	

*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. Less liquid 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.

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 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 Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

(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					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—				—	—
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—				—	—
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 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. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed	2 Non-accrued Amounts for Impairment or Other Reasons	3 Amounts	4 Asset Balance (Gross of Non-admissions)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

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 [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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: $ 10,146,516

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	$ 359,262,095	$ 367,890,981
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 89,426,465	$ 91,939,532
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 448,688,560	$ 459,830,513
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. $ 174,459,240

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 174,480,986

16.3 Total payable for securities lending reported on the liability page. $ 127,013,485

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
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202

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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A
MILLIMAN	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities and Exchange Commission	DS

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	$	297,432,664
	1.14 Total Mortgages in Good Standing	$	297,432,664
	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)	$	297,432,664
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

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	3,285	4,425,343	0		4,428,628	0
2.	Alaska AK	L	0	0	0		0	0
3.	Arizona AZ	L	239	5,551,209	0		5,551,448	160,749
4.	Arkansas AR	L	0	1,546,163	0		1,546,163	0
5.	California CA	L	3,838	11,557,133	0		11,560,971	990,561
6.	Colorado CO	L	1,395	1,898,101	0		1,899,496	0
7.	Connecticut CT	L	26	6,327,320	0		6,327,346	215,698
8.	Delaware DE	L	0	636,417	0		636,417	0
9.	District of Columbia DC	L	0	200,000	0		200,000	0
10.	Florida FL	L	8,633	23,785,224	0		23,793,857	840,755
11.	Georgia GA	L	2,836	1,883,193	0		1,886,029	0
12.	Hawaii HI	L	0	6,741,904	0		6,741,904	238,359
13.	Idaho ID	L	39	1,602,114	0		1,602,153	0
14.	Illinois IL	L	11,661	6,183,872	0		6,195,533	970,754
15.	Indiana IN	L	1,589	5,669,801	0		5,671,390	50,000
16.	Iowa IA	L	11,997	751,690	0		763,687	0
17.	Kansas KS	L	2,095	1,146,314	0		1,148,409	0
18.	Kentucky KY	L	888	4,684,731	0		4,685,619	114,332
19.	Louisiana LA	L	0	3,718,580	0		3,718,580	138,000
20.	Maine ME	L	0	5,920	0		5,920	0
21.	Maryland MD	L	8,316	2,642,754	0		2,651,070	250,000
22.	Massachusetts MA	L	0	5,280,669	0		5,280,669	76,823
23.	Michigan MI	L	629	6,033,536	0		6,034,165	122,584
24.	Minnesota MN	L	12,959	1,273,745	0		1,286,704	471,666
25.	Mississippi MS	L	631	2,133,088	0		2,133,719	318,103
26.	Missouri MO	L	2,305	3,458,896	0		3,461,201	0
27.	Montana MT	L	66	396,217	0		396,283	0
28.	Nebraska NE	L	4,919	366,565	0		371,484	58,730
29.	Nevada NV	L	33	4,674,778	0		4,674,811	0
30.	New Hampshire NH	L	0	1,526	0		1,526	0
31.	New Jersey NJ	L	0	13,105,927	0		13,105,927	344,519
32.	New Mexico NM	L	1,301	470,481	0		471,782	0
33.	New York NY	N	0	553,631	0		553,631	0
34.	North Carolina NC	L	53	6,007,658	0		6,007,711	406,817
35.	North Dakota ND	L	0	300	0		300	0
36.	Ohio OH	L	28,866	22,344,544	0		22,373,410	266,515,658
37.	Oklahoma OK	L	6,972	2,606,771	0		2,613,743	0
38.	Oregon OR	L	1,987	4,192,937	0		4,194,924	0
39.	Pennsylvania PA	L	15,098	16,107,573	0		16,122,671	895,769
40.	Rhode Island RI	L	0	1,013,321	0		1,013,321	0
41.	South Carolina SC	L	1,984	986,675	0		988,659	0
42.	South Dakota SD	L	806	35,889	0		36,695	0
43.	Tennessee TN	L	1,599	1,965,324	0		1,966,923	163,693
44.	Texas TX	L	1,416	12,499,279	0		12,500,695	171,782
45.	Utah UT	L	0	2,123,637	0		2,123,637	0
46.	Vermont VT	L	0	0	0		0	0
47.	Virginia VA	L	162	2,752,136	0		2,752,298	38,675
48.	Washington WA	L	2,091	1,814,567	0		1,816,658	101,288
49.	West Virginia WV	L	1,693	410,810	0		412,503	1,700,000
50.	Wisconsin WI	L	530	1,986,957	0		1,987,487	166,106
51.	Wyoming WY	L	0	160,540	0		160,540	0
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N					0	
55.	U.S. Virgin Islands VI	N					0	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	0	5,439	0	0	5,439	0
59.	Subtotal	(a) 50	142,937	205,721,199	0	0	205,864,136	275,521,421
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	142,937	205,721,199	0	0	205,864,136	275,521,421
96.	Plus Reinsurance Assumed	XXX	22,936				22,936	
97	Totals (All Business)	XXX	165,873	205,721,199	0	0	205,887,072	275,521,421
98.	Less Reinsurance Ceded	XXX	70,979	298,259			369,238	
99.	Totals (All Business) less Reinsurance Ceded	XXX	94,894	205,422,940	0	0	205,517,834	275,521,421
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	0	5,439	0		5,439	
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	5,439	0	0	5,439	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., OH (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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	N	
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	N	
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	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	74.220	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	38.330	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	29.830	WS Mutual Holding Co	N	

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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)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	5.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.570	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	74.330	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	N	
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	15.170	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	N	
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	6.390	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
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	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	N	
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	N	
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	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	

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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)	Is an SCA Filing Required? (Y/N)	*
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	

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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 Is an SCA Filing Required? (Y/N)	16 *
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	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	N	
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	N	
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	Y	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
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	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	0	39,378	2,767
2705. Experience Refund	0	27,775	27,775
2797. Summary of remaining write-ins for Line 27 from overflow page	0	67,153	30,542

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	262,347,794	189,393,896
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	21,050,095	76,022,851
	2.2 Additional investment made after acquisition	15,740,717	21,947,516
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,705,942	25,016,469
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)	297,432,664	262,347,794
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	297,432,664	262,347,794
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	297,432,664	262,347,794

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	199,043,552	129,601,859
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,525,841	9,174,509
	2.2 Additional investment made after acquisition	6,941,296	65,714,794
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	13	51
5.	Unrealized valuation increase (decrease)	5,095,205	9,556,222
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	5,675,300	14,701,956
8.	Deduct amortization of premium and depreciation	3,698	14,342
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		287,585
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	206,926,909	199,043,552
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	206,926,909	199,043,552

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	4,721,567,138	3,714,491,433
2.	Cost of bonds and stocks acquired	534,821,109	1,832,232,639
3.	Accrual of discount	712,148	3,277,310
4.	Unrealized valuation increase (decrease)	13,645,434	(24,919,242)
5.	Total gain (loss) on disposals	1,039,876	61,053,832
6.	Deduct consideration for bonds and stocks disposed of	149,882,136	843,807,434
7.	Deduct amortization of premium	5,100,048	13,674,671
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	7,086,729
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,116,803,521	4,721,567,138
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,116,803,521	4,721,567,138

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)	2,657,328,165	641,728,330	491,062,195	(19,627,639)	2,788,366,661			2,657,328,165
2. NAIC 2 (a)	1,297,472,504	1,825,419,907	1,707,573,611	19,721,485	1,435,040,285			1,297,472,504
3. NAIC 3 (a)	219,059,231	10,956,250	1,332,185	(9,647,428)	219,035,868			219,059,231
4. NAIC 4 (a)	102,554,041	14,496,700	3,162,962	5,227,287	119,115,066			102,554,041
5. NAIC 5 (a)	10,635,088	0	788,935	(1,416,595)	8,429,558			10,635,088
6. NAIC 6 (a)	3,350,625	0	10,729	1,251,324	4,591,220			3,350,625
7. Total Bonds	4,290,399,654	2,492,601,187	2,203,930,617	(4,491,566)	4,574,578,658	0	0	4,290,399,654
PREFERRED STOCK								
8. NAIC 1	9,185,874	0			9,185,874			9,185,874
9. NAIC 2	10,197,085	2,405,804			12,602,889			10,197,085
10. NAIC 3	0	0			0			
11. NAIC 4	0	0			0			
12. NAIC 5	0	0			0			
13. NAIC 6	0	0			0			
14. Total Preferred Stock	19,382,959	2,405,804	0	0	21,788,763	0	0	19,382,959
15. Total Bonds and Preferred Stock	4,309,782,613	2,495,006,991	2,203,930,617	(4,491,566)	4,596,367,421	0	0	4,309,782,613

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 30,720,891 ; NAIC 2 $ 16,283,349 ; 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	11,486,944	XXX	11,486,944	9,103	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	76,411,816	44,387,564
2. Cost of short-term investments acquired	260,390,702	1,067,340,624
3. Accrual of discount		53
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	325,315,577	1,035,316,425
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)	11,486,941	76,411,816
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	11,486,941	76,411,816

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)	36,805,463
2.	Cost Paid/(Consideration Received) on additions	4,328,083
3.	Unrealized Valuation increase/(decrease)	3,699,442
4.	Total gain (loss) on termination recognized	870,710
5.	Considerations received/(paid) on terminations	2,303,554
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)	43,400,144
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	43,400,144

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				976,413
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				200,025
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	(189,981)			
	3.14 Section 1, Column 18, prior year	194,181	(384,162)	(384,162)	
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	(189,981)			
	3.24 Section 1, Column 19, prior year	194,181	(384,162)	(384,162)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(724,142)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(724,142)	(724,142)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,176,438
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,176,438

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

N O N E

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

N O N E

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	43,400,137	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,176,437	
3.	Total (Line 1 plus Line 2)		44,576,574
4.	Part D, Section 1, Column 5	55,558,726	
5.	Part D, Section 1, Column 6	(10,982,152)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	43,400,137	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		43,400,137
10.	Part D, Section 1, Column 8	54,382,289	
11.	Part D, Section 1, Column 9	(10,982,152)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	1,176,437	
15.	Part D, Section 1, Column 11	1,176,437	
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	57,188,483	47,226,428
2.	Cost of cash equivalents acquired	1,710,868,550	6,750,592,234
3.	Accrual of discount	165	85
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	4,047	3,958
6.	Deduct consideration received on disposals	1,732,543,950	6,740,634,222
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)	35,517,295	57,188,483
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	35,517,295	57,188,483

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009054	Eldersburg	MD		12/18/2014	4.900	0	580,283	46,800,000
0009059	Cincinnati	OH		11/12/2015	5.000	0	3,953,939	34,200,000
0009061	Westminster	CO		08/01/2016	4.500	0	4,062,524	50,900,000
0009063	Charleston	SC		10/14/2016	4.500	0	2,746,945	37,550,000
0009065	Washington	DC		11/04/2016	4.500	0	969,643	54,300,000
0009066	Westfield	IN		11/22/2016	4.450	0	1,869,197	13,400,000
0009067	Silver Spring	MD		01/03/2017	4.250	20,300,000	0	37,000,000
0009068	Dayton	OH		02/17/2017	4.650	750,095	1,558,186	20,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						21,050,095	15,740,717	294,750,000
0899999. Total Mortgages in good standing						21,050,095	15,740,717	294,750,000
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						21,050,095	15,740,717	294,750,000

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		3,049,858	0	0	0	0	0	0	0	33,664	0	0	0
0009047	Ocala	FL		10/19/2007		4,360,081	0	0	0	0	0	0	0	538,981	0	0	0
0009048	Naples	FL		03/04/2010		7,498,032	0	0	0	0	0	0	0	51,546	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,304,353	0	0	0	0	0	0	0	29,327	0	0	0
0009050	Houston	TX		09/28/2011		4,160,432	0	0	0	0	0	0	0	46,675	0	0	0
0009052	Brentwood	TN		07/17/2014		9,170,376	0	0	0	0	0	0	0	129,261	0	0	0
0009053	Frankfort	KY		12/12/2014		18,165,278	0	0	0	0	0	0	0	189,283	0	0	0
0009054	Eldersburg	MD		12/18/2014		26,144,717	0	0	0	0	0	0	0	91,289	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,553,164	0	0	0	0	0	0	0	92,404	0	0	0
0009056	Blacksburg	VA		10/06/2015		7,107,329	0	0	0	0	0	0	0	60,545	0	0	0
0009057	Aurora	CO		10/08/2015		22,147,284	0	0	0	0	0	0	0	134,726	0	0	0
0009058	Westfield	IN		11/03/2015		24,966,779	0	0	0	0	0	0	0	100,405	0	0	0
0009060	Vineyard	UT		12/07/2015		32,000,000	0	0	0	0	0	0	0	131,547	0	0	0
0009067	Silver Spring	MD		01/03/2017		0	0	0	0	0	0	0	0	76,289	0	0	0
0299999. Mortgages with partial repayments						178,627,683	0	0	0	0	0	0	0	1,705,942	0	0	0
0599999 - Totals						178,627,683	0	0	0	0	0	0	0	1,705,942	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
34918*-10-0	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	5S	03/15/2011	3		434,761		1,961,561	1.660
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	434,761	0	1,961,561	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		29,792		2,578,084	2.090
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	29,792	0	2,578,084	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2		1,390,448			1.250
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		1,525,841	141,587			0.570
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1		248,411		6,672,035	0.800
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1		4,221,570		9,777,546	1.000
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016	2		474,727			3.170
2199999. Joint Venture Interests - Other - Unaffiliated								1,525,841	6,476,743	0	16,449,581	XXX
4499999. Total - Unaffiliated								1,525,841	6,941,296	0	20,989,226	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								1,525,841	6,941,296	0	20,989,226	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	01/31/2017	1,071,259					0		1,071,259	1,071,259			0	114,873
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							1,071,259	0	0	0	0	0	0	1,071,259	1,071,259	0	0	0	114,873
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	01/30/2017	341,422					0		341,422	341,422			0	
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	01/18/2017	59,859					0		59,859	59,859			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							401,281	0	0	0	0	0	0	401,281	401,281	0	0	0	0
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	03/22/2017	1,744,375					0		1,744,375	1,744,375			0	601,796
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/10/2017	75,126					0		75,126	75,126			0	
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	02/09/2017	2,134,848					0		2,134,848	2,134,848			0	
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	03/09/2017	248,411					0		248,411	248,411			0	
2199999. Joint Venture Interests - Other - Unaffiliated							4,202,760	0	0	0	0	0	0	4,202,760	4,202,760	0	0	0	601,796
4499999. Total - Unaffiliated							5,675,300	0	0	0	0	0	0	5,675,300	5,675,300	0	0	0	716,669
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							5,675,300	0	0	0	0	0	0	5,675,300	5,675,300	0	0	0	716,669

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)
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2017	Interest Capitalization		10,405	10,405	0	1
0599999. Subtotal - Bonds - U.S. Governments						10,405	10,405	0	XXX
831594-AB-2	REPUBLIC OF SLOVENIA 5.500% 10/26/22	D	02/13/2017	J P MORGAN SEC FIXED INC		5,577,500	5,000,000	84,028	1FE
1099999. Subtotal - Bonds - All Other Governments						5,577,500	5,000,000	84,028	XXX
23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		03/30/2017	DiPERNA FINANCIAL		3,090,000	3,090,000	0	2FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2017	Interest Capitalization		56,542	56,542	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2017	Interest Capitalization		82,046	82,046	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2017	Interest Capitalization		19,491	19,491	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		03/03/2017	STEPHENS INC.		8,292,374	8,080,267	6,285	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		02/01/2017	Interest Capitalization		3,504	3,504	0	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		02/13/2017	STEPHENS INC.		3,104,482	3,302,640	4,816	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		03/01/2017	Interest Capitalization		9,633	9,633	0	1
3137BV-ZA-7	FHMS K063 0.426% 01/25/27		03/08/2017	BARCLAYS		5,000,688	0	50,062	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		01/03/2017	SUNTRUST		5,200,000	5,200,000	0	2AM
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		02/17/2017	PNC CAPITAL MARKETS		3,500,000	3,500,000	1,305	1FE
88213A-HL-2	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION 2.884% 05/15/24		01/11/2017	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	0	1FE
88213A-HM-0	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION 3.031% 05/15/25		01/11/2017	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	1FE
88213A-HN-8	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION 3.131% 05/15/26		01/11/2017	CITIGROUP GLOBAL MKTS		3,500,000	3,500,000	0	1FE
88213A-HP-3	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION 3.231% 05/15/27		01/11/2017	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		01/01/2017	BANK of AMERICA SEC		5,086,687	5,077,167	458	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						45,945,447	40,921,290	62,926	XXX
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		01/04/2017	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0	1FE
025537-AF-8	AMERICAN ELECTRIC POWER 1.650% 12/15/17		03/30/2017	MORGAN STANLEY FIXED INC		2,500,325	2,500,000	12,490	2FE
0258M0-EH-8	AMERICAN EXPRESS 1.793% 03/03/22		02/28/2017	BANK of AMERICA SEC		20,000,000	20,000,000	0	1FE
02665W-BP-5	AMERICAN HONDA FINANCE 2.900% 02/16/24		02/13/2017	J P MORGAN SEC FIXED INC		9,937,300	10,000,000	0	1FE
031162-BR-0	AMGEN INC 1.250% 05/22/17		02/28/2017	HONG KONG SHANGHAI BK		4,300,860	4,300,000	15,080	2FE
037833-CG-3	APPLE INC 3.000% 02/09/24		02/02/2017	GOLDMAN SACHS		3,998,240	4,000,000	0	1FE
037833-CN-8	APPLE INC 1.534% 02/09/22		02/02/2017	J P MORGAN SEC FIXED INC		15,000,000	15,000,000	0	1FE
038222-AL-9	APPLIED MATERIALS 3.300% 04/01/27		03/28/2017	J P MORGAN SEC FIXED INC		2,491,125	2,500,000	0	1FE
060505-DA-9	BANK OF AMERICA CORP 5.420% 03/15/17		01/09/2017	BROWNSTONE INV GROUP,LLC		503,635	500,000	8,808	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		01/18/2017	US BANCORP		1,699,983	1,700,000	9,385	1FE
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		01/09/2017	BROWNSTONE INV GROUP,LLC		856,418	850,000	2,040	2FE
13606B-DE-3	CANADIAN IMP BK COMM NY 1.283% 03/01/18		02/23/2017	CIBC WORLD MARKET		25,000,000	25,000,000	0	1FE
14162V-AB-2	CARE CAPITAL PROPERTIES 5.125% 08/15/26		02/09/2017	Tax Free Exchange		5,000,000	5,000,000	0	2FE
14912L-7D-7	CATERPILLAR FINANCE SERV 1.931% 10/01/21		03/03/2017	Tax Free Exchange		1,058,006	1,000,000	0	1FE
151020-AP-9	CELGENE CORP 3.625% 05/15/24		01/05/2017	Various		4,305,030	4,265,000	23,620	2FE
168137-AA-5	CST 2017-SKY A 1.743% 04/15/30		03/16/2017	GOLDMAN SACHS		8,000,000	8,000,000	0	1FE
168137-AG-2	CST 2017-SKY B 2.043% 04/15/30		03/16/2017	GOLDMAN SACHS		8,584,000	8,584,000	0	1FE
172967-EM-9	CITIGROUP 6.125% 11/21/17		01/31/2017	US BANCORP		1,813,193	1,750,000	21,438	2FE
18055#-AW-2	CLARION LIONS PP 2.443% 05/01/24		03/21/2017	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2Z
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		03/09/2017	MORGAN STANLEY FIXED INC		4,341,624	4,300,000	99,587	2FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		03/01/2017	Interest Capitalization		443	443	0	1FM
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		02/09/2017	MORGAN STANLEY FIXED INC		1,011,990	1,000,000	3,323	2FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		02/10/2017	DEUTSCHE BANK		8,693,483	8,760,556	13,287	1FE
30161M-AE-3	EXELON CORP 6.200% 10/01/17		03/28/2017	BROWNSTONE INV GROUP,LLC		358,099	350,000	10,850	2FE
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		01/11/2017	MORGAN STANLEY FIXED INC		4,049,610	4,050,000	5,984	2FE
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		03/08/2017	WELLS FARGO		2,000,280	2,000,000	7,894	2FE
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		03/21/2017	BARCLAYS		5,000,000	5,000,000	0	2AM
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		03/21/2017	BARCLAYS		12,000,000	12,000,000	0	2AM
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		02/10/2017	US BANCORP		2,051,780	2,000,000	0	2FE
391164-AK-6	GREAT PLAINS ENERGY INC 4.850% 04/01/47		03/06/2017	GOLDMAN SACHS		1,997,400	2,000,000	0	2FE
39154T-AL-2	GALC 2017-1 B 2.590% 01/20/23		02/07/2017	BANK of AMERICA SEC		6,298,862	6,300,000	0	1FE
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		01/27/2017	MORGAN STANLEY FIXED INC		1,176,140	1,150,000	3,399	2FE
4042Q1-AC-1	HSBC BANK USA 6.000% 08/09/17		03/06/2017	BROWNSTONE INV GROUP,LLC		1,528,545	1,500,000	7,500	1FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	WELLS FARGO		1,508,775	1,500,000	10,542	2FE
46646G-AE-7	JPMCC 2016-NINE B 2.854% 10/06/38		02/24/2017	J P MORGAN SEC FIXED INC		4,812,891	5,000,000	3,568	1FM
46648C-AF-1	JPMMT 2017-1 A6 3.500% 01/25/47		02/17/2017	J P MORGAN SEC FIXED INC		4,997,404	5,000,000	13,125	1FE
48283P-AA-9	KABB 2017-1 A 4.571% 03/15/22		03/07/2017	GUGGENHEIM CAPITAL MARKETS		7,999,954	8,000,000	0	1FE
49338L-AE-3	KEYSIGHT TECHNOLOGIES 4.600% 04/06/27		03/28/2017	BARCLAYS		2,496,825	2,500,000	0	2FE
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		01/06/2017	MORGAN STANLEY FIXED INC		1,651,469	1,650,000	807	2FE
53154*-AL-7	LIBERTY UTILITY PP 3.690% 04/30/24		03/06/2017	PRIVATE PLACEMENT		6,000,000	6,000,000	0	2FE
573284-AJ-5	MARTIN MARIETTA MATERIALS 6.250% 05/01/37		01/12/2017	Cantor Fitzgerald Fixed		163,674	150,000	2,005	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		01/31/2017	BROWNSTONE INV GROUP,LLC		3,087,458	3,000,000	76,738	2FE
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		03/13/2017	J P MORGAN SEC FIXED INC		4,855,876	5,000,000	13,090	1FE
61746B-EE-2	MORGAN STANLEY 2.223% 01/20/22		01/17/2017	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		01/20/2017	ROBERT W. BAIRD		3,559,466	3,593,152	7,785	1FM
63307A-AA-3	NATIONAL BANK OF CANADA 1.450% 11/07/17		01/26/2017	BROWNSTONE INV GROUP,LLC		1,199,820	1,200,000	4,060	1FE
65339K-AB-6	NEXTERA ENERGY CAPITAL 1.586% 06/01/17		03/06/2017	BROWNSTONE INV GROUP,LLC		760,334	760,000	3,281	2FE
693456-AN-5	PMTLT 2013-J1 B1 3.563% 09/25/43		01/06/2017	WELLS FARGO		5,853,023	5,846,628	5,791	1FM
71951Q-AA-0	PHYSICIANS REALTY LP 4.300% 03/15/27		03/02/2017	J P MORGAN SEC FIXED INC		4,983,850	5,000,000	0	2FE
749685-AV-5	RPM INTERNATIONAL INC 3.750% 03/15/27		02/27/2017	BANK of AMERICA SEC		9,985,800	10,000,000	0	2FE
75281A-AS-8	RANGE RESOURCES CORP 4.875% 05/15/25		03/14/2017	JEFFERIES & CO		4,650,000	5,000,000	82,604	4FE
76131V-AA-1	RETAIL PROPERTIES OF AME - A 4.000% 03/15/25		03/30/2017	US BANCORP		4,767,160	5,000,000	10,444	2FE
78012K-ZD-2	ROYAL BANK OF CANADA 1.765% 02/01/22		01/25/2017	RBC/DAIN		10,000,000	10,000,000	0	1FE
80281C-AH-8	SDART 2013-5 E 3.730% 03/15/21		01/18/2017	WELLS FARGO		10,205,469	10,000,000	8,289	1FE
81663A-AC-9	SEMGROUP CORP-CLASS A 6.375% 03/15/25		03/08/2017	CREDIT SUISSE FIRST BOSTON		9,846,700	10,000,000	0	4FE
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		03/13/2017	WELLS FARGO		6,385,234	6,500,000	16,431	1FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		01/11/2017	Various		8,073,170	7,644,000	206,091	2FE
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/29/2017	BROWNSTONE INV GROUP,LLC		1,998,907	1,902,000	6,895	2FE
88947E-AS-9	TOLL BROS FINANCE CORP 4.875% 03/15/27		03/07/2017	SUNTRUST		7,000,000	7,000,000	0	3FE
89171Y-BB-6	TPMT 2015-2 2M1 3.750% 11/25/57		01/11/2017	PERFORMANCE TRUST CAPITAL		3,528,743	3,463,000	5,772	1FM
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		02/28/2017	MORGAN STANLEY FIXED INC		5,604,312	5,600,000	4,064	1FE
902973-AZ-9	U S BANCORP 5.300% Perpet.		02/02/2017	Various		3,504,375	3,500,000	0	2FE
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		01/24/2017	WELLS FARGO		3,316,601	3,305,000	7,999	1FE
906548-CE-0	UNION ELECTRIC 6.400% 06/15/17		03/06/2017	BROWNSTONE INV GROUP,LLC		410,378	405,000	6,048	1FE
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		02/03/2017	Taxable Exchange		3,527,043	3,618,000	0	2FE
94974B-FW-5	WELLS FARGO CO 1.150% 06/02/17		03/28/2017	Various		1,599,992	1,600,000	5,284	1FE
064159-JF-4	BANK OF NOVA SCOTIA 1.742% 03/07/22	A	03/01/2017	SCOTIA		5,000,000	5,000,000	0	1FE
06417G-TR-9	BANK OF NOVA SCOTIA HOUS 1.273% 03/01/18	A	02/23/2017	SCOTIA		15,000,000	15,000,000	0	1FE
00507U-AB-7	ACTAVIS FUNDING SCS 1.300% 06/15/17	D	03/08/2017	HONG KONG SHANGHAI BK		4,298,409	4,300,000	13,664	2FE
03764Q-AS-1	APID 2013-15A A2BR 3.460% 10/20/25	D	02/16/2017	CITIGROUP GLOBAL MKTS		8,000,000	8,000,000	0	1FE
05565E-AS-4	BMW US Capital LLC 1.645% 04/06/22	C	03/30/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
06738E-AF-2	BACR 2.000% 03/16/18	D	02/17/2017	BROWNSTONE INV GROUP,LLC		997,756	995,000	8,679	2FE
06738E-AS-4	BACR 3.684% 01/10/23	D	01/03/2017	BARCLAYS		5,000,000	5,000,000	0	2FE
12548C-AK-3	CIFC 2014-2A A2FR 3.419% 05/24/26	D	02/08/2017	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	1FE
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24		02/17/2017	Tax Free Exchange		3,040,722	3,000,000	0	1FE
404280-BK-4	HSBC HOLDINGS PLC-SPONS 4.041% 03/13/28	D	03/06/2017	HONG KONG SHANGHAI BK		5,000,000	5,000,000	0	1FE
55977W-2B-7	MAEXIM 4.000% 01/30/20	D	03/06/2017	CITIGROUP GLOBAL-EQ		10,260,000	10,000,000	43,333	2FE
65590A-DM-5	NORDEA BANK AB NEW YORK 1.442% 03/07/19	D	03/02/2017	RBC/DAIN		4,300,000	4,300,000	0	1FE
673898-AU-6	OAKCL 2014-2A A2BR 4.707% 10/20/26	D	02/17/2017	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	56,067	1FE
82620K-AQ-6	SIEMENS 1.747% 03/16/22	D	03/07/2017	DEUTSCHE BANK		30,000,000	30,000,000	0	1FE
898205-AA-7	TFINS 2017-1A A1 1.025% 04/20/38	D	03/20/2017	BANK of AMERICA SEC		9,700,000	10,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						459,487,961	459,691,779	867,141	XXX
01039X-AA-8	ALABAMA POWER CAP TR V 4.098% 10/01/42		02/23/2017	JEFFERIES & CO		4,837,500	5,000,000	31,872	1FE
29273R-BA-6	ENERGY TRANSFER PARTNERS 4.052% 11/01/66		01/12/2017	ROBERT W. BAIRD		3,956,250	5,000,000	42,287	3FE
302570-AX-4	NEXTERA ENERGY 6.650% 06/15/67		01/12/2017	JEFFERIES & CO		1,526,875	1,750,000	10,668	2FE
4899999. Subtotal - Bonds - Hybrid Securities						10,320,625	11,750,000	84,827	XXX
8399997. Total - Bonds - Part 3						521,341,938	517,373,474	1,098,922	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						521,341,938	517,373,474	1,098,922	XXX
233331-80-0	DTE ENERGY COMPANY PFD		03/13/2017	CREDIT SUISSE FIRST BOSTON	100,000.000	2,405,804	0.00	0	P2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,405,804	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						2,405,804	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,405,804	XXX	0	XXX
09075E-10-0	BIOVERATIV INC		02/07/2017	Spin Off	2,280.000	110,771		0	L
09247X-10-1	BLACKROCK INC		03/21/2017	BNY CONVERG-SOFT	4,089.000	1,546,910		0	L
20030N-10-1	COMCAST CORP CL A		02/21/2017	Stock Split	20,317.000	0		0	L
206787-10-3	CONDUENT INC-WI		01/03/2017	Spin Off	16,566.000	256,334		0	L
31337#-10-5	FHLB CINCINNATI		03/31/2017	Various	39,757.000	3,975,700		0	A
36174X-10-1	GGP INC REIT		01/27/2017	Tax Free Exchange	23,015.000	573,265		0	L
437076-10-2	HOME DEPOT		03/21/2017	BNY CONVERG-SOFT	10,546.000	1,547,662		0	L

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)
58933Y-10-5	MERCK & CO INC		01/25/2017	BANK OF NEW YORK	24,556.000	1,501,231		0	L
806857-10-8	SCHLUMBERGER LTD		01/25/2017	BANK OF NEW YORK	3,807.000	325,355		0	L
882508-10-4	TEXAS INSTRUMENTS		03/21/2017	BNY CONVERG-SOFT	15,254.000	1,236,143		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,073,371	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						11,073,371	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						11,073,371	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						13,479,175	XXX	0	XXX
9999999 - Totals						534,821,113	XXX	1,098,922	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.652% 12/20/61		03/01/2017	Paydown		191,405	191,405	207,630	194,906	0	(3,501)	0	(3,501)	0	191,405	0	0	0	1,835	09/01/2051	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2017	Paydown		278,384	278,384	299,711	283,692	0	(5,308)	0	(5,308)	0	278,384	0	0	0	1,403	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2017	Paydown		68,260	68,260	73,098	69,275	0	(1,016)	0	(1,016)	0	68,260	0	0	0	586	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2017	Paydown		113,300	113,300	113,441	113,411	0	(112)	0	(112)	0	113,300	0	0	0	499	01/15/2033	1
36194S-PD-4	Government NatioAU4920 gage A POOL # AU4920 3.020% 09/15/41		03/01/2017	Paydown		64,932	64,932	66,129	66,124	0	(1,192)	0	(1,192)	0	64,932	0	0	0	327	09/15/2041	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2017	Paydown		51,188	51,188	55,145	53,016	0	(1,828)	0	(1,828)	0	51,188	0	0	0	311	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2017	Paydown		76,233	76,233	82,045	77,386	0	(1,153)	0	(1,153)	0	76,233	0	0	0	723	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		02/01/2017	Paydown		138,527	138,527	141,599	138,757	0	(707)	0	(707)	0	138,527	0	0	0	1,037	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.474% 02/16/44		03/01/2017	Paydown		5,107	5,107	4,929	4,968	0	140	0	140	0	5,107	0	0	0	47	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.821% 11/16/42		03/01/2017	Paydown		2,302	2,302	2,211	2,266	0	36	0	36	0	2,302	0	0	0	22	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2017	Paydown		172,178	172,178	198,974	194,276	0	(22,098)	0	(22,098)	0	172,178	0	0	0	1,525	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2017	Paydown		9,364	9,364	10,442	10,163	0	(799)	0	(799)	0	9,364	0	0	0	69	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2017	Paydown		14,675	14,675	15,305	15,004	0	(330)	0	(330)	0	14,675	0	0	0	110	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.123% 09/16/43		03/01/2017	Paydown		0	0	17,848	8,466	0	(8,466)	0	(8,466)	0	0	0	0	0	382	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.658% 10/16/44		02/01/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/16/2044	1
38379U-TJ-5	GNR 2016-72 IO 0.897% 12/16/55		03/01/2017	Paydown		0	0	344,642	312,630	0	(312,630)	0	(312,630)	0	0	0	0	0	36,425	12/16/2055	1
38379U-XP-6	GNR 2016-98 IO 0.985% 05/16/58		03/01/2017	Paydown		0	0	17,848	17,079	0	(17,079)	0	(17,079)	0	0	0	0	0	345	05/16/2058	1
690353-D9-5	OPIC 0.850% 10/10/25		03/13/2017	BANK of AMERICA SEC		417,662	452,000	452,000	452,000	0	0	0	0	0	452,000	0	(34,338)	(34,338)	1,251	10/10/2025	1
690353-WA-1	OPIC VRDN 0.640% 06/15/17		03/15/2017	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	1,696	06/15/2017	1
690353-XQ-5	OPIC VRDN 0.870% 07/15/25		01/15/2017	Redemption 100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	419	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						2,839,628	2,873,966	3,339,108	3,249,530	0	(376,043)	0	(376,043)	0	2,873,966	0	(34,338)	(34,338)	49,012	XXX	XXX
669827-FT-9	NOVA SCOTIA 5.125% 01/26/17	A	01/26/2017	Maturity		3,000,000	3,000,000	3,137,510	3,001,486	0	(1,486)	0	(1,486)	0	3,000,000	0	0	0	76,875	01/26/2017	1FE
1099999. Subtotal - Bonds - All Other Governments						3,000,000	3,000,000	3,137,510	3,001,486	0	(1,486)	0	(1,486)	0	3,000,000	0	0	0	76,875	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2017	Redemption 100.0000		61,161	61,161	61,161	61,161	0	0	0	0	0	61,161	0	0	0	295	02/01/2042	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		03/15/2017	Call 100.0000		482,355	482,355	482,355	482,355	0	0	0	0	0	482,355	0	0	0	1,609	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2017	Paydown		66,461	66,461	66,876	66,768	0	(308)	0	(308)	0	66,461	0	0	0	218	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2017	Paydown		115,020	115,020	119,531	118,874	0	(3,853)	0	(3,853)	0	115,020	0	0	0	456	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2017	Paydown		32,578	32,578	33,209	32,994	0	(415)	0	(415)	0	32,578	0	0	0	219	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2017	Paydown		20,852	20,852	21,320	21,161	0	(309)	0	(309)	0	20,852	0	0	0	138	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2017	Paydown		13,873	13,873	14,748	14,533	0	(660)	0	(660)	0	13,873	0	0	0	100	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2017	Paydown		16,497	16,497	17,538	17,285	0	(788)	0	(788)	0	16,497	0	0	0	123	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/01/2017	Paydown		34,288	34,288	33,174	33,456	0	832	0	832	0	34,288	0	0	0	163	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2017	Paydown		2,480	2,480	2,580	2,473	0	7	0	7	0	2,480	0	0	0	35	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		03/01/2017	Paydown		28	28	29	28	0	0	0	0	0	28	0	0	0	0	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		03/01/2017	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		03/01/2017	Paydown		27	27	28	27	0	0	0	0	0	27	0	0	0	0	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2017	Paydown		111,015	111,015	109,627	109,836	0	1,178	0	1,178	0	111,015	0	0	0	455	02/25/2032	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2017	Paydown		20,422	20,422	20,422	17,260	0	3,162	0	3,162	0	20,422	0	0	0	0	09/25/2043	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2017	Paydown		823	823	837	836	0	(13)	0	(13)	0	823	0	0	0	8	10/01/2035	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		03/01/2017	Paydown		48,488	48,488	46,215	47,863	0	626	0	626	0	48,488	0	0	0	236	11/15/2037	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		03/01/2017	Paydown		245,785	245,785	245,016	245,389	0	396	0	396	0	245,785	0	0	0	1,434	08/15/2024	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		03/01/2017	Paydown		32,916	32,916	33,174	32,982	0	(65)	0	(65)	0	32,916	0	0	0	181	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.718% 09/25/18		03/01/2017	Paydown		0	0	11,322	2,805	0	(2,805)	0	(2,805)	0	0	0	0	0	361	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.526% 01/25/47		03/01/2017	Paydown		0	0	5,378	1,462	0	(1,462)	0	(1,462)	0	0	0	0	0	166	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2017	Paydown		59,076	59,076	64,199	63,904	0	(4,828)	0	(4,828)	0	59,076	0	0	0	371	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.389% 01/25/22		03/01/2017	Paydown		0	0	16,165	8,518	0	(8,518)	0	(8,518)	0	0	0	0	0	379	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.265% 07/25/22		03/01/2017	Paydown		0	0	16,496	9,606	0	(9,606)	0	(9,606)	0	0	0	0	0	369	07/25/2022	1FE
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		03/01/2017	Paydown		298,183	298,183	278,794	270,201	0	27,912	0	27,912	0	298,183	0	0	0	1,124	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2017	Paydown		92,797	92,797	86,439	88,029	0	4,769	0	4,769	0	92,797	0	0	0	215	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2017	Paydown		1,520	1,520	1,508	1,510	0	9	0	9	0	1,520	0	0	0	9	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.552% 09/25/25		03/01/2017	Paydown		0	0	7,263	6,507	0	(6,507)	0	(6,507)	0	0	0	0	0	161	09/25/2025	1
31384Q-PN-7	FNMA # 530629 2.692% 04/01/30		03/01/2017	Paydown		1,274	1,274	1,262	1,175	0	98	0	98	0	1,274	0	0	0	6	04/01/2030	1

STATEMENT AS OF MARCH 31, 2017 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2017	Paydown		123,933	123,933	120,350	121,078	0	2,855	0	2,855	0	123,933	0	0	0	566	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2017	Paydown		161,124	161,124	165,479	165,027	0	(3,903)	0	(3,903)	0	161,124	0	0	0	866	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2017	Paydown		34,981	34,981	36,730	36,667	0	(1,686)	0	(1,686)	0	34,981	0	0	0	181	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		03/01/2017	Paydown		33,507	33,507	32,906	32,921	0	586	0	586	0	33,507	0	0	0	214	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		03/01/2017	Paydown		15,570	15,570	14,952	15,139	0	431	0	431	0	15,570	0	0	0	75	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2017	Paydown		167,976	167,976	179,629	178,270	0	(10,295)	0	(10,295)	0	167,976	0	0	0	805	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		03/01/2017	Paydown		63,693	63,693	68,112	67,603	0	(3,910)	0	(3,910)	0	63,693	0	0	0	370	03/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		03/01/2017	Paydown		1,021,199	1,021,199	1,021,319	1,021,221	0	(22)	0	(22)	0	1,021,199	0	0	0	4,494	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		03/01/2017	Paydown		191	191	191	191	0	0	0	0	0	191	0	0	0	2	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2017	Paydown		17,461	17,461	16,725	17,086	0	376	0	376	0	17,461	0	0	0	178	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		03/01/2017	Paydown		15,205	15,205	16,283	15,710	0	(505)	0	(505)	0	15,205	0	0	0	152	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2017	Paydown		59,219	59,219	57,211	58,161	0	1,057	0	1,057	0	59,219	0	0	0	568	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2017	Paydown		134,155	134,155	144,311	138,737	0	(4,582)	0	(4,582)	0	134,155	0	0	0	1,560	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		03/01/2017	Paydown		132,524	132,524	144,037	137,340	0	(4,815)	0	(4,815)	0	132,524	0	0	0	1,428	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2017	Paydown		643,874	643,874	624,977	634,825	0	9,049	0	9,049	0	643,874	0	0	0	5,044	04/15/2033	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2017	Paydown		96,259	96,259	106,547	101,198	0	(4,938)	0	(4,938)	0	96,259	0	0	0	778	03/25/2029	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		03/01/2017	Paydown		290,672	290,672	289,491	289,856	0	816	0	816	0	290,672	0	0	0	1,621	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2017	Paydown		14,521	14,521	13,890	14,250	0	271	0	271	0	14,521	0	0	0	92	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		03/01/2017	Paydown		48,971	48,971	49,186	48,985	0	(14)	0	(14)	0	48,971	0	0	0	315	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2017	Paydown		82,461	82,461	86,765	84,035	0	(1,573)	0	(1,573)	0	82,461	0	0	0	480	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2017	Paydown		37,478	37,478	35,862	36,820	0	658	0	658	0	37,478	0	0	0	239	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2017	Paydown		120,814	120,814	126,081	121,799	0	(985)	0	(985)	0	120,814	0	0	0	888	11/25/2039	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2017	Paydown		42,371	42,371	40,199	41,505	0	865	0	865	0	42,371	0	0	0	245	02/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2017	Paydown		3,787	3,787	3,748	3,752	0	35	0	35	0	3,787	0	0	0	34	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2017	Paydown		162,114	162,114	164,145	164,110	0	(1,997)	0	(1,997)	0	162,114	0	0	0	1,666	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2017	Paydown		58,311	58,311	60,862	59,934	0	(1,623)	0	(1,623)	0	58,311	0	0	0	489	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2017	Paydown		172,508	172,508	169,139	169,953	0	2,555	0	2,555	0	172,508	0	0	0	852	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2017	Paydown		36,489	36,489	36,420	36,419	0	69	0	69	0	36,489	0	0	0	148	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2017	Paydown		41,099	41,099	41,060	41,056	0	43	0	43	0	41,099	0	0	0	171	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2017	Paydown		88,192	88,192	88,936	88,646	0	(454)	0	(454)	0	88,192	0	0	0	573	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2017	Paydown		47,064	47,064	48,417	47,953	0	(889)	0	(889)	0	47,064	0	0	0	319	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		03/01/2017	Paydown		184,988	184,988	192,445	191,201	0	(6,214)	0	(6,214)	0	184,988	0	0	0	1,220	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2017	Paydown		26,579	26,579	27,327	27,258	0	(679)	0	(679)	0	26,579	0	0	0	141	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2017	Paydown		29,654	29,654	31,313	30,543	0	(888)	0	(888)	0	29,654	0	0	0	267	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2017	Paydown		73,219	73,219	74,397	74,040	0	(821)	0	(821)	0	73,219	0	0	0	373	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2017	Paydown		30,100	30,100	30,618	30,460	0	(359)	0	(359)	0	30,100	0	0	0	174	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2017	Redemption 100.0000		66,691	66,691	66,691	66,691	0	0	0	0	0	66,691	0	0	0	325	07/01/2041	1FE
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.980% 01/01/36		01/03/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	66	01/01/2036	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		03/01/2017	Redemption 100.0000		74,739	74,739	74,739	74,739	0	0	0	0	0	74,739	0	0	0	319	08/01/2046	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		03/01/2017	Redemption 100.0000		143,870	143,870	143,870	143,870	0	0	0	0	0	143,870	0	0	0	721	12/01/2034	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/01/2017	Redemption 100.0000		82,541	82,541	82,541	82,541	0	0	0	0	0	82,541	0	0	0	327	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/01/2017	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	283	11/01/2041	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		03/01/2017	Redemption 100.0000		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	1,071	11/01/2041	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2017	Redemption 100.0000		10,538	10,538	10,538	10,538	0	0	0	0	0	10,538	0	0	0	0	06/01/2027	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		03/01/2017	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	810	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		03/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,500	06/01/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		03/01/2017	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,129	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		03/01/2017	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	1,983	09/01/2019	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		03/01/2017	Redemption 100.0000		477,438	477,438	477,438	477,438	0	0	0	0	0	477,438	0	0	0	2,215	03/01/2036	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		03/01/2017	Redemption 100.0000		421,682	421,682	421,682	421,682	0	0	0	0	0	421,682	0	0	0	2,110	09/01/2037	1FE
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		01/20/2017	Redemption 100.0000		70,000	70,000	66,080	67,019	0	2,981	0	2,981	0	70,000	0	0	0	1,575	07/20/2036	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2017	Redemption 100.0000		138,521	138,521	138,521	138,521	0	0	0	0	0	138,521	0	0	0	585	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		03/25/2017	Redemption 100.0000		39,588	39,588	39,588	39,588	0	0	0	0	0	39,588	0	0	0	235	10/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		03/31/2017	Redemption 100.0000		71,817	71,817	71,817	71,817	0	0	0	0	0	71,817	0	0	0	5,851	10/25/2037	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		03/01/2017	BANK of AMERICA SEC		5,086,687	5,750,000	5,086,687	5,105,266	0	(18,579)	0	(18,579)	0	5,086,687	0	0	0	458	06/25/2042	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		03/31/2017	Redemption 100.0000		329,920	329,920	346,542	123,411	0	(387)	0	(387)	0	329,920	0	0	0	59,329	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2017	Redemption 100.0000		32,030	32,030	32,030	32,030	0	0	0	0	0	32,030	0	0	0	158	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						13,896,246	14,559,559	13,995,492	13,737,900	0	(48,619)	0	(48,619)	0	13,896,246	0	0	0	117,469	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2017	Paydown		9,961	9,961	8,591	9,053	0	908	0	908	0	9,961	0	0	0	53	05/25/2033	1FM
00817Y-AH-1	AETNA INC 3.950% 09/01/20		03/29/2017	Call 100.0000		2,400,000	2,400,000	2,471,376	2,439,589	0	(2,484)	0	(2,484)	0	2,437,105	0	(37,105)	(37,105)	210,485	09/01/2020	2FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		03/01/2017	Paydown		142,431	142,431	143,354	143,318	0	(888)	0	(888)	0	142,431	0	0	0	888	10/01/2044	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/01/2017	Paydown		165,590	165,590	167,763	166,522	0	(932)	0	(932)	0	165,590	0	0	0	709	03/25/2045	1FM
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		03/01/2017	Paydown		402,410	402,410	407,440	407,355	0	(4,945)	0	(4,945)	0	402,410	0	0	0	2,010	03/25/2045	1FE
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		03/01/2017	Paydown		64,062	64,062	64,983	64,970	0	(908)	0	(908)	0	64,062	0	0	0	346	06/25/2045	1FM
00842A-CB-3	ABMT 2015-4 B1 3.603% 06/25/45		03/01/2017	Paydown		33,277	33,277	34,024	33,986	0	(709)	0	(709)	0	33,277	0	0	0	199	06/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		03/01/2017	Paydown		203,549	203,549	207,111	206,477	0	(2,929)	0	(2,929)	0	203,549	0	0	0	1,111	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2017	Paydown		167,774	167,774	169,977	169,105	0	(1,331)	0	(1,331)	0	167,774	0	0	0	815	12/25/2045	1FM
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2017	Redemption 100.0000		290,000	290,000	272,388	277,126	0	12,874	0	12,874	0	290,000	0	0	0	0	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2017	Paydown		29,412	33,954	30,851	30,073	0	(661)	0	(661)	0	29,412	0	0	0	315	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		02/15/2017	Paydown		611,346	611,346	609,133	609,645	0	1,701	0	1,701	0	611,346	0	0	0	1,462	02/15/2024	1FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/01/2017	Redemption 100.0000		228,409	228,409	228,409	228,409	0	0	0	0	0	228,409	0	0	0	0	01/15/2028	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2017	Paydown		14,417	14,417	14,374	14,220	0	197	0	197	0	14,417	0	0	0	98	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2017	Paydown		20,437	20,437	20,435	20,325	0	112	0	112	0	20,437	0	0	0	129	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2017	Paydown		22,436	22,436	22,435	22,430	0	6	0	6	0	22,436	0	0	0	130	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		01/29/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	155	10/30/2045	2AM
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		03/10/2017	Paydown		2,337,075	2,337,075	2,337,075	2,337,075	0	0	0	0	0	2,337,075	0	0	0	4,038	11/10/2017	1FE
05525T-AC-5	BAMLL 2014-FRR9 B 4.913% 12/26/46		03/25/2017	Paydown		328,873	328,873	328,051	329,991	0	(1,118)	0	(1,118)	0	328,873	0	0	0	2,317	12/26/2046	1FM
05531F-AK-9	BB&T CORPORATION 2.150% 03/22/17		02/22/2017	Call 100.0000		5,500,000	5,500,000	5,509,020	5,507,420	0	(7,420)	0	(7,420)	0	5,500,000	0	0	0	49,271	03/22/2017	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		03/01/2017	Paydown		4,508	4,508	3,784	4,071	0	437	0	437	0	4,508	0	0	0	34	03/25/2037	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2017	Paydown		98,742	98,742	101,211	100,130	0	(1,387)	0	(1,387)	0	98,742	0	0	0	479	03/10/2033	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2017	Paydown		55,612	55,612	52,502	54,142	0	1,470	0	1,470	0	55,612	0	0	0	399	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2017	Paydown		57,247	57,247	56,775	56,912	0	335	0	335	0	57,247	0	0	0	535	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2017	Paydown		28,537	34,035	31,411	32,678	0	(4,141)	0	(4,141)	0	28,537	0	0	0	358	03/25/2035	3FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2017	Paydown		16,004	16,640	16,257	16,257	0	(253)	0	(253)	0	16,004	0	0	0	174	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2017	Paydown		13,243	14,745	13,462	14,847	0	(1,604)	0	(1,604)	0	13,243	0	0	0	129	01/25/2037	4FM
060505-DA-9	BANK OF AMERICA CORP 5.420% 03/15/17		03/15/2017	Maturity		500,000	500,000	503,635	0	0	(3,635)	0	(3,635)	0	500,000	0	0	0	13,550	03/15/2017	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/14/2017	Maturity		4,200,000	4,200,000	4,199,558	2,499,948	0	69	0	69	0	4,200,000	0	0	0	26,250	02/14/2017	1FE
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2017	Paydown		468,265	468,265	521,713	469,089	0	(824)	0	(824)	0	468,265	0	0	0	4,486	01/12/2045	1FM

STATEMENT AS OF MARCH 31, 2017 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
07388Y-AE-2	BSCMS 2007-PW16 A4 5.910% 06/11/40		03/01/2017	Paydown		2,513,361	2,513,361	2,483,220	2,507,928	0	5,433	0	5,433	0	2,513,361	0	0	0	30,160	06/11/2040	1FM
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		03/15/2017	Paydown		257,820	257,820	256,663	259,496	0	(1,677)	0	(1,677)	0	257,820	0	0	0	1,250	12/15/2022	1FE
096629-AA-8	BOARDWALK PIPELINES LLC 5.500% 02/01/17		02/01/2017	Maturity		4,000,000	4,000,000	4,064,548	4,000,623	0	(623)	0	(623)	0	4,000,000	0	0	0	110,000	02/01/2017	2FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		02/01/2017	Redemption 0.0000		0	74,140	0	0	0	0	0	0	0	0	0	0	0	81	04/15/2028	6FE
11120V-AA-1	BRIXMOR OPERATING PART 3.850% 02/01/25		03/29/2017	KEY BANC-MCDONALD		1,234,800	1,250,000	1,250,138	1,250,138	0	0	0	0	0	1,250,138	0	(15,338)	(15,338)	32,351	02/01/2025	2FE
11120V-AC-7	BRIXMOR OPERATING PART 4.125% 06/15/26		03/30/2017	US BANCORP		4,008,280	4,000,000	3,973,120	3,974,335	0	577	0	577	0	3,974,912	0	33,368	33,368	49,958	06/15/2026	2FE
118230-AK-7	BUCKEYE PARTNERS 4.150% 07/01/23		03/03/2017	MORGAN STANLEY FIXED INC		57,147	56,000	55,113	55,296	0	18	0	18	0	55,313	0	1,834	1,834	1,595	07/01/2023	2FE
1248EP-AX-1	CCO HLDGS LLC/CAP CORP 6.625% 01/31/22		02/16/2017	Call 103.3130		656,038	635,000	677,700	656,514	0	(816)	0	(816)	0	655,698	0	340	340	22,904	01/31/2022	3FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2017	Paydown		19,522	51,240	24,772	25,816	0	(6,294)	0	(6,294)	0	19,522	0	0	0	409	02/25/2037	4FM
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		03/01/2017	Paydown		212,707	212,707	212,580	213,892	0	(1,185)	0	(1,185)	0	212,707	0	0	0	2,046	07/20/2034	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.350% 11/10/47		02/01/2017	Redemption 0.0000		0	0	14,545	13,422	0	5	0	5	0	13,427	0	(13,427)	(13,427)	205	11/10/2047	1FE
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		03/01/2017	Paydown		20,144	20,144	20,216	20,141	0	3	0	3	0	20,144	0	0	0	135	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2017	Paydown		17,146	17,146	9,528	8,592	0	8,554	0	8,554	0	17,146	0	0	0	82	11/25/2036	3FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		03/30/2017	Paydown		3,254	3,254	3,215	3,245	0	9	0	9	0	3,254	0	0	0	2	01/27/2019	5*
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2017	Paydown		42,307	42,307	42,211	42,194	0	112	0	112	0	42,307	0	0	0	251	08/25/2043	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2017	Paydown		98,618	98,618	98,718	98,825	0	(208)	0	(208)	0	98,618	0	0	0	422	12/25/2044	1FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.880% 12/25/44		03/01/2017	Paydown		33,113	33,113	34,734	34,706	0	(1,592)	0	(1,592)	0	33,113	0	0	0	214	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.949% 01/25/45		03/01/2017	Paydown		64,715	64,715	65,807	65,717	0	(1,002)	0	(1,002)	0	64,715	0	0	0	426	01/25/2045	1FM
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		03/01/2017	Redemption 100.0000		37,419	37,419	37,419	37,419	0	0	0	0	0	37,419	0	0	0	245	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2017	Paydown		38,371	43,702	40,793	39,445	0	(1,074)	0	(1,074)	0	38,371	0	0	0	373	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2017	Paydown		40,155	40,155	38,916	40,210	0	(54)	0	(54)	0	40,155	0	0	0	321	05/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2017	Paydown		44,558	44,558	41,761	40,565	0	3,993	0	3,993	0	44,558	0	0	0	444	08/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2017	Paydown		96,538	96,538	89,298	91,079	0	5,459	0	5,459	0	96,538	0	0	0	767	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2017	Paydown		24,870	27,987	26,210	25,378	0	(508)	0	(508)	0	24,870	0	0	0	269	10/25/2035	2FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2017	Paydown		61,027	61,027	46,655	55,534	0	5,492	0	5,492	0	61,027	0	0	0	575	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2017	Paydown		15,392	15,392	10,655	11,230	0	4,163	0	4,163	0	15,392	0	0	0	160	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2017	Paydown		13,060	13,060	12,146	12,298	0	762	0	762	0	13,060	0	0	0	107	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2017	Paydown		17,161	20,572	19,329	18,369	0	(1,208)	0	(1,208)	0	17,161	0	0	0	201	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2017	Paydown		22,316	22,316	13,803	6,013	0	16,303	0	16,303	0	22,316	0	0	0	229	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		03/01/2017	Paydown		26,666	26,666	19,880	16,364	0	10,302	0	10,302	0	26,666	0	0	0	296	05/25/2037	1FM
12695*-AA-3	CVS CAREMARK PP 3.416% 10/10/38		03/01/2017	Redemption 100.0000		46,226	46,226	46,226	46,226	0	0	0	0	0	46,226	0	0	0	219	10/10/2038	2Z
13213P-AA-8	Cambrian VRDN 0.980% 02/01/31		03/01/2017	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	121	02/01/2031	1FE
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		02/13/2017	Maturity		4,530,000	4,530,000	4,530,034	4,529,987	0	13	0	13	0	4,530,000	0	0	0	27,180	02/13/2017	2FE
14162V-AA-4	CARE CAPITAL PROPERTIES 5.125% 08/15/26		02/09/2017	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	08/15/2026	2FE
14913C-AA-8	CATERPILLAR FINL SERVICE 1.931% 10/01/21		03/03/2017	Tax Free Exchange		1,058,006	1,000,000	1,066,369	1,060,064	0	(2,058)	0	(2,058)	0	1,058,006	0	0	0	0	10/01/2021	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		03/01/2017	Paydown		6,772	6,772	6,768	6,723	0	49	0	49	0	6,772	0	0	0	61	02/18/2035	1FM
16524R-AE-3	CHESAPEAKE MIDSTREAM PT 6.125% 07/15/22		02/23/2017	Call 103.0630		958,486	930,000	969,525	948,675	0	(825)	0	(825)	0	947,850	0	10,636	10,636	34,494	07/15/2022	2FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2017	Paydown		4	15,529	7,034	4,518	3,793	(8,307)	0	(4,514)	0	4	0	0	0	45	11/25/2036	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2017	Paydown		144,666	144,666	145,186	145,160	0	(495)	0	(495)	0	144,666	0	0	0	634	06/25/2044	1FM
207597-DW-2	CONN LT & PWR 5.375% 03/01/17		03/01/2017	Maturity		1,000,000	1,000,000	994,150	999,865	0	135	0	135	0	1,000,000	0	0	0	26,875	03/01/2017	1FE
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		02/15/2017	Maturity		1,100,000	1,100,000	1,116,390	1,105,547	0	(5,547)	0	(5,547)	0	1,100,000	0	0	0	28,325	02/15/2017	1FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		02/01/2017	Paydown		29	29	29	1	0	28	0	28	0	29	0	0	0	0	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2017	Paydown		3,660	3,660	3,522	3,568	0	92	0	92	0	3,660	0	0	0	47	06/25/2033	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2017	Redemption 100.0000		16,956	16,956	16,956	16,956	0	0	0	0	0	16,956	0	0	0	115	05/15/2034	1FE
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		02/15/2017	Paydown		10,729	10,729	5,548	5,548	0	5,181	0	5,181	0	10,729	0	0	0	399	08/15/2018	6*
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		02/20/2017	Paydown		29,500	29,500	29,381	29,414	0	86	0	86	0	29,500	0	0	0	241	02/20/2045	2AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		03/01/2017	Paydown		25,241	25,241	25,494	25,683	0	(441)	0	(441)	0	25,241	0	0	0	200	07/01/2019	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		03/01/2017	Paydown		157,071	157,071	158,635	157,670	0	(598)	0	(598)	0	157,071	0	0	0	969	01/10/2021	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		03/01/2017	Paydown		28,610	28,610	28,896	28,625	0	(15)	0	(15)	0	28,610	0	0	0	232	04/10/2021	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)
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		03/22/2017	Paydown		1,689,407	1,689,407	1,689,407	1,689,407	0	0	0	0	0	1,689,407	0	0	0	2,362	07/24/2017	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2017	Paydown		4,235	10,236	9,327	9,292	0	(5,056)	0	(5,056)	0	4,235	0	0	0	74	09/25/2035	2FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2017	Paydown		26,294	26,294	22,679	20,806	0	5,489	0	5,489	0	26,294	0	0	0	196	07/25/2036	1FM
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		01/25/2017	Paydown		12,500	12,500	12,776	12,821	0	(321)	0	(321)	0	12,500	0	0	0	140	10/25/2045	3AM
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		03/25/2017	Paydown		445,721	445,721	442,308	0	0	3,413	0	3,413	0	445,721	0	0	0	1,625	04/25/2028	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2017	Redemption 100.0000		102,098	102,098	102,098	102,098	0	0	0	0	0	102,098	0	0	0	2,386	01/19/2031	1FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2017	Paydown		85,054	85,054	76,017	77,323	0	7,731	0	7,731	0	85,054	0	0	0	284	03/25/2043	1FM
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/15/2017	Call 102.5000		1,217,700	1,188,000	1,182,917	1,184,937	0	105	0	105	0	1,185,043	0	32,657	32,657	29,700	03/15/2022	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2017	Paydown		195,696	198,268	172,688	173,332	0	22,365	0	22,365	0	195,696	0	0	0	1,678	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2017	Paydown		48,801	53,450	47,540	44,407	0	4,394	0	4,394	0	48,801	0	0	0	433	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		03/01/2017	Paydown		51,644	54,467	41,988	46,315	0	5,329	0	5,329	0	51,644	0	0	0	831	09/25/2035	1FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		03/01/2017	Paydown		59,592	59,592	66,352	61,300	0	(1,708)	0	(1,708)	0	59,592	0	0	0	721	05/12/2035	1FM
361849-CB-6	GMACC 1997-C1 X 3.449% 07/15/27		03/01/2017	Paydown		0	0	1,486	1,446	0	(1,446)	0	(1,446)	0	0	0	0	0	234	07/15/2027	5FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2017	Paydown		7,791	25,469	4,383	2,337	0	5,454	0	5,454	0	7,791	0	0	0	182	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2017	Paydown		14,039	16,676	15,887	15,444	0	(1,406)	0	(1,406)	0	14,039	0	0	0	176	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2017	Paydown		13,543	13,543	11,071	12,366	0	1,177	0	1,177	0	13,543	0	0	0	124	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 1.333% 01/25/45		03/25/2017	Paydown		24,316	24,316	21,337	23,675	0	640	0	640	0	24,316	0	0	0	30	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2017	Paydown		41,071	41,071	42,302	41,491	0	(420)	0	(420)	0	41,071	0	0	0	258	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		03/15/2017	Redemption 100.0000		32,692	32,692	32,692	32,692	0	0	0	0	0	32,692	0	0	0	318	01/15/2026	2
38141E-LA-5	GOLDMAN SACHS GROUP 1.547% 03/29/17		03/29/2017	Maturity		4,700,000	4,700,000	4,689,660	4,696,089	0	3,911	0	3,911	0	4,700,000	0	0	0	16,415	03/29/2017	1FE
406216-AX-9	HALLIBURTON COMPANY 6.150% 09/15/19		03/15/2017	Call 100.0000		7,000,000	7,000,000	7,303,130	7,096,196	0	(6,794)	0	(6,794)	0	7,089,402	0	(89,402)	(89,402)	916,607	09/15/2019	2FE
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP 5.850% 03/15/17		03/15/2017	Maturity		1,000,000	1,000,000	997,018	999,920	0	80	0	80	0	1,000,000	0	0	0	29,250	03/15/2017	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2017	Paydown		46,533	46,533	7,548	1,740	0	44,792	0	44,792	0	46,533	0	0	0	121	05/25/2036	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2017	Paydown		13,212	13,212	13,211	13,224	0	(12)	0	(12)	0	13,212	0	0	0	103	01/25/2036	1FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		03/01/2017	Paydown		150,203	150,203	149,902	148,666	0	1,537	0	1,537	0	150,203	0	0	0	1,658	02/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2017	Paydown		33,526	33,526	32,743	31,030	0	2,495	0	2,495	0	33,526	0	0	0	367	02/25/2036	1FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		03/15/2017	Paydown		162,965	162,965	181,273	180,196	0	(17,231)	0	(17,231)	0	162,965	0	0	0	1,273	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		03/15/2017	Paydown		143,086	143,086	147,378	147,172	0	(4,086)	0	(4,086)	0	143,086	0	0	0	919	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		03/15/2017	Paydown		228,802	228,802	225,012	225,077	0	3,725	0	3,725	0	228,802	0	0	0	1,226	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2017	Paydown		64,733	64,733	64,696	64,700	0	33	0	33	0	64,733	0	0	0	398	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		03/15/2017	Paydown		101,615	101,615	101,549	101,555	0	60	0	60	0	101,615	0	0	0	600	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		03/15/2017	Paydown		138,338	138,338	138,276	138,280	0	58	0	58	0	138,338	0	0	0	777	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		03/15/2017	Paydown		387,607	387,607	385,021	385,301	0	2,306	0	2,306	0	387,607	0	0	0	2,011	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		03/15/2017	Paydown		61,310	61,310	61,262	61,265	0	44	0	44	0	61,310	0	0	0	380	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		03/15/2017	Paydown		182,390	182,390	182,230	182,236	0	154	0	154	0	182,390	0	0	0	1,067	03/17/2070	1FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2017	Paydown		52,169	52,169	30,007	28,826	0	23,343	0	23,343	0	52,169	0	0	0	221	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2017	Paydown		289,125	289,125	292,013	289,641	0	(516)	0	(516)	0	289,125	0	0	0	3,279	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		03/01/2017	Paydown		17,269	17,269	17,442	17,275	0	(6)	0	(6)	0	17,269	0	0	0	109	11/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		03/01/2017	Paydown		36,169	36,169	36,530	36,251	0	(83)	0	(83)	0	36,169	0	0	0	232	08/15/2046	1FM
46646R-AL-7	JPMDB 2016-C4XA 0.848% 12/15/49		03/01/2017	Paydown		0	0	5,749	5,608	0	(5,608)	0	(5,608)	0	0	0	0	0	132	12/15/2049	1FE
48249Y-AA-3	KSBA 2016-1 A 2.569% 03/25/42		02/25/2017	Paydown		0	0	143,465	137,676	0	(137,676)	0	(137,676)	0	0	0	0	0	2,854	03/25/2042	1
500605-AE-0	KOPPERS INC 7.875% 12/01/19		01/25/2017	TENDER OFFER		2,002,209	1,967,000	2,056,269	1,981,658	0	(1,113)	0	(1,113)	0	1,980,545	0	21,664	21,664	23,235	12/01/2019	4FE
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		03/15/2017	Paydown		1,170,206	1,170,206	1,170,206	1,170,206	0	0	0	0	0	1,170,206	0	0	0	1,770	06/19/2017	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2017	Paydown		60,069	70,066	59,688	55,086	0	4,983	0	4,983	0	60,069	0	0	0	657	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2017	Paydown		11,566	14,678	12,031	12,082	0	(516)	0	(516)	0	11,566	0	0	0	116	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		03/01/2017	Paydown		24,230	24,591	23,162	23,162	0	1,068	0	1,068	0	24,230	0	0	0	277	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2017	Paydown		4,132	18,777	14,753	16,658	0	(12,527)	0	(12,527)	0	4,132	0	0	0	182	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.363% 05/25/37		03/01/2017	Paydown		3	19,455	12,650	12,647	0	(12,644)	0	(12,644)	0	3	0	0	0	107	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.986% 05/25/37		03/01/2017	Paydown		84,735	94,231	73,868	80,736	0	3,998	0	3,998	0	84,735	0	0	0	778	05/25/2037	1FM
576434-RW-6	MALT 2004-5 B1 6.153% 06/25/34		03/01/2017	Paydown		66,201	66,201	60,936	61,899	0	4,303	0	4,303	0	66,201	0	0	0	735	06/25/2034	4FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2017	Redemption 100.0000		121,333	121,333	121,333	121,333	0	0	0	0	0	121,333	0	0	0	3,440	08/01/2025	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2017	Paydown		18,584	18,584	12,586	10,975	0	7,609	0	7,609	0	18,584	0	0	0	116	10/25/2036	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		03/01/2017	Paydown		48,798	48,798	34,783	32,448	0	16,351	0	16,351	0	48,798	0	0	0	208	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		03/01/2017	Paydown		19,240	19,240	19,432	19,291	0	(50)	0	(50)	0	19,240	0	0	0	136	08/15/2049	1FM
61767F-BB-6	MSC 2016-UB11 XA 1.679% 08/15/49		03/01/2017	Paydown		0	0	28,392	27,349	0	(27,349)	0	(27,349)	0	0	0	0	0	732	08/15/2049	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2017	Paydown		133,697	133,697	131,455	61,815	0	2,146	0	2,146	0	133,697	0	0	0	546	07/25/2043	1FM
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/01/2017	Redemption 100.0000		567,000	567,000	567,000	567,000	0	0	0	0	0	567,000	0	0	0	15,505	01/01/2018	1FE
693456-AN-5	PMTLT 2013-J1 B1 3.563% 09/25/43		03/01/2017	Paydown		27,455	27,455	27,485	0	0	(30)	0	(30)	0	27,455	0	0	0	122	09/25/2043	1FE
693476-BB-8	PNC FUNDING CORP 5.625% 02/01/17		02/01/2017	Maturity		4,000,000	4,000,000	3,992,990	4,003,347	0	(3,347)	0	(3,347)	0	4,000,000	0	0	0	112,500	02/01/2017	1FE
69353R-CG-1	PNC BANK NA 1.125% 01/27/17		01/17/2017	Call 100.0000		959,000	959,000	958,981	958,990	0	6	0	6	0	958,996	0	4	4	5,095	01/27/2017	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2017	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2017	Paydown		16,799	18,712	15,655	16,125	0	674	0	674	0	16,799	0	0	0	184	06/25/2036	3FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		03/01/2017	Paydown		10,232	10,232	5,573	5,097	0	5,135	0	5,135	0	10,232	0	0	0	121	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2017	Paydown		13,307	13,307	7,360	6,720	0	6,587	0	6,587	0	13,307	0	0	0	122	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		03/01/2017	Paydown		86,942	86,942	62,311	58,731	0	28,211	0	28,211	0	86,942	0	0	0	930	05/25/2036	1FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		03/01/2017	Paydown		34,129	34,129	31,228	32,751	0	1,377	0	1,377	0	34,129	0	0	0	259	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		02/01/2017	Paydown		68,924	68,924	59,964	62,377	0	6,547	0	6,547	0	68,924	0	0	0	567	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2017	Paydown		12,157	14,578	12,013	12,741	0	(584)	0	(584)	0	12,157	0	0	0	158	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2017	Paydown		36,177	40,433	39,534	39,061	0	(2,884)	0	(2,884)	0	36,177	0	0	0	372	11/25/2035	3FM
78009N-A8-9	Royal Bank 1.492% 03/28/17		03/28/2017	Maturity		4,800,000	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	0	0	15,376	03/28/2017	1FE
78419C-AG-9	SGCMS 2016-C5 XA 2.029% 10/10/48		03/01/2017	Paydown		0	0	30,769	29,421	0	(29,421)	0	(29,421)	0	0	0	0	0	806	10/10/2048	1FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		03/01/2017	Paydown		207,890	207,890	198,307	198,327	0	9,563	0	9,563	0	207,890	0	0	0	1,028	11/25/2046	1FE
81663A-AB-1	SEMGROUP CORP-CLASS A 7.500% 06/15/21		03/15/2017	TENDER OFFER		263,375	250,000	250,000	250,000	0	0	0	0	0	250,000	0	13,375	13,375	4,688	06/15/2021	4FE
81745B-AN-5	SEMT 2013-6 B2 3.526% 05/25/43		03/01/2017	Paydown		38,738	38,738	38,602	38,602	0	136	0	136	0	38,738	0	0	0	228	05/25/2043	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2017	Paydown		21,332	21,332	20,962	21,004	0	329	0	329	0	21,332	0	0	0	116	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.107% 07/25/44		03/01/2017	Paydown		48,830	48,830	52,174	52,095	0	(3,265)	0	(3,265)	0	48,830	0	0	0	334	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2017	Paydown		224,979	224,979	218,792	219,576	0	5,403	0	5,403	0	224,979	0	0	0	1,085	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2017	Paydown		64,937	64,937	64,775	64,777	0	160	0	160	0	64,937	0	0	0	312	01/25/2045	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		03/01/2017	Paydown		212,013	212,013	214,912	214,293	0	(2,280)	0	(2,280)	0	212,013	0	0	0	889	07/25/2045	1FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		03/01/2017	Paydown		114,268	114,268	116,642	116,581	0	(2,314)	0	(2,314)	0	114,268	0	0	0	664	11/25/2046	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2017	Paydown		127,485	127,485	130,483	130,567	0	(3,082)	0	(3,082)	0	127,485	0	0	0	519	07/25/2043	1FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		03/01/2017	Paydown		467,210	467,210	466,553	466,545	0	665	0	665	0	467,210	0	0	0	2,009	11/25/2046	1FE
826338-AA-3	SIERRA LAND CO 1.080% 03/01/48		03/01/2017	Redemption 100.0000		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	688	03/01/2048	1FE
82652W-AA-6	Sierra Receivabl20162A ng Co SER 20162A CL A 2.330% 07/20/33		03/20/2017	Paydown		1,750,628	1,750,628	1,750,268	1,750,311	0	316	0	316	0	1,750,628	0	0	0	6,745	07/20/2033	1FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		02/21/2017	Call 100.0000		7,644,000	7,644,000	8,073,170	0	0	(32,179)	0	(32,179)	0	8,040,991	0	(396,991)	(396,991)	708,363	08/15/2022	2FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2017	Paydown		80,763	80,763	79,498	81,882	0	(1,119)	0	(1,119)	0	80,763	0	0	0	1,008	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2017	Paydown		67,441	91,331	80,603	77,893	0	(10,452)	0	(10,452)	0	67,441	0	0	0	864	10/25/2035	4FM
86787G-AD-4	SUNTRUST BANK ATLANTA 5.200% 01/17/17		01/17/2017	Maturity		1,000,000	1,000,000	1,006,170	1,000,031	0	(31)	0	(31)	0	1,000,000	0	0	0	26,000	01/17/2017	2FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2017	Redemption 100.0000		104,450	104,450	104,450	104,450	0	0	0	0	0	104,450	0	0	0	1,598	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2017	Paydown		111,380	111,380	127,661	124,266	0	(12,886)	0	(12,886)	0	111,380	0	0	0	963	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2017	Paydown		521,666	521,666	521,838	521,514	0	152	0	152	0	521,666	0	0	0	2,434	03/25/2054	1FM
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2017	Redemption 100.0000		987,373	987,373	989,951	987,353	0	20	0	20	0	987,373	0	0	0	29,819	01/31/2018	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2017	Paydown		31,053	31,053	31,518	31,214	0	(162)	0	(162)	0	31,053	0	0	0	233	05/10/2045	1FM
92343V-AF-1	VERIZON COMMUNICATIONS 6.250% 04/01/37		02/03/2017	Taxable Exchange		3,527,133	3,000,000	2,997,880	2,998,343	0	3	0	3	0	2,998,346	0	528,787	528,787	63,542	04/01/2037	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2017	Redemption 100.0000		19,569	19,569	19,569	19,569	0	0	0	0	0	19,569	0	0	0	112	06/30/2030	1FE
92890N-AA-7	WFRBS 2012-C10 1.678% 12/15/45		03/01/2017	Paydown		0	0	61,870	61,870	0	(61,870)	0	(61,870)	0	0	0	0	0	2,778	12/15/2045	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2017	Paydown		78,724	78,724	78,724	78,675	0	49	0	49	0	78,724	0	0	0	390	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2017	Paydown		26,407	26,407	22,050	23,024	0	3,384	0	3,384	0	26,407	0	0	0	266	06/25/2033	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2017	Paydown		4,195	6,479	5,982	6,044	0	(1,849)	0	(1,849)	0	4,195	0	0	0	69	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2017	Paydown		40,049	40,049	20,894	19,208	0	20,841	0	20,841	0	40,049	0	0	0	137	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2017	Paydown		100,088	100,088	100,074	100,075	0	12	0	12	0	100,088	0	0	0	503	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		03/15/2017	Paydown		387,433	387,433	387,401	387,413	0	20	0	20	0	387,433	0	0	0	1,834	06/16/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		03/01/2017	Paydown		362,047	362,047	371,099	370,895	0	(8,848)	0	(8,848)	0	362,047	0	0	0	3,152	12/25/2035	2FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		03/01/2017	Paydown		160,687	189,388	180,259	181,894	0	(21,208)	0	(21,208)	0	160,687	0	0	0	1,283	03/25/2036	3FM
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		03/15/2017	Paydown		14,110	14,110	13,704	13,791	0	319	0	319	0	14,110	0	0	0	119	06/15/2045	1AM
95709T-AB-6	WESTAR ENERGY INC 5.150% 01/01/17		01/01/2017	Maturity		1,500,000	1,500,000	1,523,145	1,500,000	0	0	0	0	0	1,500,000	0	0	0	38,625	01/01/2017	1FE
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		03/01/2017	Paydown		827	827	841	833	0	(6)	0	(6)	0	827	0	0	0	(3)	05/25/2028	2FM
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	03/15/2017	Redemption 100.0000		468,257	468,257	470,020	469,810	0	(1,553)	0	(1,553)	0	468,257	0	0	0	8,429	03/15/2027	1FE
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	01/12/2017	Maturity		2,500,000	2,500,000	2,522,675	2,501,130	0	(1,130)	0	(1,130)	0	2,500,000	0	0	0	31,875	01/12/2017	1FE
89113W-GD-2	TORONTO DOMINION BANK NY 1.336% 02/10/17	A	02/10/2017	Maturity		4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	0	0	14,201	02/10/2017	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	02/28/2017	TENDER OFFER		304,544	304,544	195,951	209,123	0	2,280	0	2,280	0	211,403	0	93,141	93,141	6,412	04/28/2021	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		02/28/2017	TENDER OFFER		60,909	60,909	46,749	52,427	0	903	0	903	0	53,330	0	7,579	7,579	1,173	04/28/2018	5
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2017	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021	2
000000-00-0	CNOOC FIN 2014 ULC 4.250% 04/30/24		02/17/2017	Tax Free Exchange		3,040,722	3,000,000	3,053,310	3,041,344	0	(622)	0	(622)	0	3,040,722	0	0	0	0	04/30/2024	1FE
05565Q-BU-1	BP CAPITAL MARKETS 3.561% 11/01/21	D	02/09/2017	AMHERST SECURITIES GROUP		1,045,430	1,000,000	1,024,740	1,015,686	0	(360)	0	(360)	0	1,015,326	0	30,104	30,104	10,188	11/01/2021	1FE
12548C-AC-1	CIFC 2014-2A A2F 4.469% 05/26/26	D	02/24/2017	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	55,863	05/26/2026	1FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	03/28/2017	BANK of AMERICA SEC		462,983	511,000	559,889	522,422	0	(1,474)	0	(1,474)	0	520,948	0	(57,966)	(57,966)	16,807	10/15/2020	5FE
500472-AB-1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	D	01/20/2017	Call 100.0000		3,000,000	3,000,000	2,964,150	2,994,550	0	232	0	232	0	2,994,782	0	5,218	5,218	214,753	03/11/2018	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D	02/02/2017	Maturity		1,200,000	1,200,000	1,227,696	1,202,781	0	(2,781)	0	(2,781)	0	1,200,000	0	0	0	27,000	02/02/2017	1FE
69367C-AB-1	PTT PUBLIC CO LTD 5.875% 08/03/35	D	03/22/2017	TENDER OFFER		1,149,710	1,000,000	950,150	959,430	0	265	0	265	0	959,695	0	190,015	190,015	37,372	08/03/2035	2FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	01/01/2017	Redemption 100.0000		766,009	766,009	802,987	778,084	0	(12,075)	0	(12,075)	0	766,009	0	0	0	13,436	02/15/2021	4FE
822582-AC-6	SHELL INTERNATIONAL FIN 5.200% 03/22/17	D	03/22/2017	Maturity		2,000,000	2,000,000	1,825,960	1,994,061	0	5,939	0	5,939	0	2,000,000	0	0	0	52,000	03/22/2017	1FE
87266H-AA-6	TFINS 2016-1A A 3.293% 01/20/38	D	01/20/2017	Paydown		508,688	508,688	456,547	459,557	0	49,131	0	49,131	0	508,688	0	0	0	6,390	01/20/2038	1FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	02/03/2017	Redemption 100.0000		134,553	134,553	134,553	134,553	0	0	0	0	0	134,553	0	0	0	3,133	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						126,663,422	126,070,711	126,805,997	115,597,257	3,793	(112,446)	0	(108,653)	0	126,304,928	0	358,493	358,493	3,309,677	XXX	XXX
8399997. Total - Bonds - Part 4						146,399,296	146,504,236	147,278,107	135,586,173	3,793	(538,594)	0	(534,801)	0	146,075,140	0	324,155	324,155	3,553,033	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						146,399,296	146,504,236	147,278,107	135,586,173	3,793	(538,594)	0	(534,801)	0	146,075,140	0	324,155	324,155	3,553,033	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
09062X-10-3	BIOGEN INC		02/07/2017	Spin Off	0.000	110,771		110,771	102,026	8,745	0	0	8,745	0	110,771	0	0	0	0		L
206787-10-3	CONDUENT INC-WI		03/21/2017	BNY CONVERG-SOFT	16,566.000	266,684		256,334	0	0	0	0	0	0	256,334	0	10,350	10,350	0		L
370023-10-3	GENERAL GROWTH PROPERTIES REIT		01/27/2017	Tax Free Exchange	23,015.000	573,265		573,265	574,915	(1,650)	0	0	(1,650)	0	573,265	0	0	0	11,047		L
571903-20-2	MARRIOTT INTERNATIONAL-CL A		03/21/2017	BNY CONVERG-SOFT	5,520.000	491,875		377,789	456,394	(78,605)	0	0	(78,605)	0	377,789	0	114,086	114,086	1,656		L
871503-10-8	SYMANTEC CORP		03/21/2017	BNY CONVERG-SOFT	55,750.000	1,683,385		1,121,723	1,331,868	(210,144)	0	0	(210,144)	0	1,121,723	0	561,661	561,661	4,181		L
92532W-10-3	VERSUM MATERIALS INC		03/09/2017	BNY CONVERG-SOFT	3,442.000	100,532		70,907	96,617	(25,710)	0	0	(25,710)	0	70,907	0	29,624	29,624	0		L
984121-10-3	XEROX CORP		01/03/2017	Spin Off	0.000	256,334		256,334	246,834	9,500	0	0	9,500	0	256,334	0	0	0	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,482,846	XXX	2,767,123	2,808,654	(297,864)	0	0	(297,864)	0	2,767,123	0	715,721	715,721	16,884	XXX	XXX
9799997. Total - Common Stocks - Part 4						3,482,846	XXX	2,767,123	2,808,654	(297,864)	0	0	(297,864)	0	2,767,123	0	715,721	715,721	16,884	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						3,482,846	XXX	2,767,123	2,808,654	(297,864)	0	0	(297,864)	0	2,767,123	0	715,721	715,721	16,884	XXX	XXX
9899999. Total - Preferred and Common Stocks						3,482,846	XXX	2,767,123	2,808,654	(297,864)	0	0	(297,864)	0	2,767,123	0	715,721	715,721	16,884	XXX	XXX
9999999 - Totals						149,882,142	XXX	150,045,230	138,394,827	(294,071)	(538,594)	0	(832,665)	0	148,842,263	0	1,039,876	1,039,876	3,569,917	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 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)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/13/2017	202		166.96	1,533			1,978		1,978	285						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2014	11/13/2017	20,285		174.46	166,333			102,239		102,239	13,186						100/109
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			282,656		282,656	36,294						100/113
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			376,451		376,451	46,764						100/105
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			493,960		493,960	53,364						100/97
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			547,076		547,076	54,320						100/98
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			928,932		928,932	106,042						100/99
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			827,286		827,286	91,921						100/102
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			957,648		957,648	107,360						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2015	08/14/2018	220,316		179.37	1,857,346			1,013,452		1,013,452	112,361						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2015	09/14/2018	193,108		173.24	1,572,338			1,452,171		1,452,171	166,073						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			1,666,051		1,666,051	186,151						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2015	10/26/2018	91,940		173.94	751,624			679,435		679,435	75,391						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2015	11/14/2018	129,822		172.49	1,052,471			1,063,242		1,063,242	115,542						100/101
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			813,070		813,070	88,680						100/103
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			919,548		919,548	97,868						100/96
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			459,869		459,869	54,797						100/96
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			840,125		840,125	89,020						100/97
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			1,096,666		1,096,666	113,775						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			620,161		620,161	63,577						100/97
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			1,077,324		1,077,324	114,055						100/102
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			909,373		909,373	96,608						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			1,392,566		1,392,566	145,426						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			957,736		957,736	100,324						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			1,493,101		1,493,101	155,946						100/98
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			5,382		5,382	928						100/96
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			10,746		10,746	1,316						100/96
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			928,455		928,455	95,873						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			68,746		68,746	8,287						100/100

STATEMENT AS OF MARCH 31, 2017 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)
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			32,773		32,773	4,937						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	116,440		172.45	943,760			1,046,792		1,046,792	108,289						100/100
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			37,160		37,160	6,171						100/97
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			96,851		96,851	11,754						100/97
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			769,327		769,327	78,387						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			55,726		55,726	7,360						100/99
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			70,563		70,563	8,415						100/99
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			896,078		896,078	93,234						100/99
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			30,965		30,965	4,207						100/98
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			56,952		56,952	6,809						100/98
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			778,987		778,987	80,033						100/98
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			40,741		40,741	4,145						100/101
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			85,916		85,916	10,132						100/101
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			1,043,448		1,043,448	107,122						100/101
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			24,413		24,413	2,770						100/100
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			50,312		50,312	5,868						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			826,574		826,574	84,698						100/100
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			30,684		30,684	3,673						100/99
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			63,589		63,589	7,367						100/99
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			1,083,313		1,083,313	110,974						100/99
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			50,222		50,222	6,560						100/100
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			89,564		89,564	10,261						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			1,032,649		1,032,649	104,934						100/100
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			62,422		62,422	8,902						100/96
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			78,316		78,316	8,888						100/96
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			1,263,046		1,263,046	125,769						100/96
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			22,278		22,278	2,879						100/106
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			28,020		28,020	3,149						100/106
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			800,771		800,771	81,103						100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2016	10/13/2017	7,403		171.69	35,334			47,823		47,823	6,811						100/99

STATEMENT AS OF MARCH 31, 2017 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

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Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2016	10/12/2018	9,092		171.69	60,879			77,009		77,009	8,546						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2016	10/14/2019	104,060		171.69	839,702			1,030,190		1,030,190	100,938						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2016	10/27/2017	5,110		171.61	24,381			33,780		33,780	4,753						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2016	10/26/2018	7,826		171.61	52,377			67,146		67,146	7,356						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2016	10/25/2019	59,414		171.61	479,212			593,544		593,544	57,631						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2017	8,384		170.57	39,754			61,955		61,955	8,719						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2018	9,275		170.57	61,698			85,421		85,421	9,182						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	72,475		170.57	581,014			764,607		764,607	73,199						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2017	7,385		172.24	35,362			47,486		47,486	6,499						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2018	5,992		172.24	40,248			50,270		50,270	5,452						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	58,105		172.24	470,376			568,267		568,267	55,200						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/14/2017	16,591		174.19	80,342			89,924		89,924	11,780						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/14/2018	10,029		174.19	68,133			75,119		75,119	8,224						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/13/2019	56,880		174.19	465,676			507,942		507,942	50,055						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2016	12/27/2017	3,663		174.70	17,792			19,233		19,233	2,455						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2018	4,831		174.70	32,916			35,364		35,364	3,817						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2019	44,007		174.70		361,336		385,500		385,500	24,164						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	7,339		174.83		35,667		38,821		38,821	3,154						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/11/2019	7,630		174.83		52,026		55,930		55,930	3,904						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/14/2020	50,929		174.83		418,488		445,633		445,633	27,145						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/26/2018	7,757		174.80		37,697		41,968		41,968	4,271						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/25/2019	7,672		174.80		52,299		56,847		56,847	4,548						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/27/2020	33,999		174.80		279,321		299,530		299,530	20,209						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	17,251		175.82		84,317		86,426		86,426	2,108						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2019	12,263		175.82		84,084		85,960		85,960	1,876						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2020	57,536		175.82		475,452		485,029		485,029	9,577						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2018	7,467		176.77		36,696		34,872		34,872	(1,824)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2019	12,610		176.77		86,931		84,106		84,106	(2,825)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2020	49,307		176.77		409,652		398,401		398,401	(11,251)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2018	11,125		175.82		54,377		57,961		57,961	3,585						100/100

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Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2019	14,492		175.82		99,372		103,618		103,618	4,246						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/13/2020	49,716		175.82		410,827		424,074		424,074	13,247						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2018	5,762		175.64		28,134		31,056		31,056	2,922						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2019	9,189		175.64		62,946		67,082		67,082	4,136						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	36,353		175.64		300,095		314,451		314,451	14,356						100/99
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			337,033		337,033	86,512						100/100
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			1,693,712		1,693,712	614,922						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2016	04/27/2017	1,318		2,095.15	164,280			354,018		354,018	127,880						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			1,256,286		1,256,286	151,516						100/103
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			302,378		302,378	102,506						100/64
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	3,232		2,075.32	449,369			932,348		932,348	291,501						100/105
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			324,994		324,994	87,672						100/91
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			776,112		776,112	257,883						100/98
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			153,328		153,328	49,615						100/98
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			588,294		588,294	187,648						100/101
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			122,283		122,283	37,661						100/107
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			536,667		536,667	151,755						100/100
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			74,686		74,686	21,353						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	3,651		2,132.98	478,122			927,427		927,427	251,603						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	1,345		2,133.04	203,770			345,796		345,796	91,738						100/90
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	3,821		2,164.20	502,755			892,257		892,257	237,230						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	1,421		2,213.35	187,502			279,305		279,305	75,726						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	4,841		2,253.28	648,967			822,412		822,412	224,252						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	1,496		2,268.88	196,910			242,499		242,499	66,271						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	6,440		2,274.64		827,612		1,042,043		1,042,043	214,431						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	1,113		2,294.69		139,886		168,900		168,900	29,013						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	7,034		2,337.58		871,426		903,053		903,053	31,627						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	1,835		2,369.73		237,890		205,624		205,624	(32,266)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	5,905		2,365.45		775,280		696,220		696,220	(79,059)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	1,610		2,341.59		209,291		218,372		218,372	9,082						100/100

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0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										46,581,719	6,431,102	0	54,382,289	XXX	54,382,289	7,326,561	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										46,581,719	6,431,102	0	54,382,289	XXX	54,382,289	7,326,561	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										46,581,719	6,431,102	0	54,382,289	XXX	54,382,289	7,326,561	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										46,581,719	6,431,102	0	54,382,289	XXX	54,382,289	7,326,561	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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	834		2,140.06	(62,149)			(56,616)		(56,616)	(24,235)						100/100
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)			(517,825)		(517,825)	(213,881)						100/100
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)			(385,077)		(385,077)	(160,818)						100/100
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)			(62,803)		(62,803)	(30,049)						100/100
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)			(200,089)		(200,089)	(84,465)						100/100
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)			(14,442)		(14,442)	(7,312)						100/100
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)			(210,002)		(210,002)	(89,616)						100/100
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)			(23,143)		(23,143)	(12,386)						100/100
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)			(70,812)		(70,812)	(28,821)						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)			(64,258)		(64,258)	(26,420)						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)			(95,906)		(95,906)	(39,834)						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)			(38,395)		(38,395)	(16,110)						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)			(618,426)		(618,426)	(218,733)						100/103
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)			(549,411)		(549,411)	(196,225)						100/103
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)			(103,221)		(103,221)	(37,226)						100/103
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)			(44,635)		(44,635)	(16,254)						100/103
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)			(110,344)		(110,344)	(41,516)						100/64
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)			(84,788)		(84,788)	(32,177)						100/64
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)			(20,345)		(20,345)	(7,787)						100/64
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)			(18,449)		(18,449)	(7,122)						100/64
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)			(476,707)		(476,707)	(164,509)						100/105
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)			(265,381)		(265,381)	(92,350)						100/105
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)			(4,095)		(4,095)	(1,437)						100/105

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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)			(2,214)		(2,214)	(783)						100/105
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)			(101,934)		(101,934)	(29,787)						100/91
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)			(78,598)		(78,598)	(23,147)						100/91
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)			(96,666)		(96,666)	(28,683)						100/91
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)			(67,215)		(67,215)	(23,880)						100/98
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)			(358,534)		(358,534)	(128,166)						100/98
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)			(152,509)		(152,509)	(54,835)						100/98
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)			(21,264)		(21,264)	(7,270)						100/98
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)			(28,828)		(28,828)	(9,914)						100/98
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)			(33,313)		(33,313)	(11,523)						100/98
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)			(28,276)		(28,276)	(9,838)						100/98
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)			(7,685)		(7,685)	(2,689)						100/98
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)			(49,437)		(49,437)	(16,721)						100/101
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)			(29,673)		(29,673)	(10,092)						100/101
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)			(19,198)		(19,198)	(6,565)						100/101
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)			(208,398)		(208,398)	(71,660)						100/101
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)			(134,018)		(134,018)	(46,338)						100/101
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)			(35,317)		(35,317)	(11,542)						100/107
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)			(52,183)		(52,183)	(17,156)						100/107
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)			(1,314)		(1,314)	(434)						100/107
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)			(9,928)		(9,928)	(3,302)						100/107
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)			(57,794)		(57,794)	(17,256)						100/100
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)			(126,338)		(126,338)	(37,943)						100/100
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)			(123,937)		(123,937)	(37,608)						100/100
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)			(123,804)		(123,804)	(37,947)						100/100
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)			(28,343)		(28,343)	(8,488)						100/102
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)			(33,578)		(33,578)	(10,108)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	270		2,175.64	(28,512)			(58,716)		(58,716)	(16,656)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	419		2,180.97	(43,043)			(89,183)		(89,183)	(25,423)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,540		2,191.64	(149,750)			(314,473)		(314,473)	(90,529)						100/103

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	1,422		2,202.30	(130,765)			(278,215)		(278,215)	(80,877)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	82		2,175.70	(10,231)			(17,995)		(17,995)	(4,996)						100/90
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	169		2,181.03	(20,700)			(36,493)		(36,493)	(10,180)						100/90
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	57		2,186.37	(6,800)			(12,020)		(12,020)	(3,369)						100/90
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	561		2,191.70	(65,660)			(116,370)		(116,370)	(32,771)						100/90
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	478		2,202.36	(53,396)			(95,048)		(95,048)	(27,021)						100/90
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	18		2,207.48	(1,916)			(3,657)		(3,657)	(1,022)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	272		2,212.89	(27,401)			(52,614)		(52,614)	(14,769)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	402		2,218.31	(39,456)			(76,242)		(76,242)	(21,508)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	1,765		2,223.72	(168,080)			(326,976)		(326,976)	(92,697)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	1,363		2,234.54	(122,720)			(241,212)		(241,212)	(68,993)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	222		2,263.15	(22,144)			(35,096)		(35,096)	(10,090)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	222		2,268.68	(21,599)			(34,284)		(34,284)	(9,900)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	579		2,274.22	(54,571)			(86,978)		(86,978)	(25,227)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	398		2,285.28	(35,368)			(56,785)		(56,785)	(16,617)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	356		2,303.98	(37,420)			(47,533)		(47,533)	(13,782)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	257		2,309.61	(26,183)			(33,254)		(33,254)	(9,682)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	2,310		2,315.25	(229,020)			(290,897)		(290,897)	(85,040)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	1,918		2,326.51	(179,754)			(227,539)		(227,539)	(67,029)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	63		2,319.93	(6,163)			(8,001)		(8,001)	(2,293)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	11		2,325.60	(1,006)			(1,305)		(1,305)	(375)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	630		2,331.27	(58,017)			(75,390)		(75,390)	(21,759)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	69		2,336.95	(6,146)			(7,985)		(7,985)	(2,312)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	593		2,342.62	(51,244)			(66,759)		(66,759)	(19,380)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	131		2,348.29	(10,996)			(14,335)		(14,335)	(4,172)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	22		2,325.82		(2,107)		(2,724)		(2,724)	(617)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	15		2,331.51		(1,418)		(1,837)		(1,837)	(419)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	3,841		2,337.19		(352,934)		(458,170)		(458,170)	(105,236)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	786		2,342.88		(70,090)		(90,997)		(90,997)	(20,907)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	1,451		2,348.57		(125,400)		(162,882)		(162,882)	(37,482)						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)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	326		2,354.25		(27,269)		(35,451)		(35,451)	(8,182)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	7		2,346.32		(595)		(765)		(765)	(170)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	418		2,357.79		(37,065)		(45,956)		(45,956)	(8,891)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	435		2,363.53		(37,313)		(46,382)		(46,382)	(9,069)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	169		2,369.27		(13,949)		(17,443)		(17,443)	(3,494)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	85		2,375.00		(6,586)		(8,440)		(8,440)	(1,853)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	4,183		2,401.86		(360,808)		(373,883)		(373,883)	(13,075)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	688		2,407.71		(57,280)		(59,396)		(59,396)	(2,115)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	1,991		2,413.55		(160,598)		(165,794)		(165,794)	(5,197)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	171		2,419.40		(13,320)		(13,736)		(13,736)	(416)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	765		2,434.90		(70,383)		(57,721)		(57,721)	12,662						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	694		2,440.82		(61,688)		(50,377)		(50,377)	11,310						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	182		2,446.75		(15,638)		(12,723)		(12,723)	2,915						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	193		2,452.67		(16,030)		(12,964)		(12,964)	3,066						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	2,848		2,430.50		(263,417)		(230,347)		(230,347)	33,070						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	739		2,436.41		(66,637)		(57,673)		(57,673)	8,964						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,772		2,442.33		(154,685)		(133,218)		(133,218)	21,467						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	546		2,448.24		(46,089)		(39,515)		(39,515)	6,574						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	771		2,405.98		(70,073)		(75,492)		(75,492)	(5,419)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	298		2,411.84		(26,245)		(28,289)		(28,289)	(2,044)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	331		2,417.69		(28,133)		(30,439)		(30,439)	(2,307)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	210		2,423.55		(17,269)		(18,717)		(18,717)	(1,448)						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(4,360,871)	(2,103,019)	0	(10,982,152)	XXX	(10,982,152)	(3,119,740)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(4,360,871)	(2,103,019)	0	(10,982,152)	XXX	(10,982,152)	(3,119,740)	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										(4,360,871)	(2,103,019)	0	(10,982,152)	XXX	(10,982,152)	(3,119,740)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(4,360,871)	(2,103,019)	0	(10,982,152)	XXX	(10,982,152)	(3,119,740)	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

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)
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										42,220,848	4,328,083	0	43,400,137	XXX	43,400,137	4,206,821	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										42,220,848	4,328,083	0	43,400,137	XXX	43,400,137	4,206,821	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFM7	38	1,900	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/16/2017	NYF 549300R4IG1TWPZT5U32	03/09/2017	1,729.4000	1,782.0000						(100,014)	(100,014)	240,347	100/95	50
MFM7	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/16/2017	NYF 549300R4IG1TWPZT5U32	03/21/2017	1,769.3000	1,782.0000						(1,274)	(1,274)	12,650	100/95	50
NQM7	13	260	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCLQOF39	03/09/2017	5,367.7500	5,438.5000						(18,415)	(18,415)	82,224	100/95	20
NQM7	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCLQOF39	03/20/2017	5,419.0000	5,438.5000						(392)	(392)	6,325	100/95	20
NQM7	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCLQOF39	03/21/2017	5,336.2500	5,438.5000						(2,047)	(2,047)	6,325	100/95	20
RTM7	41	2,050	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2017	NYF 549300R4IG1TWPZT5U32	03/09/2017	1,357.2500	1,384.4000						(55,717)	(55,717)	259,322	100/95	20
RTM7	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2017	NYF 549300R4IG1TWPZT5U32	03/09/2017	1,359.3000	1,384.4000						(3,769)	(3,769)	18,975	100/95	100
RTM7	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2017	NYF 549300R4IG1TWPZT5U32	03/21/2017	1,344.2000	1,384.4000						(10,057)	(10,057)	31,625	100/95	100
ESM7	76	3,800	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCLQOF39	03/09/2017	2,361.1000	2,359.2000						7,101	7,101	480,695	100/95	50
ESM7	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCLQOF39	03/21/2017	2,341.2500	2,359.2000						(5,397)	(5,397)	37,949	100/95	50
1349999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(189,981)	(189,981)	1,176,437	XXX	XXX
1389999. Subtotal - Short Futures												0	0	0	0	0	(189,981)	(189,981)	1,176,437	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	(189,981)	(189,981)	1,176,437	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												0	0	0	0	0	(189,981)	(189,981)	1,176,437	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	976,413	200,025	1,176,437
Total Net Cash Deposits	976,413	200,025	1,176,437

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	1,176,437		1,176,437			0	1,176,437	1,176,437
Barclays	G5GSEF7VJP5I70UK5573	Y	Y		4,633,022	(3,558,045)	1,074,977	4,633,022	(3,558,045)	1,074,977		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	34,480,000	43,199,363	(2,712,494)	6,006,869	43,199,363	(2,712,494)	6,006,869		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		6,549,904	(4,711,613)	1,838,291	6,549,904	(4,711,613)	1,838,291		
0299999. Total NAIC 1 Designation				34,480,000	54,382,289	(10,982,152)	8,920,137	54,382,289	(10,982,152)	8,920,137	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				34,480,000	55,558,726	(10,982,152)	10,096,574	54,382,289	(10,982,152)	8,920,137	1,176,437	1,176,437
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					55,558,726	(10,982,152)						

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)
0199999 - Total								XXX	XXX

NONE

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	34,480,000	34,480,000	XXX		V
0299999 - Total					34,480,000	34,480,000	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
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			6,380,883	6,380,883	04/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,380,883	6,380,883	XXX
9999999 - Totals				6,380,883	6,380,883	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 6,293,261 Book/Adjusted Carrying Value $ 6,293,261
2. Average balance for the year to date Fair Value $ 9,786,424 Book/Adjusted Carrying Value $ 9,786,424
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 6,380,883 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

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 JAJ010		1	4,999,777	4,999,777	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	2,200,000	2,200,000	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJ015		1	2,500,000	2,500,000	10/15/2033
690353-L7-0	OPIC VRDN Flt % Due 10/10/2025 JAJ010		1	4,204,337	4,204,337	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	5,100,000	5,100,000	02/15/2028
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	8,027,778	8,027,778	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				27,031,891	27,031,891	XXX
0599999. Total - U.S. Government Bonds				27,031,891	27,031,891	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
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.1% Due 11/1/2039 Mo-1		1FE	2,200,000	2,200,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,200,000	2,200,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	3,370,000	3,370,000	11/15/2038
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Mo-1		1FE	1,925,000	1,925,000	01/01/2036
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	5,200,000	5,200,000	06/01/2044
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				13,475,000	13,475,000	XXX
3199999. Total - U.S. Special Revenues Bonds				15,675,000	15,675,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	900,574	899,846	01/15/2018
00507U-AB-7	ACTAVIS FUNDING SCS 1.3% Due 6/15/2017 JD15		2FE	4,299,574	4,298,720	06/15/2017
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	2,499,275	2,500,325	12/15/2017
031162-BR-0	AMGEN INC 1 1/4% Due 5/22/2017 MN22		2FE	4,299,845	4,300,555	05/22/2017
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		2FE	3,402,652	3,404,841	06/07/2017
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	2,808,299	2,810,777	09/14/2017
06050T-KW-1	BANK OF AMERICA NA 6.1% Due 6/15/2017 JD15		1FE	1,412,821	1,413,091	06/15/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	4,900,000	4,900,000	12/08/2017
06738E-AF-2	BACR 2% Due 3/16/2018 MS16		2FE	995,627	997,489	03/16/2018
073730-AD-5	BEAM SUNTORY INC 1 7/8% Due 5/15/2017 MN15		2FE	1,901,226	1,901,073	05/15/2017
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.4% Due 6/15/2017 JD15		1FE	3,501,666	3,500,397	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	4,503,141	4,500,000	05/10/2017
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	1,799,677	1,800,533	11/21/2017
21036P-AF-5	CONSTELLATION BRANDS 7 1/4% Due 5/15/2017 MN15		2FE	4,323,891	4,328,176	05/15/2017
256677-AA-3	DOLLAR GENERAL CORP 4 1/8% Due 7/15/2017 JJ15		2FE	1,008,082	1,008,258	07/15/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	1,250,980	1,252,139	08/15/2017
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 A01		2FE	357,630	358,099	10/01/2017
30219G-AJ-7	EXPRESS SCRIPTS INC 1 1/4% Due 6/2/2017 JD2		2FE	4,498,245	4,500,680	06/02/2017
31620M-AL-0	FIDELITY NATIONAL INFORM 1.45% Due 6/5/2017 JD5		2FE	1,999,760	2,000,219	06/05/2017
345397-VP-5	FORD MOTOR CREDIT 6 5/8% Due 8/15/2017 FA15		2FE	2,035,960	2,038,547	08/15/2017
40426W-AV-3	EQUITY COMMONWEALTH 6.65% Due 1/15/2018 JJ15		2FE	1,165,233	1,166,576	01/15/2018
4042Q1-AC-1	HSBC BANK USA 6% Due 8/9/2017 FA9		1FE	1,522,074	1,524,358	08/09/2017
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	2,728,345	2,730,232	06/27/2017
501044-CG-4	KROGER CO 6.4% Due 8/15/2017 FA15		2FE	1,017,720	1,018,691	08/15/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
59018Y-J6-9	MERRILL BAC 6.4% Due 8/28/2017 FA28		2FE	1,580,110	1,581,719	08/28/2017
63307A-AA-3	NATIONAL BANK OF CANADA 1.45% Due 11/7/2017 MN7		1FE	1,199,540	1,199,862	11/07/2017
63743H-EM-0	NATIONAL RURAL UTILITIES 0.95% Due 4/24/2017 A024		1FE	699,947	699,891	04/24/2017
65339K-AB-6	NEXTERA ENERGY CAPITAL 1.586% Due 6/1/2017 JD1		2FE	760,202	760,245	06/01/2017
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	4,298,366	4,300,000	03/07/2019
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	1,000,000	1,000,000	11/30/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJ028		1FE	4,806,960	4,800,000	07/28/2017
816851-AS-8	SEMPRA ENERGY 2.3% Due 4/1/2017 A01		2FE	3,000,000	3,000,000	04/01/2017
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	5,625,000	5,625,000	03/01/2048
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	1,997,022	1,998,907	03/15/2018
867914-AZ-6	SUNTRUST BANKS INC 6% Due 9/11/2017 MS11		2FE	2,039,532	2,039,541	09/11/2017
90261X-HC-9	UBS AG STAMFORD CT 1 3/8% Due 8/14/2017 FA14		1FE	5,601,562	5,603,562	08/14/2017
90520E-AE-1	MUFG UNION BANK NA 2 1/8% Due 6/16/2017 JD16		1FE	3,312,073	3,311,259	06/16/2017
906548-CE-0	UNION ELECTRIC 6.4% Due 6/15/2017 JD15		1FE	408,750	409,146	06/15/2017
94974B-FW-5	WELLS FARGO CO 1.15% Due 6/2/2017 JD2		1FE	1,599,594	1,599,923	06/02/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				100,560,956	100,582,680	XXX
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.1% Due 11/10/2017 Mo-26		1FE	1,866,779	1,866,779	11/10/2017
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,358,000	2,358,000	02/01/2031
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	147,677	147,699	07/24/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,372,456	4,372,479	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				104,933,412	104,955,159	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				129,792,847	129,814,571	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				17,847,456	17,847,479	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				147,640,303	147,662,050	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			88,701	88,701	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				88,701	88,701	XXX
000000-00-0	Huntington National Bank Money Market Account			60,084	60,084	
000000-00-0	Key Bank Money Market Account			13,675	13,675	
000000-00-0	BB&T Bank Money Market Account			56,863	56,863	
9099999. Total - Cash (Schedule E Part 1 type)				130,623	130,623	XXX
000000-00-0	ADMPP CP 0.83% Due 4/4/2017 At Mat			749,914	749,914	04/04/2017
000000-00-0	BANK OF TOKYO CP 0.88% Due 4/7/2017 At Mat			1,999,658	1,999,658	04/07/2017
000000-00-0	HOME DEPOT CP 0.76% Due 4/3/2017 At Mat			3,999,662	3,999,662	04/03/2017
000000-00-0	NATIONAL GRID USA CP 1 1/4% Due 6/5/2017 At Mat			4,984,375	4,984,375	06/05/2017
000000-00-0	SEMPRA ENERGY GLOBAL CP 1 1/2% Due 6/5/2017 At Mat			4,485,938	4,485,938	06/05/2017
000000-00-0	SINOPEC CENTURY BRIGHT C CP 1.05% Due 4/5/2017 At Mat			3,999,183	3,999,183	04/05/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				20,218,729	20,218,729	XXX
9999999 - Totals				168,078,357	168,100,103	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 22,268,707 Book/Adjusted Carrying Value $ 22,271,817
2. Average balance for the year to date Fair Value $ 159,357,261 Book/Adjusted Carrying Value $ 158,088,889

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					13,669,016	25,611,886	3,347,113	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					4,374,403	4,376,075	2,077,586	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					10,566,862	10,567,300	453,039	XXX
FIFTH THIRD BANK	CINCINNATI, OH					6,291,639	2,124,024	2,332,834	XXX
GOLDMAN SACHS	NEW YORK, NY					790,927	1,151,499	986,724	XXX
HUNTINGTON BANK	COLUMBUS, OH					3,174,666	4,375,703	2,076,682	XXX
JP MORGAN/CHASE	NEW YORK, NY					(8,365,186)	(11,242,888)	(10,227,590)	XXX
M&T BANK	BUFFALO, NY					1,312,603	1,319,304	1,325,709	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			429,862	425,483	420,133	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	32,244,792	38,708,386	2,792,230	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	32,244,792	38,708,386	2,792,230	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	32,244,792	38,708,386	2,792,230	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ANTHEM INC CP		03/31/2017	1.070	04/03/2017	2,899,741	86	0
ADMPP CP		03/30/2017	0.830	04/04/2017	749,914	35	0
BANK OF TOKYO CP		03/31/2017	0.880	04/07/2017	1,999,658	49	0
CHUDWI CP		03/31/2017	1.070	04/03/2017	2,899,741	86	0
COX COMMUNICATIONS CP		03/31/2017	1.120	04/03/2017	2,499,767	78	0
HASBRO INC CP		03/31/2017	1.100	04/03/2017	2,999,725	92	0
HOME DEPOT CP		03/30/2017	0.760	04/03/2017	3,999,662	169	0
NATIONAL GRID USA CP		03/07/2017	1.250	06/05/2017	4,984,375	4,340	0
ONEOK CP		03/31/2017	1.300	04/03/2017	1,999,783	72	0
SEMPRA ENERGY GLOBAL CP		03/07/2017	1.250	06/05/2017	4,485,938	3,906	0
SPECTRA CP		03/31/2017	1.150	04/03/2017	1,999,808	64	0
SINOPEC CENTURY BRIGHT C CP		03/29/2017	1.050	04/05/2017	3,999,183	350	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					35,517,295	9,327	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					35,517,295	9,327	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					35,517,295	9,327	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8199999. Total - SVO Identified Funds					0	0	0
8399999. Total Bonds					35,517,295	9,327	0
8699999 - Total Cash Equivalents					35,517,295	9,327	0