99937201720100101

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 99937 Employer's ID Number 31-1191427

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

Country of Domicile United States of America

Incorporated/Organized 09/08/1986 Commenced Business 07/01/1988

Statutory Home Office 400 East 4th Street (Street and Number), Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 East 4th Street (Street and Number)

Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Mail Address 400 East 4th Street (Street and Number or P.O. Box), Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 East 4th Street (Street and Number)

Cincinnati , OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.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 and Counsel	Donald Joseph Wuebbling
President & CEO	Jimmy Joe Miller		

OTHER

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

DIRECTORS OR TRUSTEES

John Finn Barrett	Bryan Chalmer Dunn	Jill Tripp McGruder
Jimmy Joe Miller	Jonathan David Niemeyer	

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.

Jimmy Joe Miller	Donald Joseph Wuebbling	Wade Matthew Fugate
President & CEO	Secretary and Counsel	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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,051,126,700	0	3,051,126,700	2,935,162,223
2.	Stocks:				
	2.1 Preferred stocks	23,018,076	0	23,018,076	15,686,916
	2.2 Common stocks	103,325,864	6,714,723	96,611,141	94,735,318
3.	Mortgage loans on real estate:				
	3.1 First liens	203,269,434	0	203,269,434	204,736,514
	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 ($ (12,899,065)), cash equivalents ($ 22,232,246) and short-term investments ($ 12,878,591)	22,211,772	0	22,211,772	30,695,899
6.	Contract loans (including $ ... premium notes)	60,952,410	0	60,952,410	60,824,913
7.	Derivatives	18,472,068	0	18,472,068	16,137,752
8.	Other invested assets	189,899,107	0	189,899,107	188,184,155
9.	Receivables for securities	3,553,806	0	3,553,806	1,580,356
10.	Securities lending reinvested collateral assets	7,478,528	0	7,478,528	2,859,151
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,683,307,765	6,714,723	3,676,593,042	3,550,603,197
13.	Title plants less $ ... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	39,427,984	0	39,427,984	33,701,358
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	521,830	0	521,830	693,239
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ... earned but unbilled premiums)	8,997,547		8,997,547	9,551,145
	15.3 Accrued retrospective premiums ($ ...) and contracts subject to redetermination ($ ...)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	25,490,078	0	25,490,078	33,048,925
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts			0	
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	934,258
18.2	Net deferred tax asset	77,627,805	53,065,351	24,562,454	25,144,664
19.	Guaranty funds receivable or on deposit	803,753		803,753	816,702
20.	Electronic data processing equipment and software		0	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			0	
24.	Health care ($ ...) and other amounts receivable	1,801,763	1,801,763	0	0
25.	Aggregate write-ins for other than invested assets	3,252,482	209,052	3,043,430	3,058,167
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,841,231,007	61,790,889	3,779,440,118	3,657,551,655
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	111,486,766	0	111,486,766	111,613,794
28.	Total (Lines 26 and 27)	3,952,717,773	61,790,889	3,890,926,884	3,769,165,449
	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	2,601,369	0	2,601,369	2,590,743
2502.	Employee Split Dollar	393,576	0	393,576	437,382
2503.	Prepaid Expense	209,052	209,052	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	48,485	0	48,485	30,042
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,252,482	209,052	3,043,430	3,058,167

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,886,855,713 less $ included in Line 6.3 (including $ Modco Reserve)	2,886,855,713	2,854,372,568
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	838,109	695,287
3. Liability for deposit-type contracts (including $ Modco Reserve)	333,050,313	285,191,702
4. Contract claims:		
4.1 Life	15,198,492	17,021,604
4.2 Accident and health	40,769	40,569
5. Policyholders' dividends $ 4,791 and coupons $ due and unpaid	4,791	8,693
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ Modco)	11,735,020	11,710,020
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	169,323	127,083
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ assumed and $ 4,398,831 ceded	4,398,831	5,775,946
9.4 Interest Maintenance Reserve	13,176,803	12,507,717
10. Commissions to agents due or accrued-life and annuity contracts $ 449,363, accident and health $ and deposit-type contract funds $	449,363	42,030
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	271,565	761,500
13. Transfers to Separate Accounts due or accrued (net) (including $ (2,135,358) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,385,661)	(4,542,766)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,647,696	1,897,136
15.1 Current federal and foreign income taxes, including $ 1,395,694 on realized capital gains (losses)	353,977	
15.2 Net deferred tax liability		
16. Unearned investment income	1,591,433	1,682,168
17. Amounts withheld or retained by company as agent or trustee	0	0
18. Amounts held for agents' account, including $ agents' credit balances	0	
19. Remittances and items not allocated	292,594	1,773,263
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	27,098,754	26,378,953
22. Borrowed money $ 0 and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	50,613,844	48,317,897
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	3,427,787	2,618,458
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	5,268,740	4,615,029
24.09 Payable for securities	5,746,973	684,243
24.10 Payable for securities lending	106,476,268	66,818,151
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	27,688,225	28,998,657
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,493,009,722	3,367,495,908
27. From Separate Accounts Statement	111,486,766	111,613,794
28. Total liabilities (Lines 26 and 27)	3,604,496,488	3,479,109,702
29. Common capital stock	10,000,000	10,000,000
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	211,816,437	211,816,437
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	64,613,959	68,239,310
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)	276,430,396	280,055,747
38. Totals of Lines 29, 30 and 37	286,430,396	290,055,747
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,890,926,884	3,769,165,449
DETAILS OF WRITE-INS		
2501. Unfunded commitment to low income housing tax credit properties	24,296,970	25,028,449
2502. Payable for Collateral on Derivatives	3,030,000	3,720,000
2503. Uncashed drafts of checks that are pending escheatment to the state	198,608	250,208
2598. Summary of remaining write-ins for Line 25 from overflow page	162,647	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	27,688,225	28,998,657
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	64,699,950	68,885,106	268,614,620
2.	Considerations for supplementary contracts with life contingencies	256,735	900,506	1,787,982
3.	Net investment income	41,591,256	39,497,012	161,168,780
4.	Amortization of Interest Maintenance Reserve (IMR)	(269,205)	200,785	506,616
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	378,362	381,616	1,547,483
	8.2 Charges and fees for deposit-type contracts	151,996	154,387	602,600
	8.3 Aggregate write-ins for miscellaneous income	42,174	39,695	656,744
9.	Totals (Lines 1 to 8.3)	106,851,268	110,059,107	434,884,825
10.	Death benefits	25,221,984	29,923,763	111,619,606
11.	Matured endowments (excluding guaranteed annual pure endowments)	115,905	291,330	684,861
12.	Annuity benefits	3,663,322	5,205,753	28,983,812
13.	Disability benefits and benefits under accident and health contracts	237,203	233,770	1,022,092
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	26,375,961	24,404,107	104,989,561
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,037,344	(3,909,989)	898,123
18.	Payments on supplementary contracts with life contingencies	288,715	348,160	1,225,649
19.	Increase in aggregate reserves for life and accident and health contracts	32,625,966	30,767,265	115,366,856
20.	Totals (Lines 10 to 19)	90,566,400	87,264,159	364,790,560
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,071,065	8,228,961	33,991,509
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	10,795,376	9,277,009	36,725,355
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,639,599	1,384,374	5,386,514
25.	Increase in loading on deferred and uncollected premiums	102,183	498,738	72,247
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,744,315)	(1,428,565)	(4,240,508)
27.	Aggregate write-ins for deductions	1,682,825	269,991	2,825,184
28.	Totals (Lines 20 to 27)	111,113,133	105,494,667	439,550,861
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(4,261,865)	4,564,440	(4,666,036)
30.	Dividends to policyholders	2,777,224	2,742,469	11,931,404
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(7,039,089)	1,821,971	(16,597,440)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,041,717)	256,156	(2,248,791)
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)	(5,997,372)	1,565,815	(14,348,649)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,180,373 (excluding taxes of $ 215,321 transferred to the IMR)	1,127,977	(1,046,943)	(5,893,282)
35.	Net income (Line 33 plus Line 34)	(4,869,395)	518,872	(20,241,931)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	290,055,747	272,699,697	272,699,697
37.	Net income (Line 35)	(4,869,395)	518,872	(20,241,931)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,633,628	2,997,430	2,732,363	16,776,475
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	2,320,815	218,969	8,417,759
41.	Change in nonadmitted assets	(1,778,254)	291,527	1,236,043
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			(1,480,070)
44.	Change in asset valuation reserve	(2,295,947)	(4,063,823)	(15,777,690)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	30,000,000
	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	(1,574,536)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(3,625,351)	(302,092)	17,356,050
55.	Capital and surplus, as of statement date (Lines 36 + 54)	286,430,396	272,397,605	290,055,747
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	42,174	39,695	656,744
08.302.				
08.303.				
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)	42,174	39,695	656,744
2701.	Benefits for Employees not included elsewhere	1,458,352	179,258	2,368,515
2702.	Securities lending interest expense	224,473	90,734	456,669
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,682,825	269,992	2,825,184
5301.	Adjustment to correct error in reinsurance premiums			(1,574,536)
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	(1,574,536)

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	65,621,749	69,810,210	268,317,000
2. Net investment income	38,267,387	34,874,471	168,086,661
3. Miscellaneous income	561,906	564,716	2,743,177
4. Total (Lines 1 to 3)	104,451,042	105,249,397	439,146,838
5. Benefit and loss related payments	53,581,613	47,087,113	257,384,127
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,901,420)	229,365	(3,118,725)
7. Commissions, expenses paid and aggregate write-ins for deductions	22,507,949	19,993,792	78,595,818
8. Dividends paid to policyholders	2,756,126	2,742,469	11,928,560
9. Federal and foreign income taxes paid (recovered) net of $ 1,379,715 tax on capital gains (losses)	(934,258)	6,609,869	8,296,474
10. Total (Lines 5 through 9)	75,010,010	76,662,608	353,086,254
11. Net cash from operations (Line 4 minus Line 10)	29,441,032	28,586,789	86,060,584
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	89,946,398	82,040,927	437,294,758
12.2 Stocks	1,120,954	5,510,298	20,442,719
12.3 Mortgage loans	1,467,079	1,363,003	5,114,028
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	141,921
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,261	2,921	8,404
12.7 Miscellaneous proceeds	5,062,730	21,552,112	2,934,916
12.8 Total investment proceeds (Lines 12.1 to 12.7)	97,600,422	110,469,261	465,936,746
13. Cost of investments acquired (long-term only):			
13.1 Bonds	207,461,578	224,705,044	663,979,180
13.2 Stocks	8,744,481	6,290,990	27,729,964
13.3 Mortgage loans	0	1,437,559	54,363,380
13.4 Real estate	0	0	0
13.5 Other invested assets	731,479	6,343,200	7,159,954
13.6 Miscellaneous applications	5,552,334	6,156,652	8,208,602
13.7 Total investments acquired (Lines 13.1 to 13.6)	222,489,872	244,933,445	761,441,080
14. Net increase (or decrease) in contract loans and premium notes	127,497	(641,512)	(1,837,086)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(125,016,947)	(133,822,672)	(293,667,248)
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	30,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	47,858,611	75,688,120	106,034,081
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	39,233,177	2,277,486	7,148,044
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	87,091,788	77,965,606	143,182,125
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)	(8,484,127)	(27,270,277)	(64,424,539)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	30,695,899	95,120,438	95,120,438
19.2 End of period (Line 18 plus Line 19.1)	22,211,772	67,850,161	30,695,899

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	50,870,190	46,569,321	210,781,220
3.	Ordinary individual annuities	25,438,756	31,949,676	109,673,792
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	14,158	19,288	66,615
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	76,323,104	78,538,285	320,521,627
12.	Deposit-type contracts	84,112,844	94,068,309	206,811,135
13.	Total	160,435,948	172,606,594	527,332,762
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(4,869,395)	(20,241,931)
(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	(4,869,395)	(20,241,931)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	286,430,396	290,055,747
(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	286,430,396	290,055,747

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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
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	2,249,041
2. 12 Months or Longer	1,767,930
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	134,797,473
2. 12 Months or Longer	24,369,299

(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 $109.0 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	18,472,068	—	18,472,068

* 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	(5,268,740)	—	(5,268,740)

* 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 $330.0 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	4,169,659	4,169,659	—
(b) Stock - Class B	—	—	—
(c) Activity Stock	5,456,841	5,456,841	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	9,626,500	9,626,500	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	330,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	4,169,659	4,169,659	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	4,689,541	4,689,541	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	8,859,200	8,859,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	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	4,169,659	4,169,659	—	—	—	—
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)	325,568,094	321,234,215	267,442,945
2. Current Year General Account Total Collateral Pledged	325,568,094	321,234,215	267,442,945
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	294,361,720	287,162,250	219,074,645

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)	329,951,359	322,079,381	272,841,945
2. Current Year General Account Maximum Collateral Pledged	329,951,359	322,079,381	272,841,945
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	294,361,720	287,162,250	219,074,645

(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	267,442,945	267,442,945	—	259,853,420
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	267,442,945	267,442,945	—	259,853,420
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	219,074,645	219,074,645	—	210,907,911
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	219,074,645	219,074,645	—	210,907,911

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	272,841,945	272,841,945	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	272,841,945	272,841,945	—

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. None.

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	—	1,952,324	—	1,952,324
Bonds: RMBS	—	782,756	—	782,756
Common stock: Unaffiliated	70,187,090	—	—	70,187,090
Common stock: Mutual funds	16,797,551	—	—	16,797,551
Derivative assets: Options, purchased	—	16,472,862	1,999,205	18,472,067
Separate account assets*	35,448,879	—	—	35,448,879
Total assets at fair value	122,433,520	19,207,942	1,999,205	143,640,667

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	(5,268,739)	—	(5,268,739)
Total liabilities at fair value	—	(5,268,739)	—	(5,268,739)

*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 03/31/2017

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	1,531,356	—	—	—	200,057	296,648	—	—	(28,854)	1,999,207
Total Assets	1,531,356	—	—	—	200,057	296,648	—	—	(28,854)	1,999,207

(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 senior tranches in securitization trusts containing residential mortgage loans originated in 2007. 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	3,259,994,061	3,051,126,699	8,787,764	3,116,321,337	134,884,960	
Common stock: Unaffiliated **	79,813,590	79,813,590	79,813,590	—	—	
Common stock: Mutual funds	16,797,551	16,797,551	16,797,551	—	—	
Preferred stock	23,803,428	23,018,076	—	23,803,428	—	
Mortgage loans	206,104,466	203,269,434	—	—	206,104,466	
Cash, cash equivalents, & short-term investments	22,211,772	22,211,772	22,211,772	—	—	
Other invested assets: Surplus notes	77,725,157	66,203,392	—	77,725,157	—	
Securities lending reinvested collateral assets	7,478,528	7,478,528	7,478,528	—	—	
Derivative assets	18,472,067	18,472,067	—	16,472,862	1,999,205	
Separate account assets	112,289,102	111,486,766	35,488,977	76,800,125	—	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,138,377,362)	(1,079,771,081)	—	—	(1,138,377,362)	
Fixed-indexed annuity contracts	(60,479,852)	(59,503,885)	—	—	(60,479,852)	
Derivative liabilities	(6,976,779)	(5,268,739)	—	(5,268,739)	(1,708,040)	
Cash collateral payable	(3,030,000)	(3,030,000)	—	(3,030,000)	—	
Separate account liabilities *	(78,096,624)	(73,787,033)	—	—	(78,096,624)	
Securities lending liability	(106,476,268)	(106,476,268)	—	(106,476,268)	—	

*Variable universal life contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.
**Includes FHLB common stock which is held at cost.

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

Debt Securities and Surplus Notes

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. 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 and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

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

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

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

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

	1	2	3	4	5	6
Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	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: $ 30,513,986

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	$ 6,751,174	$ 6,714,723
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 90,719,412	$ 93,114,336
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 97,470,586	$ 99,829,059
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. $	108,909,468
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $	108,929,685
16.3	Total payable for securities lending reported on the liability page. $	106,476,268

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
DEUTSCHE BANK TRUST COMPANY AMERICAS	60 WALL STREET NY NY 10005

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

1 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

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 [ ]

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 [ ]

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	$	203,269,436
	1.14 Total Mortgages in Good Standing	$	203,269,436
	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)	$	203,269,436
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		1,600.800 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		34.000 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	476,189	225	30		476,444	0
2.	Alaska AK	L	10,010	0	0		10,010	0
3.	Arizona AZ	L	880,614	1,063,383	24		1,944,021	0
4.	Arkansas AR	L	53,401	0	0		53,401	0
5.	California CA	L	6,688,551	1,156,433	192		7,845,176	0
6.	Colorado CO	L	722,953	34,000	49		757,002	80,000
7.	Connecticut CT	L	136,684	0	0		136,684	0
8.	Delaware DE	L	207,256	150	0		207,406	0
9.	District of Columbia DC	L	31,342	0	52		31,394	0
10.	Florida FL	L	3,161,191	1,608,837	1,163		4,771,191	0
11.	Georgia GA	L	2,257,476	349,016	101		2,606,593	0
12.	Hawaii HI	L	158,573	0	0		158,573	0
13.	Idaho ID	L	505,780	0	0		505,780	0
14.	Illinois IL	L	960,408	741,257	703		1,702,368	0
15.	Indiana IN	L	1,488,841	1,414,281	231		2,903,353	0
16.	Iowa IA	L	451,003	247,895	32		698,930	0
17.	Kansas KS	L	123,192	848,590	0		971,782	0
18.	Kentucky KY	L	392,669	212,993	14		605,676	0
19.	Louisiana LA	L	109,030	300	0		109,330	0
20.	Maine ME	L	55,171	25,000	0		80,171	0
21.	Maryland MD	L	650,258	178,285	581		829,124	0
22.	Massachusetts MA	L	1,032,712	140,240	13		1,172,965	0
23.	Michigan MI	L	2,138,794	530,257	264		2,669,315	0
24.	Minnesota MN	L	3,874,878	188,301	0		4,063,179	0
25.	Mississippi MS	L	360,300	0	0		360,300	186,297
26.	Missouri MO	L	871,480	5,695,465	32		6,566,977	275,000
27.	Montana MT	L	29,789	150	668		30,607	0
28.	Nebraska NE	L	392,377	0	11		392,388	0
29.	Nevada NV	L	166,489	175,000	0		341,489	0
30.	New Hampshire NH	L	83,301	50,000	0		133,301	0
31.	New Jersey NJ	L	1,819,364	924,931	2,273		2,746,568	0
32.	New Mexico NM	L	123,460	197,138	54		320,652	0
33.	New York NY	N	(233,483)	292,000	0		58,517	0
34.	North Carolina NC	L	946,970	508,816	244		1,456,030	0
35.	North Dakota ND	L	25,544	0	0		25,544	0
36.	Ohio OH	L	6,632,108	1,945,534	4,209		8,581,851	83,000,445
37.	Oklahoma OK	L	834,108	1,523,384	0		2,357,492	0
38.	Oregon OR	L	148,891	0	0		148,891	0
39.	Pennsylvania PA	L	1,869,810	2,377,846	433		4,248,089	0
40.	Rhode Island RI	L	36,381	0	0		36,381	0
41.	South Carolina SC	L	471,672	100,675	122		572,469	0
42.	South Dakota SD	L	132,254	245,084	0		377,338	0
43.	Tennessee TN	L	1,232,651	124,690	429		1,357,770	0
44.	Texas TX	L	2,981,389	1,307,476	71		4,288,936	571,102
45.	Utah UT	L	960,353	559,872	0		1,520,225	0
46.	Vermont VT	L	126,285	0	0		126,285	0
47.	Virginia VA	L	445,692	52,277	11		497,980	0
48.	Washington WA	L	947,042	424,845	295		1,372,182	0
49.	West Virginia WV	L	35,796	6,500	22		42,318	0
50.	Wisconsin WI	L	346,246	187,630	0		533,876	0
51.	Wyoming WY	L	26,819	0	0		26,819	0
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	275				275	
55.	U.S. Virgin Islands VI	N	390				390	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	156,811	0	0	0	156,811	0
59.	Subtotal	(a) 50	48,537,540	25,438,756	12,323	0	73,988,619	84,112,844
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,177,985				2,177,985	
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	154,665	0	1,835		156,500	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	50,870,190	25,438,756	14,158	0	76,323,104	84,112,844
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	50,870,190	25,438,756	14,158	0	76,323,104	84,112,844
98.	Less Reinsurance Ceded	XXX	12,335,205				12,335,205	
99.	Totals (All Business) less Reinsurance Ceded	XXX	38,534,985	25,438,756	14,158	0	63,987,899	84,112,844
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	156,811				156,811	
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	156,811	0	0	0	156,811	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 HIdings, 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	DS	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	RE	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	IA	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	

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	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	IA	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (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]
9 9 9 3 7 2 0 1 7 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365]
9 9 9 3 7 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]
9 9 9 3 7 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]
9 9 9 3 7 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]
9 9 9 3 7 2 0 1 7 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid Dividends	48,485	0	48,485	30,042
2597. Summary of remaining write-ins for Line 25 from overflow page	48,485	0	48,485	30,042

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Outstanding disbursement checks written awaiting booking	162,647	0
2597. Summary of remaining write-ins for Line 25 from overflow page	162,647	0

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	204,736,515	155,487,163
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		49,194,745
	2.2 Additional investment made after acquisition		5,168,635
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	1,467,079	5,114,028
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)	203,269,436	204,736,515
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	203,269,436	204,736,515
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	203,269,436	204,736,515

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	188,184,158	149,205,674
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		25,000,000
	2.2 Additional investment made after acquisition		6,343,200
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	2,237	8,033
5.	Unrealized valuation increase (decrease)	1,749,249	7,908,862
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals		141,921
8.	Deduct amortization of premium and depreciation	36,534	139,690
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	189,899,110	188,184,158
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	189,899,110	188,184,158

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,052,335,631	2,809,249,206
2.	Cost of bonds and stocks acquired	216,206,052	691,709,144
3.	Accrual of discount	771,492	2,000,377
4.	Unrealized valuation increase (decrease)	1,129,744	10,685,089
5.	Total gain (loss) on disposals	680,086	9,877,964
6.	Deduct consideration for bonds and stocks disposed of	91,067,354	457,737,477
7.	Deduct amortization of premium	2,585,012	9,002,644
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	4,446,028
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,177,470,639	3,052,335,631
11.	Deduct total nonadmitted amounts	6,714,723	6,751,174
12.	Statement value at end of current period (Line 10 minus Line 11)	3,170,755,916	3,045,584,457

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	1,604,624,752	255,345,966	176,011,767	(22,455,020)	1,661,503,931	0	0	1,604,624,752
2.	NAIC 2 (a)	1,174,415,670	756,710,470	718,356,652	25,050,373	1,237,819,861	0	0	1,174,415,670
3.	NAIC 3 (a)	117,576,888	0	1,211,371	(488,520)	115,876,997	0	0	117,576,888
4.	NAIC 4 (a)	47,218,782	10,350,000	7,547,350	1,357,993	51,379,425	0	0	47,218,782
5.	NAIC 5 (a)	20,955,677	0	958,701	(7,599,974)	12,397,002	0	0	20,955,677
6.	NAIC 6 (a)	2,809,283	0	0	1,950,072	4,759,355	0	0	2,809,283
7.	Total Bonds	2,967,601,052	1,022,406,436	904,085,841	(2,185,076)	3,083,736,571	0	0	2,967,601,052
	PREFERRED STOCK								
8.	NAIC 1	6,505,316	7,331,160	0	0	13,836,476	0	0	6,505,316
9.	NAIC 2	9,181,600	0	0	0	9,181,600	0	0	9,181,600
10.	NAIC 3	0	0	0	0	0	0	0	
11.	NAIC 4	0	0	0	0	0	0	0	
12.	NAIC 5	0	0	0	0	0	0	0	
13.	NAIC 6	0	0	0	0	0	0	0	
14.	Total Preferred Stock	15,686,916	7,331,160	0	0	23,018,076	0	0	15,686,916
15.	Total Bonds and Preferred Stock	2,983,287,968	1,029,737,596	904,085,841	(2,185,076)	3,106,754,647	0	0	2,983,287,968

(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 $ 26,118,053 ; NAIC 2 $ 6,491,821 ; 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	12,878,591	XXX	12,878,591	7,882	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	25,336,700	74,643,389
2.	Cost of short-term investments acquired	102,908,622	488,658,613
3.	Accrual of discount	0	17
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	5,483
6.	Deduct consideration received on disposals	115,366,733	537,970,802
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,878,589	25,336,700
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	12,878,589	25,336,700

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)	11,522,717
2.	Cost Paid/(Consideration Received) on additions	2,111,861
3.	Unrealized Valuation increase/(decrease)	1,106,389
4.	Total gain (loss) on termination recognized	2,240,206
5.	Considerations received/(paid) on terminations	3,777,854
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)	13,203,319
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	13,203,319

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

N O N E

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

N O N E

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	13,203,328	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		13,203,328
4.	Part D, Section 1, Column 5	18,472,067	
5.	Part D, Section 1, Column 6	(5,268,739)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	11,495,288	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		11,495,288
10.	Part D, Section 1, Column 8	18,472,067	
11.	Part D, Section 1, Column 9	(6,976,779)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	489,674	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	489,674	
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	9,498,172	15,296,105
2.	Cost of cash equivalents acquired	712,578,016	2,651,656,711
3.	Accrual of discount	59	100
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	3,261	2,921
6.	Deduct consideration received on disposals	699,847,264	2,657,457,665
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)	22,232,244	9,498,172
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	22,232,244	9,498,172

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
3399999 - Totals								

NONE

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
0001126	Austin	TX		09/24/2004		795,969	0	0	0	0	0	0	0	4,771	0	0	0
0126809	Knoxville	TN		02/19/1998		436,255	0	0	0	0	0	0	0	83,660	0	0	0
0126816	West Columbia	SC		11/22/1999		1,134,084	0	0	0	0	0	0	0	84,734	0	0	0
0126818	Newport News	VA		12/22/1999		1,517,445	0	0	0	0	0	0	0	109,378	0	0	0
0126824	Oswego	IL		12/13/2000		2,220,966	0	0	0	0	0	0	0	47,438	0	0	0
0126835	Bloomington	IN		03/22/2007		2,307,486	0	0	0	0	0	0	0	10,481	0	0	0
0126836	Placerville	CA		12/23/2009		2,039,750	0	0	0	0	0	0	0	266,976	0	0	0
0126837	Downers Grove	IL		04/23/2010		8,738,627	0	0	0	0	0	0	0	191,132	0	0	0
0126838	La Vergne	TN		12/21/2010		3,324,014	0	0	0	0	0	0	0	34,173	0	0	0
0126839	Charleston	SC		03/31/2011		4,223,825	0	0	0	0	0	0	0	38,667	0	0	0
0126843	Johnstown	CO		01/07/2013		9,653,754	0	0	0	0	0	0	0	101,546	0	0	0
0126845	Cincinnati	OH		07/24/2013		17,581,775	0	0	0	0	0	0	0	80,990	0	0	0
0126846	San Antonio	TX		02/10/2014		22,271,565	0	0	0	0	0	0	0	83,259	0	0	0
0126848	Salt Lake City	UT		03/18/2015		34,973,937	0	0	0	0	0	0	0	160,263	0	0	0
0126849	Celebration	FL		04/30/2015		17,732,337	0	0	0	0	0	0	0	102,412	0	0	0
0126852	SEGUIN	TX		08/24/2016		11,703,534	0	0	0	0	0	0	0	67,175	0	0	0
0126853	Columbus	OH		10/26/2016		10,099,992	0	0	0	0	0	0	0	25	0	0	0
0299999. Mortgages with partial repayments						150,755,315	0	0	0	0	0	0	0	1,467,080	0	0	0
0599999 - Totals						150,755,315	0	0	0	0	0	0	0	1,467,080	0	0	0

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

N O N E

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

N O N E

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
085209-AD-6	GOVT OF BERMUDA SOVEREIGN 3.717% 01/25/27	D	02/01/2017	HONG KONG SHANGHAI BK		3,206,890	3,358,000	37,098	1FE
1099999. Subtotal - Bonds - All Other Governments						3,206,890	3,358,000	37,098	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2017	Interest Capitalization		37,643	37,643	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2017	Interest Capitalization		80,978	80,978	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		03/01/2017	Interest Capitalization		13,173	13,173	0	1
3137BV-ZA-7	FHMS K063 0.426% 01/25/27		03/08/2017	BARCLAYS		5,804,370	0	58,108	1FE
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		03/01/2017	Interest Capitalization		12,665	12,665	0	1
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		01/03/2017	SUNTRUST		1,800,000	1,800,000	0	2AM
3199999. Subtotal - Bonds - U.S. Special Revenues						7,748,829	1,944,459	58,108	XXX
025537-AF-8	AMERICAN ELECTRIC POWER 1.650% 12/15/17		03/30/2017	MORGAN STANLEY FIXED INC		1,500,195	1,500,000	7,494	2FE
031162-BR-0	AMGEN INC 1.250% 05/22/17		02/28/2017	HONG KONG SHANGHAI BK		2,291,458	2,291,000	8,034	2FE
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		01/18/2017	BROWNSTONE INV GROUP,LLC		1,005,970	1,000,000	19,271	2FE
060505-DH-4	BANK OF AMERICA CORP 6.000% 09/01/17		02/16/2017	BROWNSTONE INV GROUP,LLC		1,843,290	1,800,000	51,300	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		01/18/2017	US BANCORP		799,992	800,000	4,417	1FE
096630-AF-5	BOARDWALK PIPELINES LLC 4.450% 07/15/27		01/05/2017	BARCLAYS		1,993,180	2,000,000	0	2FE
105340-AJ-2	BRANDYWINE OPER PARTNERS 5.700% 05/01/17		02/17/2017	BROWNSTONE INV GROUP,LLC		776,083	770,000	13,533	2FE
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		01/09/2017	BROWNSTONE INV GROUP,LLC		221,661	220,000	528	2FE
14912L-6D-8	CATERPILLAR FINANCE SERV 1.250% 08/18/17		03/22/2017	BROWNSTONE INV GROUP,LLC		1,699,796	1,700,000	2,302	1FE
14912L-7D-7	CATERPILLAR FINANCE SERV 1.931% 10/01/21		03/03/2017	Tax Free Exchange		1,058,047	1,000,000	0	1FE
15189W-AC-4	CENTERPOINT 6.125% 11/01/17		01/13/2017	BROWNSTONE INV GROUP,LLC		460,531	445,000	5,906	2FE
172967-EM-9	CITIGROUP 6.125% 11/21/17		01/31/2017	US BANCORP		802,985	775,000	9,494	2FE
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		03/09/2017	MORGAN STANLEY FIXED INC		2,625,168	2,600,000	60,215	2FE
210518-DA-1	CONSUMERS ENERGY CO 3.950% 07/15/47		02/15/2017	WELLS FARGO		4,979,100	5,000,000	0	1FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		02/09/2017	MORGAN STANLEY FIXED INC		708,393	700,000	2,326	2FE
25746U-BR-9	DOMINION RESOURCES 1.400% 09/15/17		02/15/2017	MARKET AXESS		604,577	605,000	3,670	2FE
26875P-AA-9	EOG RESOURCES 5.875% 09/15/17		03/07/2017	BROWNSTONE INV GROUP,LLC		513,114	502,000	14,337	2FE
30161M-AE-3	EXELON CORP 6.200% 10/01/17		02/17/2017	BROWNSTONE INV GROUP,LLC		1,515,523	1,472,000	32,778	2FE
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		01/11/2017	MORGAN STANLEY FIXED INC		1,249,866	1,250,000	1,859	2FE
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		03/08/2017	WELLS FARGO		1,024,143	1,024,000	4,042	2FE
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		02/10/2017	US BANCORP		1,128,479	1,100,000	0	2FE
359694-AB-2	H.B. FULLER CO. 4.000% 02/15/27		02/09/2017	J P MORGAN SEC FIXED INC		4,977,550	5,000,000	0	2FE
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		01/27/2017	MORGAN STANLEY FIXED INC		562,502	550,000	1,626	2FE
42217K-AT-3	HEALTH CARE REIT 4.700% 09/15/17		03/07/2017	BROWNSTONE INV GROUP,LLC		421,590	415,000	9,482	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	WELLS FARGO		352,048	350,000	2,460	2FE
428291-AN-8	HEXCEL CORP 3.950% 02/15/27		02/13/2017	BANK of AMERICA SEC		3,484,565	3,500,000	0	2FE
46646G-AE-7	JPMCC 2016-NINE B 2.854% 10/06/38		02/24/2017	J P MORGAN SEC FIXED INC		9,625,781	10,000,000	7,135	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
49338L-AE-3	KEYSIGHT TECHNOLOGIES 4.600% 04/06/27		03/28/2017	BARCLAYS		2,496,825	2,500,000	0	2FE
53154*-AM-5	LIBERTY UTILITY PP 3.940% 04/30/27		03/06/2017	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2FE
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		01/05/2017	BROWNSTONE INV GROUP,LLC		360,665	350,000	8,213	2FE
594918-CA-0	MICROSOFT CORP 4.250% 02/06/47		01/30/2017	HONG KONG SHANGHAI BK		4,986,550	5,000,000	0	1FE
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
617446-H5-1	MORGAN STANLEY 5.550% 04/27/17		03/07/2017	BROWNSTONE INV GROUP,LLC		150,809	150,000	3,076	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
62854A-AN-4	MYLAN NV 3.950% 06/15/26		02/03/2017	Tax Free Exchange		992,689	1,000,000	5,267	2FE
654740-AW-9	NISSAN MOTOR ACCEPTANCE 1.913% 01/13/22		01/10/2017	BANK of AMERICA SEC		20,000,000	20,000,000	0	1FE
67021C-AE-7	NSTAR ELECTRIC 5.625% 11/15/17		03/07/2017	BROWNSTONE INV GROUP,LLC		112,959	110,000	1,977	1FE
701094-AH-7	PARKER HANNIFIN 3.250% 03/01/27		02/21/2017	MORGAN STANLEY FIXED INC		4,995,300	5,000,000	0	1FE
74153W-CE-7	PRU 1.350% 08/18/17		01/09/2017	BROWNSTONE INV GROUP,LLC		150,078	150,000	810	1FE
74340X-AX-9	PROLOGIS TRUST 4.000% 01/15/18		01/11/2017	BROWNSTONE INV GROUP,LLC		988,317	970,000	9,302	2FE
75281A-AS-8	RANGE RESOURCES CORP 4.875% 05/15/25		03/14/2017	JEFFERIES & CO		2,325,000	2,500,000	41,302	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		01/06/2017	WELLS FARGO		10,562,500	10,000,000	268,681	2FE
83545G-AY-8	SONIC AUTOMOTIVE INC 6.125% 03/15/27		03/09/2017	Various		8,025,000	8,000,000	3,403	4FE
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/29/2017	CITIGROUP GLOBAL MKTS		1,156,067	1,100,000	3,988	2FE
89236T-CA-1	TOYOTA 1.450% 01/12/18		03/22/2017	BROWNSTONE INV GROUP,LLC		1,100,099	1,100,000	3,323	1FE
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		02/28/2017	MORGAN STANLEY FIXED INC		3,002,310	3,000,000	2,177	1FE
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		01/24/2017	WELLS FARGO		1,505,265	1,500,000	3,630	1FE
91159H-HQ-6	US BANCORP 1.672% 01/24/22		01/19/2017	US BANCORP		23,000,000	23,000,000	0	1FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		02/17/2017	BROWNSTONE INV GROUP,LLC		2,653,265	2,653,000	11,607	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		02/03/2017	Taxable Exchange		3,780,507	3,878,000	0	2FE
94974B-GB-0	WELLS FARGO CO 1.400% 09/08/17		01/17/2017	BROWNSTONE INV GROUP,LLC		999,880	1,000,000	5,133	1FE
00507U-AB-7	ACTAVIS FUNDING SCS 1.300% 06/15/17	D	03/08/2017	HONG KONG SHANGHAI BK		2,599,038	2,600,000	8,262	2FE
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	03/20/2017	GOLDMAN SACHS		3,104,877	3,093,000	1,836	1FE
05618M-AW-4	BABSN 2014-3A B2R 3.710% 01/15/26	D	01/06/2017	MORGAN STANLEY FIXED INC		6,000,000	6,000,000	0	1FE
21688A-AK-8	RABOBANK NEDERLAND NY 1.848% 01/10/22	D	01/03/2017	GOLDMAN SACHS		10,000,000	10,000,000	0	1FE
65590A-DM-5	NORDEA BANK AB NEW YORK 1.442% 03/07/19	D	03/02/2017	RBC/DAIN		2,500,000	2,500,000	0	1FE
71654Q-CC-4	PETROLEOS MEXICANOS 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		1,977,068	1,913,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						188,095,060	187,936,000	670,411	XXX
857477-AY-9	STATE STREET CORP 2.148% 06/15/37		01/09/2017	SEAPORT GROUP LLC		5,173,819	5,871,000	8,966	1AM
4899999. Subtotal - Bonds - Hybrid Securities						5,173,819	5,871,000	8,966	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		03/20/2017	CREDIT SUISSE FIRST BOSTON	0.000	3,226,575	0	0	2
8199999. Subtotal - Bonds - SVO Identified Funds						3,226,575	0	0	XXX
8399997. Total - Bonds - Part 3						207,461,578	199,119,864	774,583	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						207,461,578	199,119,864	774,583	XXX
29364D-10-0	ENTERGY ARKANSAS INC PFD		01/23/2017	ROBERT W. BAIRD	44,168.000	994,810	0.00	0	P1LFE
29364N-10-8	ENTERGY MISSISSIPPI INC PFD		03/14/2017	Various	221,992.000	4,980,308	0.00	0	P1LFE
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD		03/14/2017	Various	61,244.000	1,356,042	0.00	0	P1LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						7,331,160	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						7,331,160	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						7,331,160	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		01/25/2017	Various	7,673.000	767,300		0	A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						767,300	XXX	0	XXX
02368A-63-8	American Beacon Small Cp Val Inst		03/31/2017	VARIOUS	533.000	14,717		0	L
025076-20-9	American Century Equity Income Instl		03/31/2017	VARIOUS	2,702.000	23,809		0	L
298706-82-1	American Funds EuroPacific Gr R6		03/31/2017	VARIOUS	3,881.000	174,781		0	L
315809-10-3	Fidelity Advisor Limited Term Bond I		03/31/2017	VARIOUS	639.000	7,317		0	L
411511-50-4	Harbor Capital Appreciation Instl		03/31/2017	VARIOUS	1,206.000	68,338		0	L
4812C0-10-0	J P Morgan Core Bond R6		03/31/2017	VARIOUS	322.000	3,703		0	L
52106N-76-4	Lazard Emerging Markets Open		03/31/2017	VARIOUS	2,961.000	48,583		0	L
74149P-20-0	T. Rowe Price 2020 Fund		03/31/2017	VARIOUS	25.000	503		0	L
74149P-30-9	T. Rowe Price 2030 Fund		03/31/2017	VARIOUS	228.000	5,131		0	L
74149P-40-8	T. Rowe Price 2040 Fund		03/31/2017	VARIOUS	19.000	444		0	L
74149P-50-7	T. Rowe Price Balanced Fund		03/31/2017	VARIOUS	67.000	983		0	L
74149P-74-7	T. Rowe Price 2055 Fund		03/31/2017	VARIOUS	169.000	2,223		0	L
74149P-75-4	T. Rowe Price 2050 Fund		03/31/2017	VARIOUS	6.000	80		0	L
74149P-76-2	T. Rowe Price 2045 Fund		03/31/2017	VARIOUS	1.000	20		0	L
74149P-77-0	T. Rowe Price 2035 Fund		03/31/2017	VARIOUS	113.000	1,840		0	L
74149P-78-8	T. Rowe Price 2025 Fund		03/31/2017	VARIOUS	1,256.000	19,461		0	L
74149P-79-6	T. Rowe Price 2015 Fund		03/31/2017	VARIOUS	1.000	20		0	L
76628R-61-5	RidgeWorth Ceredex Mid Cap Value Eq I		03/31/2017	VARIOUS	204.000	2,804		0	L
779562-10-7	T. Rowe Price New Horizon		03/31/2017	VARIOUS	728.000	31,546		0	L
89154W-81-7	Touchstone High Yield Y		03/31/2017	VARIOUS	3,902.000	32,776		0	L
89154X-52-6	Touchstone Mid Cap Growth Inst		03/31/2017	VARIOUS	1,004.000	25,098		0	L
89155H-79-3	Touchstone Mid Cap Fund Y		03/31/2017	VARIOUS	30.000	832		0	L
921937-60-3	Vanguard Total Bond Market Index Admiral		03/31/2017	VARIOUS	121.000	1,291		0	L
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		03/31/2017	VARIOUS	101.000	16,453		0	L
922908-68-6	Vanguard Small Cap Index Fund - Admiral		03/31/2017	VARIOUS	554.000	34,221		0	L
922908-71-0	Vanguard 500 Index Fund - Admiral		03/31/2017	VARIOUS	625.000	129,047		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						646,021	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,413,321	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,413,321	XXX	0	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						8,744,481	XXX	0	XXX
9999999 - Totals						216,206,059	XXX	774,583	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	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)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2017	Paydown		139,192	139,192	149,855	141,227	0	(2,035)	0	(2,035)	0	139,192	0	0	0	701	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2017	Paydown		69,960	69,960	74,919	71,001	0	(1,041)	0	(1,041)	0	69,960	0	0	0	601	11/22/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		03/01/2017	Paydown		140	140	134	136	0	4	0	4	0	140	0	0	0	2	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2017	Paydown		2,371	2,371	2,278	2,312	0	59	0	59	0	2,371	0	0	0	30	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		03/01/2017	Paydown		942	942	930	933	0	10	0	10	0	942	0	0	0	13	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		03/01/2017	Paydown		161	161	161	161	0	0	0	0	0	161	0	0	0	2	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2017	Paydown		3,052	3,052	3,095	3,083	0	(31)	0	(31)	0	3,052	0	0	0	33	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		03/01/2017	Paydown		7,030	7,030	7,131	7,099	0	(70)	0	(70)	0	7,030	0	0	0	46	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		03/01/2017	Paydown		70	70	70	70	0	0	0	0	0	70	0	0	0	1	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		03/01/2017	Paydown		114	114	115	115	0	(1)	0	(1)	0	114	0	0	0	1	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		03/01/2017	Paydown		256	256	256	256	0	0	0	0	0	256	0	0	0	3	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		03/01/2017	Paydown		121	121	121	120	0	0	0	0	0	121	0	0	0	1	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		03/01/2017	Paydown		751	751	748	748	0	3	0	3	0	751	0	0	0	10	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		03/01/2017	Paydown		1,832	1,832	1,834	1,833	0	0	0	0	0	1,832	0	0	0	23	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		03/01/2017	Paydown		742	742	718	722	0	20	0	20	0	742	0	0	0	8	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		03/01/2017	Paydown		84	84	84	84	0	0	0	0	0	84	0	0	0	1	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		03/01/2017	Paydown		388	388	387	387	0	2	0	2	0	388	0	0	0	5	03/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2017	Paydown		51,188	51,188	55,145	51,968	0	(780)	0	(780)	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
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2017	Paydown		11,659	11,659	11,507	11,562	0	97	0	97	0	11,659	0	0	0	124	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		03/01/2017	Paydown		96,564	96,564	96,564	96,564	0	0	0	0	0	96,564	0	0	0	899	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		03/01/2017	Paydown		9,388	9,388	9,289	9,303	0	84	0	84	0	9,388	0	0	0	96	09/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2017	Paydown		36,846	36,846	37,871	36,866	0	(20)	0	(20)	0	36,846	0	0	0	387	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		03/01/2017	Paydown		71,324	71,324	65,319	68,304	0	3,020	0	3,020	0	71,324	0	0	0	756	06/20/2032	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.474% 02/16/44		03/01/2017	Paydown		9,130	9,130	8,811	8,880	0	250	0	250	0	9,130	0	0	0	83	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.821% 11/16/42		03/01/2017	Paydown		3,453	3,453	3,316	3,399	0	54	0	54	0	3,453	0	0	0	34	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2017	Paydown		3,121	3,121	3,481	3,388	0	(266)	0	(266)	0	3,121	0	0	0	23	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.256% 02/16/44		03/01/2017	Paydown		0	0	1,370	1,180	0	(1,180)	0	(1,180)	0	0	0	0	0	24	02/16/2044	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
38378B-TK-5	GNR 2012-53 IO 0.970% 03/16/47		03/01/2017	Paydown		0	0	10,030	4,172	0	(4,172)	0	(4,172)	0	0	0	0	0	264	03/16/2047	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
690353-C9-6	OPIC 0.670% 01/15/30		01/15/2017	Redemption 100.0000		105,660	105,660	105,660	105,660	0	0	0	0	0	105,660	0	0	0	185	01/15/2030	1
0599999. Subtotal - Bonds - U.S. Governments						854,974	854,974	907,996	871,146	0	(16,649)	0	(16,649)	0	854,974	0	0	0	6,919	XXX	XXX
669827-FT-9	NOVA SCOTIA 5.125% 01/26/17	A	01/26/2017	Maturity		1,000,000	1,000,000	1,032,360	1,000,287	0	(287)	0	(287)	0	1,000,000	0	0	0	25,625	01/26/2017	1FE
219868-BL-9	CORP ANDINA DE FOMENTO 5.750% 01/12/17	D	01/12/2017	Maturity		500,000	500,000	490,035	499,931	0	69	0	69	0	500,000	0	0	0	14,375	01/12/2017	1FE
1099999. Subtotal - Bonds - All Other Governments						1,500,000	1,500,000	1,522,395	1,500,218	0	(218)	0	(218)	0	1,500,000	0	0	0	40,000	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2017	Redemption 100.0000		177,041	177,041	177,041	177,041	0	0	0	0	0	177,041	0	0	0	(4,010)	07/01/2043	1FE
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
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2017	Redemption 100.0000		31,052	31,052	30,936	30,946	0	106	0	106	0	31,052	0	0	0	115	02/01/2042	1FE
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		03/01/2017	Redemption 100.0000		135,000	135,000	139,737	139,083	0	(4,083)	0	(4,083)	0	135,000	0	0	0	1,103	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2017	Paydown		33,230	33,230	33,438	33,384	0	(154)	0	(154)	0	33,230	0	0	0	109	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2017	Paydown		762	762	764	764	0	(2)	0	(2)	0	762	0	0	0	7	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2017	Paydown		8,123	8,123	8,082	8,084	0	39	0	39	0	8,123	0	0	0	72	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2017	Paydown		10,859	10,859	11,070	10,998	0	(138)	0	(138)	0	10,859	0	0	0	73	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2017	Paydown		64,799	64,799	66,262	65,783	0	(984)	0	(984)	0	64,799	0	0	0	392	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2017	Paydown		25,476	25,476	26,447	26,171	0	(695)	0	(695)	0	25,476	0	0	0	187	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2017	Paydown		41,618	41,618	44,245	43,599	0	(1,981)	0	(1,981)	0	41,618	0	0	0	299	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2017	Paydown		32,994	32,994	35,076	34,570	0	(1,576)	0	(1,576)	0	32,994	0	0	0	247	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2017	Paydown		52,382	52,382	51,433	51,520	0	862	0	862	0	52,382	0	0	0	226	07/01/2033	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		03/01/2017	Paydown		60,382	60,382	66,032	62,910	0	(2,529)	0	(2,529)	0	60,382	0	0	0	869	01/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2017	Paydown		83,261	83,261	82,220	82,377	0	884	0	884	0	83,261	0	0	0	341	02/25/2032	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2017	Paydown		32,250	32,250	32,250	26,843	0	5,406	0	5,406	0	32,250	0	0	0	0	01/25/2044	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2017	Paydown		303	303	308	308	0	(5)	0	(5)	0	303	0	0	0	3	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		03/01/2017	Paydown		1,404	1,404	1,397	1,396	0	8	0	8	0	1,404	0	0	0	19	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		03/01/2017	Paydown		1,749	1,749	1,741	1,741	0	8	0	8	0	1,749	0	0	0	22	09/01/2025	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
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		03/01/2017	Paydown		5,486	5,486	5,529	5,497	0	(11)	0	(11)	0	5,486	0	0	0	30	02/25/2018	1
3137AJ-MG-6	FHR K016 X1 1.537% 10/25/21		03/01/2017	Paydown		0	0	36,348	18,958	0	(18,958)	0	(18,958)	0	0	0	0	0	901	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.718% 09/25/18		03/01/2017	Paydown		0	0	9,993	2,476	0	(2,476)	0	(2,476)	0	0	0	0	0	318	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.365% 12/25/21		03/01/2017	Paydown		0	0	23,141	11,985	0	(11,985)	0	(11,985)	0	0	0	0	0	530	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2017	Paydown		35,909	35,909	39,023	38,844	0	(2,935)	0	(2,935)	0	35,909	0	0	0	225	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.389% 01/25/22		03/01/2017	Paydown		0	0	16,166	8,518	0	(8,518)	0	(8,518)	0	0	0	0	0	379	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.515% 03/25/19		03/01/2017	Paydown		0	0	5,401	1,706	0	(1,706)	0	(1,706)	0	0	0	0	0	168	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		03/01/2017	Paydown		163,654	163,654	156,494	158,595	0	5,059	0	5,059	0	163,654	0	0	0	460	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.265% 07/25/22		03/01/2017	Paydown		0	0	27,493	16,011	0	(16,011)	0	(16,011)	0	0	0	0	0	615	07/25/2022	1FE
3137BM-7D-2	FHMS K051 X1 0.552% 09/25/25		03/01/2017	Paydown		0	0	5,142	4,607	0	(4,607)	0	(4,607)	0	0	0	0	0	114	09/25/2025	1
3137BR-QL-2	FHMS K057 X1 1.193% 07/25/26		03/01/2017	Paydown		0	0	2,238	2,184	0	(2,184)	0	(2,184)	0	0	0	0	0	50	07/25/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2017	Paydown		93,283	93,283	97,947	97,778	0	(4,495)	0	(4,495)	0	93,283	0	0	0	483	09/01/2043	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2017	Paydown		95,265	95,265	95,161	95,153	0	113	0	113	0	95,265	0	0	0	449	08/01/2033	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		03/01/2017	Paydown		156,917	156,917	160,729	160,665	0	(3,748)	0	(3,748)	0	156,917	0	0	0	585	10/01/2045	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		03/01/2017	Paydown		32,916	32,916	36,009	34,365	0	(1,449)	0	(1,449)	0	32,916	0	0	0	487	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		03/01/2017	Paydown		39,196	39,196	42,748	40,863	0	(1,667)	0	(1,667)	0	39,196	0	0	0	531	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		03/01/2017	Paydown		20,987	20,987	23,351	22,183	0	(1,196)	0	(1,196)	0	20,987	0	0	0	284	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		03/01/2017	Paydown		36,203	36,203	32,918	34,308	0	1,895	0	1,895	0	36,203	0	0	0	297	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2017	Paydown		79,275	79,275	76,022	77,609	0	1,666	0	1,666	0	79,275	0	0	0	808	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2017	Paydown		117,651	117,651	106,584	111,903	0	5,748	0	5,748	0	117,651	0	0	0	1,170	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2017	Paydown		152,829	152,829	141,966	147,439	0	5,390	0	5,390	0	152,829	0	0	0	1,300	12/15/2032	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		03/01/2017	Paydown		99,393	99,393	108,028	103,005	0	(3,612)	0	(3,612)	0	99,393	0	0	0	1,071	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2017	Paydown		335,351	335,351	325,509	330,638	0	4,713	0	4,713	0	335,351	0	0	0	2,627	04/15/2033	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2017	Paydown		28,539	28,539	29,792	29,029	0	(490)	0	(490)	0	28,539	0	0	0	186	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2017	Paydown		104,961	104,961	106,503	105,462	0	(501)	0	(501)	0	104,961	0	0	0	396	03/25/2037	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		03/01/2017	Paydown		502,021	502,021	499,981	500,612	0	1,408	0	1,408	0	502,021	0	0	0	2,799	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2017	Paydown		21,567	21,567	20,630	21,164	0	403	0	403	0	21,567	0	0	0	137	11/25/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2017	Paydown		16,771	16,771	17,052	16,866	0	(95)	0	(95)	0	16,771	0	0	0	83	12/15/2024	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		51,495	51,495	49,274	50,591	0	904	0	904	0	51,495	0	0	0	328	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		21,185	21,185	20,100	20,753	0	433	0	433	0	21,185	0	0	0	123	02/15/2025	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		03/01/2017	Paydown		1,026	1,026	980	986	0	40	0	40	0	1,026	0	0	0	8	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2017	Paydown		7,715	7,715	7,836	7,817	0	(102)	0	(102)	0	7,715	0	0	0	71	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2017	Paydown		82,691	82,691	83,955	83,834	0	(1,143)	0	(1,143)	0	82,691	0	0	0	850	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		03/01/2017	Paydown		33,022	33,022	34,446	33,905	0	(883)	0	(883)	0	33,022	0	0	0	289	07/01/2023	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
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2017	Paydown		141,562	141,562	141,430	141,414	0	148	0	148	0	141,562	0	0	0	590	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2017	Paydown		61,734	61,734	62,255	62,052	0	(318)	0	(318)	0	61,734	0	0	0	382	01/01/2025	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		03/01/2017	Paydown		426,413	426,413	459,194	458,149	0	(31,735)	0	(31,735)	0	426,413	0	0	0	2,697	05/01/2034	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
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		146,425	146,425	146,425	146,425	0	0	0	0	0	146,425	0	0	0	5,701	07/01/2041	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2017	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,106	06/01/2027	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		03/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	450	12/01/2022	1FE
928120-VR-5	VIRGINIA ST HSG AUTH 5.820% 08/01/17		02/01/2017	Redemption 100.0000		2,465,000	2,465,000	2,465,000	2,465,000	0	0	0	0	0	2,465,000	0	0	0	71,732	08/01/2017	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2017	Redemption 100.0000		55,409	55,409	55,409	55,409	0	0	0	0	0	55,409	0	0	0	234	04/25/2042	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		03/25/2017	Redemption 100.0000		14,313	14,313	14,313	14,313	0	0	0	0	0	14,313	0	0	0	104	12/25/2043	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						7,181,065	7,181,065	7,345,316	7,279,433	0	(98,363)	0	(98,363)	0	7,181,065	0	0	0	105,572	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2017	Paydown		7,471	7,471	6,443	6,789	0	681	0	681	0	7,471	0	0	0	40	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2017	Paydown		10,041	10,041	8,040	7,724	0	2,317	0	2,317	0	10,041	0	0	0	125	12/25/2031	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2017	Paydown		25,418	25,418	25,903	25,906	0	(487)	0	(487)	0	25,418	0	0	0	139	07/25/2045	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2017	Paydown		74,096	83,325	70,505	69,240	0	4,856	0	4,856	0	74,096	0	0	0	766	01/25/2037	1FM
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
038521-AM-2	ARAMARK CORP-CL B 5.750% 03/15/20		03/23/2017	Call 101.4380		48,690	48,000	48,000	48,000	0	0	0	0	0	48,000	0	690	690	1,441	03/15/2020	4FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		01/29/2017	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	124	10/30/2045	2AM
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		03/10/2017	Paydown		810,822	810,822	810,822	810,822	0	0	0	0	0	810,822	0	0	0	1,401	11/10/2017	1FE
05531F-AK-9	BB&T CORPORATION 2.150% 03/22/17		02/22/2017	Call 100.0000		2,500,000	2,500,000	2,504,100	2,503,372	0	(3,372)	0	(3,372)	0	2,500,000	0	0	0	22,396	03/22/2017	1FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		03/01/2017	Paydown		47,624	47,624	46,858	40,537	0	7,087	0	7,087	0	47,624	0	0	0	508	09/25/2026	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2017	Paydown		74,057	74,057	75,908	75,097	0	(1,041)	0	(1,041)	0	74,057	0	0	0	360	03/10/2033	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2017	Paydown		17,341	17,341	12,954	11,880	0	5,461	0	5,461	0	17,341	0	0	0	108	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2017	Paydown		1,498	1,498	1,493	1,493	0	5	0	5	0	1,498	0	0	0	14	09/25/2035	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
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2017	Paydown		239,340	239,340	234,348	237,157	0	2,184	0	2,184	0	239,340	0	0	0	2,314	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		02/01/2017	Paydown		69,565	69,565	66,195	67,702	0	1,863	0	1,863	0	69,565	0	0	0	330	08/25/2035	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		144,035	149,760	146,316	146,316	0	(2,281)	0	(2,281)	0	144,035	0	0	0	1,562	12/25/2035	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.836% 09/20/46		03/01/2017	Paydown		48,777	52,095	44,183	47,156	0	1,621	0	1,621	0	48,777	0	0	0	310	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2017	Paydown		322,251	322,251	269,792	297,286	0	24,965	0	24,965	0	322,251	0	0	0	2,472	09/25/2034	1FM
060505-DA-9	BANK OF AMERICA CORP 5.420% 03/15/17		03/15/2017	Maturity		1,000,000	1,000,000	1,005,970	0	0	(5,970)	0	(5,970)	0	1,000,000	0	0	0	27,100	03/15/2017	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/14/2017	Maturity		1,500,000	1,500,000	1,499,873	699,980	0	28	0	28	0	1,500,000	0	0	0	9,375	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
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		03/01/2017	Redemption 100.0000		41,067	41,067	41,177	41,076	0	(9)	0	(9)	0	41,067	0	0	0	513	02/01/2018	2
096629-AA-8	BOARDWALK PIPELINES LLC 5.500% 02/01/17		02/01/2017	Maturity		7,000,000	7,000,000	7,131,671	7,000,596	0	(596)	0	(596)	0	7,000,000	0	0	0	192,500	02/01/2017	2FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		03/01/2017	Paydown		13,798	13,798	11,314	12,023	0	1,775	0	1,775	0	13,798	0	0	0	70	04/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		03/01/2017	Paydown		74,448	74,448	74,403	74,862	0	(415)	0	(415)	0	74,448	0	0	0	716	07/20/2034	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2017	Paydown		19,704	19,704	19,693	19,703	0	1	0	1	0	19,704	0	0	0	218	11/15/2019	5AM
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2017	Paydown		219,405	219,405	221,593	219,799	0	(394)	0	(394)	0	219,405	0	0	0	1,151	12/10/2044	1FM
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
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2017	Paydown		24,355	24,355	16,767	15,077	0	9,278	0	9,278	0	24,355	0	0	0	153	12/25/2036	3FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2017	Paydown		20,036	20,036	19,002	19,505	0	531	0	531	0	20,036	0	0	0	223	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2017	Paydown		79,148	79,148	77,688	78,408	0	740	0	740	0	79,148	0	0	0	792	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2017	Paydown		47,680	47,680	48,038	47,713	0	(33)	0	(33)	0	47,680	0	0	0	402	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2017	Paydown		110,318	125,642	117,281	113,406	0	(3,088)	0	(3,088)	0	110,318	0	0	0	1,072	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2017	Paydown		166,511	168,843	162,143	158,730	0	7,781	0	7,781	0	166,511	0	0	0	1,431	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2017	Paydown		10,039	10,039	9,729	10,052	0	(14)	0	(14)	0	10,039	0	0	0	80	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2017	Paydown		16,094	17,579	15,902	15,334	0	760	0	760	0	16,094	0	0	0	168	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2017	Paydown		35,381	35,381	33,159	32,210	0	3,171	0	3,171	0	35,381	0	0	0	353	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2017	Paydown		42,055	49,211	44,836	41,870	0	185	0	185	0	42,055	0	0	0	409	10/25/2035	3FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2017	Paydown		8,290	9,329	8,737	8,459	0	(169)	0	(169)	0	8,290	0	0	0	90	10/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2017	Paydown		16,712	19,747	16,036	14,177	0	2,535	0	2,535	0	16,712	0	0	0	188	05/25/2036	1FM
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
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		03/01/2017	Paydown		8,619	8,619	6,264	7,026	0	1,594	0	1,594	0	8,619	0	0	0	89	11/25/2035	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		03/01/2017	Paydown		18,031	18,031	16,539	16,852	1,621	(442)	0	1,179	0	18,031	0	0	0	167	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2017	Paydown		18,471	18,471	12,786	13,476	0	4,995	0	4,995	0	18,471	0	0	0	193	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2017	Paydown		6,530	6,530	6,251	6,153	0	377	0	377	0	6,530	0	0	0	53	11/25/2035	2FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
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
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2017	Paydown		12,182	14,603	13,737	13,094	0	(913)	0	(913)	0	12,182	0	0	0	143	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2017	Paydown		17,086	17,086	17,009	17,018	0	68	0	68	0	17,086	0	0	0	188	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2017	Paydown		8,748	8,748	8,212	8,463	0	284	0	284	0	8,748	0	0	0	67	06/25/2034	1FM
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		02/13/2017	Maturity		1,030,000	1,030,000	1,030,031	1,030,002	0	(2)	0	(2)	0	1,030,000	0	0	0	6,180	02/13/2017	2FE
14913C-AA-8	CATERPILLAR FINL SERVICE 1.931% 10/01/21		03/03/2017	Tax Free Exchange		1,058,047	1,000,000	1,066,369	1,060,197	0	(2,149)	0	(2,149)	0	1,058,047	0	0	0	0	10/01/2021	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		03/01/2017	Paydown		4,515	4,515	4,512	4,482	0	33	0	33	0	4,515	0	0	0	40	02/18/2035	1FM
16524R-AE-3	CHESAPEAKE MIDSTREAM PT 6.125% 07/15/22		02/23/2017	Call 103.0630		239,106	232,000	241,860	236,652	0	(214)	0	(214)	0	236,439	0	2,667	2,667	8,605	07/15/2022	2FE
17275R-AK-8	CISCO SYSTEMS INC 3.150% 03/14/17		03/14/2017	Maturity		2,000,000	2,000,000	1,995,340	1,999,706	0	294	0	294	0	2,000,000	0	0	0	31,500	03/14/2017	1FE
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		03/01/2017	Paydown		64,783	64,783	64,781	63,520	0	1,263	0	1,263	0	64,783	0	0	0	616	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2017	Paydown		62,906	62,906	61,623	61,851	0	1,054	0	1,054	0	62,906	0	0	0	303	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2017	Paydown		54,250	54,250	54,843	54,762	0	(513)	0	(513)	0	54,250	0	0	0	238	06/25/2044	1FM
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		02/15/2017	Maturity		400,000	400,000	405,960	402,016	0	(2,016)	0	(2,016)	0	400,000	0	0	0	10,300	02/15/2017	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2017	Paydown		25,619	25,619	24,653	24,973	0	645	0	645	0	25,619	0	0	0	327	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2017	Paydown		52,147	52,147	52,114	51,727	0	420	0	420	0	52,147	0	0	0	303	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2017	Paydown		60,573	60,573	58,642	59,573	0	1,000	0	1,000	0	60,573	0	0	0	733	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		03/01/2017	Paydown		4,862	4,862	4,494	4,463	0	399	0	399	0	4,862	0	0	0	30	04/25/2036	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2017	Redemption 100.0000		10,173	10,173	10,173	10,173	0	0	0	0	0	10,173	0	0	0	69	05/15/2034	1FE
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
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		03/01/2017	Paydown		57,220	57,220	57,791	57,250	0	(30)	0	(30)	0	57,220	0	0	0	463	04/10/2021	1FM
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		03/22/2017	Paydown		596,261	596,261	596,261	596,261	0	0	0	0	0	596,261	0	0	0	834	07/24/2017	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2017	Paydown		4,506	10,890	9,922	9,885	0	(5,379)	0	(5,379)	0	4,506	0	0	0	78	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2017	Paydown		84,862	84,862	77,606	77,135	0	7,727	0	7,727	0	84,862	0	0	0	798	02/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2017	Paydown		6,574	6,574	5,670	5,201	0	1,372	0	1,372	0	6,574	0	0	0	49	07/25/2036	1FM
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2017	Redemption 100.0000		20,420	20,420	20,420	20,420	0	0	0	0	0	20,420	0	0	0	477	01/19/2031	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2017	Paydown		60,199	60,199	60,199	60,309	0	(110)	0	(110)	0	60,199	0	0	0	593	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2017	Paydown		93,280	93,280	92,521	92,611	0	670	0	670	0	93,280	0	0	0	393	06/25/2043	1FM
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/15/2017	Call 102.5000		608,850	594,000	591,451	592,444	0	73	0	73	0	592,517	0	16,333	16,333	14,850	03/15/2022	2FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2017	Paydown		99,048	100,143	90,738	90,734	0	8,314	0	8,314	0	99,048	0	0	0	848	08/25/2035	2FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2017	Paydown		36,601	40,088	35,655	33,306	0	3,295	0	3,295	0	36,601	0	0	0	325	08/25/2035	3FM
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		03/01/2017	Paydown		30,413	30,413	28,500	29,670	0	744	0	744	0	30,413	0	0	0	363	08/25/2037	3FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2017	Paydown		25,870	27,192	26,062	27,239	0	(1,369)	0	(1,369)	0	25,870	0	0	0	291	07/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		03/01/2017	Paydown		51,973	51,973	52,750	52,213	0	(241)	0	(241)	0	51,973	0	0	0	302	01/10/2045	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2017	Paydown		47,097	47,097	44,831	45,904	0	1,193	0	1,193	0	47,097	0	0	0	264	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2017	Paydown		61,606	61,606	63,453	62,237	0	(631)	0	(631)	0	61,606	0	0	0	387	08/10/2043	1FM
370334-BB-9	GENERAL MILLS 5.700% 02/15/17		02/15/2017	Maturity		1,000,000	1,000,000	997,750	999,815	0	185	0	185	0	1,000,000	0	0	0	28,500	02/15/2017	2FE
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		01/26/2017	CREDIT SUISSE FIRST BOSTON		2,034,740	2,000,000	1,998,860	1,999,156	0	(25)	0	(25)	0	1,999,131	0	35,609	35,609	13,750	05/30/2023	2FE
38141E-LA-5	GOLDMAN SACHS GROUP 1.547% 03/29/17		03/29/2017	Maturity		1,450,000	1,450,000	1,446,810	1,448,806	0	1,194	0	1,194	0	1,450,000	0	0	0	5,067	03/29/2017	1FE
406216-AV-3	HALLIBURTON COMPANY 5.900% 09/15/18		03/15/2017	Call 100.0000		1,000,000	1,000,000	1,101,450	1,022,677	0	(2,573)	0	(2,573)	0	1,020,105	0	(20,105)	(20,105)	93,675	09/15/2018	2FE
406216-AX-9	HALLIBURTON COMPANY 6.150% 09/15/19		03/15/2017	Call 100.0000		1,000,000	1,000,000	996,560	998,782	0	191	0	191	0	998,973	0	1,027	1,027	130,944	09/15/2019	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2017	Paydown		15,511	15,511	2,516	580	0	14,931	0	14,931	0	15,511	0	0	0	40	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2017	Paydown		10,739	11,410	9,378	9,166	0	1,573	0	1,573	0	10,739	0	0	0	91	02/25/2036	1FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2017	Paydown		45,219	63,746	57,503	51,703	0	(6,484)	0	(6,484)	0	45,219	0	0	0	485	12/25/2035	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
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2017	Paydown		16,763	16,763	16,371	15,515	0	1,248	0	1,248	0	16,763	0	0	0	183	02/25/2036	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.864% 08/15/49		03/01/2017	Paydown		0	0	2,829	2,711	0	(2,711)	0	(2,711)	0	0	0	0	0	66	08/15/2049	1FE
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		03/01/2017	Paydown		36,210	36,714	32,702	31,168	0	5,041	0	5,041	0	36,210	0	0	0	418	01/25/2036	2FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2017	Paydown		144,562	144,562	146,006	144,821	0	(258)	0	(258)	0	144,562	0	0	0	1,640	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
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		03/01/2017	Paydown		60,577	60,577	61,182	60,687	0	(110)	0	(110)	0	60,577	0	0	0	397	07/15/2046	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
500605-AE-0	KOPPERS INC 7.875% 12/01/19		01/25/2017	TENDER OFFER		234,117	230,000	232,108	230,133	0	(42)	0	(42)	0	230,091	0	4,026	4,026	2,717	12/01/2019	4FE
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		03/15/2017	Paydown		292,551	292,551	292,551	292,551	0	0	0	0	0	292,551	0	0	0	443	06/19/2017	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2017	Paydown		24,028	28,026	23,875	22,034	0	1,993	0	1,993	0	24,028	0	0	0	263	11/25/2036	4FM

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)
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2017	Paydown		34,698	44,033	36,093	36,245	0	(1,547)	0	(1,547)	0	34,698	0	0	0	347	01/25/2037	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2017	Paydown		21,048	21,048	21,048	21,048	0	0	0	0	0	21,048	0	0	0	213	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2017	Paydown		70,073	70,073	69,514	68,979	0	1,093	0	1,093	0	70,073	0	0	0	847	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		03/01/2017	Paydown		6,057	6,148	5,790	5,790	0	267	0	267	0	6,057	0	0	0	69	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2017	Paydown		1,021	4,687	3,683	4,159	0	(3,138)	0	(3,138)	0	1,021	0	0	0	46	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 5.363% 05/25/37		03/01/2017	Paydown		3	9,924	6,453	6,451	0	(6,448)	0	(6,448)	0	3	0	0	0	55	05/25/2037	1FM
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.980% 01/01/33		01/05/2017	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	82	01/01/2033	1FE
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		03/01/2017	Redemption 100.0000		32,550	32,550	33,862	32,600	0	(50)	0	(50)	0	32,550	0	0	0	474	07/01/2017	2
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2017	Paydown		6,892	6,892	6,891	6,703	0	189	0	189	0	6,892	0	0	0	38	11/25/2035	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2017	Redemption 100.0000		151,667	151,667	151,667	151,667	0	0	0	0	0	151,667	0	0	0	4,301	08/01/2025	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2017	Paydown		20,722	20,722	20,158	20,622	0	99	0	99	0	20,722	0	0	0	204	04/25/2034	1FM
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
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2017	Paydown		3,522	3,522	1,937	1,793	0	1,729	0	1,729	0	3,522	0	0	0	18	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2017	Paydown		30,830	30,830	19,588	16,027	0	14,803	0	14,803	0	30,830	0	0	0	253	10/25/2046	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
62854A-AD-6	MYLAN NV 3.950% 06/15/26		02/03/2017	Tax Free Exchange		992,689	1,000,000	992,310	992,655	0	34	0	34	0	992,689	0	0	0	5,267	06/15/2026	2FE
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		01/01/2017	Call 103.9378		4,158	4,000	4,051	4,011	0	0	0	0	0	4,011	0	146	146	147	05/15/2021	4FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2017	Paydown		42,201	42,201	41,146	41,210	0	991	0	991	0	42,201	0	0	0	213	07/25/2043	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2017	Paydown		28,054	28,054	23,330	22,058	0	5,996	0	5,996	0	28,054	0	0	0	245	03/25/2047	1FM
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		03/01/2017	Redemption 100.0000		48,572	48,572	48,428	48,546	0	26	0	26	0	48,572	0	0	0	654	11/01/2019	2
693476-BB-8	PNC FUNDING CORP 5.625% 02/01/17		02/01/2017	Maturity		1,500,000	1,500,000	1,509,480	1,505,169	0	(5,169)	0	(5,169)	0	1,500,000	0	0	0	42,188	02/01/2017	1FE
72650R-AP-7	PLAINS ALL AMER PIPELINE 6.125% 01/15/17		01/15/2017	Maturity		1,000,000	1,000,000	1,024,112	1,000,066	0	(66)	0	(66)	0	1,000,000	0	0	0	30,625	01/15/2017	2FE
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
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		03/01/2017	Redemption 100.0000		32,746	32,746	31,912	32,678	0	68	0	68	0	32,746	0	0	0	427	02/01/2018	2
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2017	Paydown		25,196	28,065	23,480	24,185	0	1,010	0	1,010	0	25,196	0	0	0	276	06/25/2036	3FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2017	Paydown		9,913	9,913	10,037	9,931	0	(17)	0	(17)	0	9,913	0	0	0	98	10/26/2034	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2017	Paydown		20,700	20,700	11,449	10,453	0	10,247	0	10,247	0	20,700	0	0	0	189	04/25/2037	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2017	Paydown		7,524	7,524	5,488	5,053	0	2,471	0	2,471	0	7,524	0	0	0	82	05/25/2036	1FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		02/01/2017	Paydown		71,868	71,868	71,836	72,034	0	(166)	0	(166)	0	71,868	0	0	0	621	09/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2017	Paydown		237,546	250,674	226,925	230,396	0	7,150	0	7,150	0	237,546	0	0	0	2,649	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2017	Paydown		5,592	6,706	5,526	5,861	0	(269)	0	(269)	0	5,592	0	0	0	72	03/25/2036	2FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2017	Paydown		51,766	69,593	48,322	44,413	0	7,353	0	7,353	0	51,766	0	0	0	740	09/25/2036	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2017	Paydown		41,372	41,372	32,719	30,858	0	10,514	0	10,514	0	41,372	0	0	0	716	04/25/2036	2FM
78009N-A8-9	Royal Bank 1.492% 03/28/17		03/28/2017	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	4,805	03/28/2017	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
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2017	Paydown		15,347	15,347	15,347	15,340	0	7	0	7	0	15,347	0	0	0	87	01/25/2042	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2017	Paydown		112,489	112,489	109,396	109,788	0	2,701	0	2,701	0	112,489	0	0	0	542	09/25/2043	1FM
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		02/21/2017	Call 100.0000		10,000,000	10,000,000	10,562,500	0	0	(42,777)	0	(42,777)	0	10,519,723	0	(519,723)	(519,723)	926,692	08/15/2022	2FE
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		03/27/2017	Call 100.0000		6,000,000	6,000,000	6,495,000	6,265,207	0	(25,287)	0	(25,287)	0	6,239,920	0	(239,920)	(239,920)	621,420	07/15/2022	4FE
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		02/01/2017	Paydown		65,293	65,293	65,273	64,685	0	609	0	609	0	65,293	0	0	0	352	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2017	Paydown		100,954	100,954	99,373	102,353	0	(1,399)	0	(1,399)	0	100,954	0	0	0	1,260	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2017	Paydown		59,011	79,915	70,528	68,157	0	(9,146)	0	(9,146)	0	59,011	0	0	0	756	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	999,978	0	22	0	22	0	1,000,000	0	0	0	26,000	01/17/2017	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2017	Paydown		117,614	117,614	117,154	117,631	0	(17)	0	(17)	0	117,614	0	0	0	727	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2017	Redemption 100.0000		56,258	56,258	56,258	56,258	0	0	0	0	0	56,258	0	0	0	2,672	02/01/2030	2AM
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2017	Paydown		362,353	362,353	367,772	365,371	0	(3,018)	0	(3,018)	0	362,353	0	0	0	2,022	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2017	Paydown		15,526	15,526	15,759	15,607	0	(81)	0	(81)	0	15,526	0	0	0	117	05/10/2045	1FM
909320-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2017	Redemption 100.0000		85,608	85,608	85,608	85,608	0	0	0	0	0	85,608	0	0	0	1,605	09/03/2026	1FE
92343V-AF-1	VERIZON COMMUNICATIONS 6.250% 04/01/37		02/03/2017	Taxable Exchange		3,527,133	3,000,000	3,010,810	3,009,011	0	24	0	24	0	3,009,035	0	518,099	518,099	63,542	04/01/2037	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
92343V-BT-0	VERIZON COMMUNICATIONS 6.550% 09/15/43		02/03/2017	Taxable Exchange		300,718	244,000	243,715	243,693	0	8	0	8	0	243,701	0	57,017	57,017	6,126	09/15/2043	2FE
92553P-AT-9	VIACOM INC-CLASS B 4.250% 09/01/23		02/09/2017	ROBERT W. BAIRD		5,086,350	5,000,000	4,948,400	4,963,084	0	725	0	725	0	4,963,809	0	122,541	122,541	96,215	09/01/2023	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2017	Paydown		26,241	26,241	26,241	26,225	0	16	0	16	0	26,241	0	0	0	130	09/13/2028	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2017	Paydown		23,604	36,960	27,857	31,188	0	(7,585)	0	(7,585)	0	23,604	0	0	0	324	05/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.867% 10/25/36		03/01/2017	Paydown		29,022	29,022	17,346	16,304	0	12,718	0	12,718	0	29,022	0	0	0	150	10/25/2036	1FM
95709T-AB-6	WESTAR ENERGY INC 5.150% 01/01/17		01/01/2017	Maturity		300,000	300,000	304,629	300,000	0	0	0	0	0	300,000	0	0	0	7,725	01/01/2017	1FE
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	01/12/2017	Maturity		550,000	550,000	555,022	550,249	0	(249)	0	(249)	0	550,000	0	0	0	7,013	01/12/2017	1FE
374825-AA-5	GIBSON ENERGY INC 6.750% 07/15/21	A	03/22/2017	TENDER OFFER		398,424	379,000	373,817	375,729	0	103	0	103	0	375,832	0	22,592	22,592	17,552	07/15/2021	3FE
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	03/15/2017	Call 102.1660		510,830	500,000	514,060	506,028	0	(477)	0	(477)	0	505,551	0	5,279	5,279	16,250	03/15/2021	4FE
89113W-GD-2	TORONTO DOMINION BANK NY 1.336% 02/10/17	A	02/10/2017	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	4,532	02/10/2017	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	02/28/2017	TENDER OFFER		60,909	60,909	39,190	41,780	0	457	0	457	0	42,236	0	18,673	18,673	1,282	04/28/2021	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		02/28/2017	TENDER OFFER		30,454	30,454	23,375	26,183	0	452	0	452	0	26,635	0	3,819	3,819	586	04/28/2018	5
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	03/21/2017	TENDER OFFER		340,619	331,000	332,586	331,263	0	(98)	0	(98)	0	331,165	0	9,454	9,454	13,406	08/15/2018	5FE
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2017	Redemption 100.0000		41,667	41,667	41,667	41,667	0	0	0	0	0	41,667	0	0	0	1,133	03/15/2021	2
000000-00-0	BELLON SA PP 5.200% 02/15/22	D	02/15/2017	Redemption 100.0000		639,370	639,370	639,370	639,370	0	0	0	0	0	639,370	0	0	0	16,624	02/15/2022	2
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	03/28/2017	BANK of AMERICA SEC		462,983	511,000	562,139	522,367	0	(1,438)	0	(1,438)	0	520,929	0	(57,947)	(57,947)	16,807	10/15/2020	5FE
500472-AB-1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	D	01/20/2017	Call 100.0000		1,000,000	1,000,000	1,139,230	1,026,690	0	(1,151)	0	(1,151)	0	1,025,540	0	(25,540)	(25,540)	71,584	03/11/2018	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D	02/02/2017	Maturity		400,000	400,000	409,232	400,922	0	(922)	0	(922)	0	400,000	0	0	0	9,000	02/02/2017	1FE
69367C-AB-1	PTT PUBLIC CO LTD 5.875% 08/03/35	D	03/22/2017	TENDER OFFER		3,449,130	3,000,000	2,734,575	2,781,510	0	1,300	0	1,300	0	2,782,810	0	666,320	666,320	112,115	08/03/2035	2FE
71656L-BM-2	PETROLEOS MEXICO 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		1,931,874	1,913,000	1,932,092	1,931,849	0	25	0	25	0	1,931,874	0	0	0	45,195	09/21/2047	2FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	01/01/2017	Redemption 100.0000		210,767	210,767	224,052	214,600	0	(3,833)	0	(3,833)	0	210,767	0	0	0	3,697	02/15/2021	4FE
774262-AC-3	ROCKW 2006-1A A2L 1.685% 08/01/21	D	02/02/2017	Paydown		5,023,826	5,023,826	4,810,314	4,923,880	0	99,946	0	99,946	0	5,023,826	0	0	0	19,719	08/01/2021	1FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	02/03/2017	Redemption 100.0000		44,850	44,850	44,850	44,850	0	0	0	0	0	44,850	0	0	0	1,045	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						80,410,359	79,342,698	80,148,211	67,234,243	1,621	171,590	0	173,211	0	79,775,926	0	634,432	634,432	2,857,010	XXX	XXX
8399997. Total - Bonds - Part 4						89,946,398	88,878,737	89,923,918	76,885,040	1,621	56,360	0	57,981	0	89,311,965	0	634,432	634,432	3,009,501	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						89,946,398	88,878,737	89,923,918	76,885,040	1,621	56,360	0	57,981	0	89,311,965	0	634,432	634,432	3,009,501	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
02368A-63-8	American Beacon Small Cp Val Inst		03/31/2017	VARIOUS	1,753.000	48,103		42,336	48,439	(6,104)	0	0	(6,104)	0	42,336	0	5,767	5,767	0		L
025076-20-9	American Century Equity Income Instl		03/31/2017	VARIOUS	10,602.000	95,277		95,404	93,404	2,000	0	0	2,000	0	95,404	0	(127)	(127)	0		L
298706-82-1	American Funds EuroPacific Gr R6		03/31/2017	VARIOUS	3,288.000	149,101		138,347	148,107	(9,760)	0	0	(9,760)	0	138,347	0	10,754	10,754	0		L
315809-10-3	Fidelity Advisor Limited Term Bond I		03/31/2017	VARIOUS	3,630.000	41,671		41,554	41,569	(15)	0	0	(15)	0	41,554	0	117	117	0		L
411511-50-4	Harbor Capital Appreciation Instl		03/31/2017	VARIOUS	1,398.000	77,493		77,823	79,169	(1,346)	0	0	(1,346)	0	77,823	0	(329)	(329)	0		L
4812C0-10-0	J P Morgan Core Bond R6		03/31/2017	VARIOUS	718.000	8,271		8,327	8,255	71	0	0	71	0	8,327	0	(56)	(56)	0		L
52106N-76-4	Lazard Emerging Markets Open		03/31/2017	VARIOUS	996.000	14,366		16,297	16,348	(50)	0	0	(50)	0	16,297	0	(1,932)	(1,932)	0		L
74149P-20-0	T. Rowe Price 2020 Fund		03/31/2017	VARIOUS	990.000	21,062		18,551	20,203	(1,653)	0	0	(1,653)	0	18,551	0	2,511	2,511	0		L
74149P-30-9	T. Rowe Price 2030 Fund		03/31/2017	VARIOUS	10.000	22		22	221	(199)	0	0	(199)	0	22	0	0	0	0		L
74149P-40-8	T. Rowe Price 2040 Fund		03/31/2017	VARIOUS	1.000	3		3	19	(16)	0	0	(16)	0	3	0	0	0	0		L
74149P-50-7	T. Rowe Price Balanced Fund		03/31/2017	VARIOUS	2.000	10		10	33	(23)	0	0	(23)	0	10	0	0	0	0		L
74149P-74-7	T. Rowe Price 2055 Fund		03/31/2017	VARIOUS	7.000	3		3	95	(93)	0	0	(93)	0	3	0	0	0	0		L
74149P-75-4	T. Rowe Price 2050 Fund		03/31/2017	VARIOUS	0.000	0		0	4	(3)	0	0	(3)	0	0	0	0	0	0		L
74149P-76-2	T. Rowe Price 2045 Fund		03/31/2017	VARIOUS	0.000	0		0	1	(1)	0	0	(1)	0	0	0	0	0	0		L
74149P-77-0	T. Rowe Price 2035 Fund		03/31/2017	VARIOUS	23.000	316		293	382	(88)	0	0	(88)	0	293	0	23	23	0		L
74149P-78-8	T. Rowe Price 2025 Fund		03/31/2017	VARIOUS	59.000	96		91	922	(831)	0	0	(831)	0	91	0	6	6	0		L
74149P-79-6	T. Rowe Price 2015 Fund		03/31/2017	VARIOUS	1,883.000	26,945		27,396	26,700	696	0	0	696	0	27,396	0	(451)	(451)	0		L
76628R-61-5	RidgeWorth Ceredex Mid Cap Value Eq I		03/31/2017	VARIOUS	5,989.000	83,487		80,835	82,468	(1,633)	0	0	(1,633)	0	80,835	0	2,652	2,652	0		L
779562-10-7	T. Rowe Price New Horizon		03/31/2017	VARIOUS	609.000	25,914		23,493	26,386	(2,894)	0	0	(2,894)	0	23,493	0	2,422	2,422	0		L
89154W-81-7	Touchstone High Yield Y		03/31/2017	VARIOUS	285.000	1,786		1,847	2,390	(543)	0	0	(543)	0	1,847	0	(61)	(61)	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
89154X-52-6	Touchstone Mid Cap Growth Inst		03/31/2017	VARIOUS	2,161.000	53,884		48,984	54,016	(5,032)	0	0	(5,032)	0	48,984	0	4,900	4,900	0		L
89155H-79-3	Touchstone Mid Cap Fund Y		03/31/2017	VARIOUS	2,135.000	59,569		56,310	58,359	(2,049)	0	0	(2,049)	0	56,310	0	3,259	3,259	0		L
921937-60-3	Vanguard Total Bond Market Index Admiral		03/31/2017	VARIOUS	23.000	246		244	247	(3)	0	0	(3)	0	244	0	2	2	0		L
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		03/31/2017	VARIOUS	91.000	14,647		13,503	14,865	(1,362)	0	0	(1,362)	0	13,503	0	1,144	1,144	0		L
922908-68-6	Vanguard Small Cap Index Fund - Admiral		03/31/2017	VARIOUS	857.000	52,762		49,761	52,935	(3,174)	0	0	(3,174)	0	49,761	0	3,001	3,001	0		L
922908-71-0	Vanguard 500 Index Fund - Admiral		03/31/2017	VARIOUS	1,631.000	345,920		333,871	336,952	(3,081)	0	0	(3,081)	0	333,871	0	12,049	12,049	0		L
9299999. Subtotal - Common Stocks - Mutual Funds						1,120,954	XXX	1,075,305	1,112,489	(37,186)	0	0	(37,186)	0	1,075,305	0	45,651	45,651	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,120,954	XXX	1,075,305	1,112,489	(37,186)	0	0	(37,186)	0	1,075,305	0	45,651	45,651	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,120,954	XXX	1,075,305	1,112,489	(37,186)	0	0	(37,186)	0	1,075,305	0	45,651	45,651	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,120,954	XXX	1,075,305	1,112,489	(37,186)	0	0	(37,186)	0	1,075,305	0	45,651	45,651	0	XXX	XXX
9999999 - Totals						91,067,352	XXX	90,999,223	77,997,529	(35,565)	56,360	0	20,795	0	90,387,270	0	680,083	680,083	3,009,501	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2019	3,480		174.70		28,576		30,487		30,487	1,911						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/14/2017	838		174.19	4,059			4,543		4,543	595						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/12/2018	1,882		174.83		9,146		9,955		9,955	809						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2018	461		175.82		2,252		2,308		2,308	56						100/85
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2018	1,131		176.77		5,560		5,284		5,284	(276)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/14/2018	1,200		175.82		5,866		6,252		6,252	387						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2018	1,896		175.64		9,257		10,219		10,219	962						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/14/2018	947		174.19	6,435			7,095		7,095	777						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/11/2019	1,087		174.83		7,410		7,966		7,966	556						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2019	461		175.82		3,159		3,230		3,230	71						100/85
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2019	1,324		176.77		9,126		8,829		8,829	(297)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/14/2019	6,171		175.82		42,315		44,123		44,123	1,808						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2019	205		175.64		1,404		1,496		1,496	92						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/13/2019	5,948		174.19	48,692			53,111		53,111	5,234						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/14/2020	4,873		174.83		40,044		42,641		42,641	2,597						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2020	1,763		175.82		14,570		14,864		14,864	294						100/85
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2020	3,360		176.77		27,918		27,151		27,151	(767)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/13/2020	2,042		175.82		16,873		17,417		17,417	544						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	3,547		175.64		29,281		30,682		30,682	1,401						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/27/2017	787		171.61	3,753			5,200		5,200	732						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2017	76		170.57	361			563		563	79						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2017	1,405		172.24	6,728			9,034		9,034	1,236						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	550		174.70	2,669			2,885		2,885	368						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/26/2018	423		174.80		2,057		2,290		2,290	233						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2015	10/12/2018	2,887		174.25	23,641			20,668		20,668	2,309						100/93
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/26/2018	163		171.61	1,092			1,400		1,400	153						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2018	240		170.57	1,599			2,214		2,214	238						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2015	11/14/2018	2,273		172.49	18,424			18,613		18,613	2,023						100/110
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2018	952		172.24	6,396			7,989		7,989	866						100/98

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)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2015	12/14/2018	8,775		171.17	70,594			79,150		79,150	8,424						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2018	372		174.70	2,535			2,724		2,724	294						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	12,969		168.87	102,930			135,003		135,003	14,006						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/25/2019	532		174.80		3,627		3,942		3,942	315						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	5,919		172.32	47,940			51,438		51,438	5,446						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	14,940		171.02	120,085			141,629		141,629	14,790						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	25,105		172.20	203,181			225,941		225,941	23,598						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	12,595		172.45	102,084			113,229		113,229	11,713						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2016	06/14/2019	12,480		173.40	101,708			107,950		107,950	11,232						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2016	07/12/2019	15,494		175.29	127,652			122,250		122,250	12,550						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2016	08/14/2019	11,615		174.86	95,457			95,243		95,243	9,757						100/102
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	16,064		172.44	130,190			151,640		151,640	15,100						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2016	10/14/2019	17,794		171.69	143,585			176,158		176,158	17,260						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/25/2019	1,533		171.61	12,361			15,310		15,310	1,487						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	5,364		170.57	43,005			56,594		56,594	5,418						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	8,366		172.24	67,727			81,822		81,822	7,948						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/27/2020	4,617		174.80		37,929		40,673		40,673	2,744						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/13/2017	631		2,080.73	43,352			79,768		79,768	20,367						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/13/2017	2,062		2,080.73	251,800			580,101		580,101	209,353						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/13/2017	764		2,101.54	84,297			199,250		199,250	75,197						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/13/2017	909		2,101.54	51,838			95,967		95,967	28,695						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/13/2017	194		2,330.42	4,072			7,222		7,222	3,264						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	325		2,082.78	34,206			40,627		40,627	10,429						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	588		2,082.78	71,785			164,341		164,341	59,666						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	119		2,046.61	8,821			22,478		22,478	4,948						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	266		2,046.61	32,640			65,273		65,273	7,872						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	573		2,046.61	42,551			102,007		102,007	24,200						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	4,185		2,046.61	513,936			1,321,941		1,321,941	416,504						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	593		2,067.08	37,391			93,521		93,521	24,712						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	1,147		2,067.08	131,410			339,035		339,035	110,957						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-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	965		2,292.20	25,685			80,777		80,777	37,260						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	452		2,075.32	62,779			130,255		130,255	40,724						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	204		2,075.32	16,833			34,165		34,165	9,690						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	590		2,071.50	46,711			104,501		104,501	29,613						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,257		2,071.50	169,189			367,182		367,182	113,858						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	502		2,092.22	33,807			78,518		78,518	24,621						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	11,938		2,092.22	1,459,011			3,250,592		3,250,592	1,042,789						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	372		2,320.08	11,248			26,775		26,775	11,273						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	1,864		2,161.74	224,902			396,147		396,147	131,308						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	520		2,161.74	33,602			58,044		58,044	25,252						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	421		2,163.75	50,160			88,785		88,785	29,501						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	218		2,163.75	22,373			22,032		22,032	9,669						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	476		2,183.36	51,533			91,848		91,848	31,239						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	372		2,183.36	19,725			33,669		33,669	16,059						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	967		2,421.15	19,867			25,489		25,489	8,571						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	132		2,184.05	8,640			12,756		12,756	5,863						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	245		2,184.05	29,423			48,570		48,570	15,492						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	664		2,190.15	43,653			64,520		64,520	30,586						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	2,190		2,190.15	327,635			423,911		423,911	135,862						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,646		2,212.05	177,731			287,987		287,987	94,372						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	573		2,212.05	30,875			43,621		43,621	22,217						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,213		2,452.97	25,228			28,285		28,285	7,629						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	120		2,125.77	13,321			20,054		20,054	7,407						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	137		2,125.77	18,250			34,940		34,940	9,880						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,822		2,147.26	240,992			429,375		429,375	123,892						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	468		2,147.26	35,390			71,215		71,215	28,457						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,737		2,168.73	208,552			377,324		377,324	111,196						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	631		2,168.73	39,946			82,799		82,799	35,385						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	661		2,404.93	16,614			33,778		33,778	11,124						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,905		2,132.98	249,431			483,829		483,829	131,259						100/100

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	612		2,132.98	46,186			119,249		119,249	44,000						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	643		2,154.31	40,874			112,154		112,154	43,629						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	2,017		2,154.31	236,224			475,736		475,736	131,601						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	848		2,388.94	22,998			57,482		57,482	18,290						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	115		2,133.04	14,514			21,487		21,487	7,701						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	105		2,133.04	15,975			27,109		27,109	7,192						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	422		2,164.20	55,571			98,625		98,625	26,222						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	201		2,164.20	14,998			33,637		33,637	13,065						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	4,340		2,180.39	556,466			956,822		956,822	257,461						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	792		2,180.39	55,466			123,540		123,540	50,390						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,852		2,202.19	214,784			375,923		375,923	102,941						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	734		2,202.19	42,584			99,573		99,573	42,425						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,382		2,442.04	32,842			70,191		70,191	19,548						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	81		2,213.35	10,728			15,982		15,982	4,333						100/75
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	6		2,213.35	461			818		818	336						100/75
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	293		2,253.28	39,330			49,841		49,841	13,590						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	172		2,253.28	12,882			17,757		17,757	7,671						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	695		2,262.03	50,317			68,492		68,492	30,565						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	3,755		2,262.03	504,550			615,109		615,109	168,615						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	940		2,284.65	56,366			75,448		75,448	34,538						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,879		2,284.65	228,704			277,974		277,974	77,486						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	464		2,533.47	12,378			11,791		11,791	1,911						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2017	66		2,268.88		4,470		6,269		6,269	1,799						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	34		2,268.88	4,524			5,572		5,572	1,523						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	4,448		2,274.64		571,616		719,717		719,717	148,100						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	1,000		2,274.64		70,749		104,818		104,818	34,069						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	756		2,297.39		87,679		110,575		110,575	22,896						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	677		2,297.39		39,593		59,179		59,179	19,586						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	725		2,547.60		17,806		19,293		19,293	1,487						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	39		2,294.69		4,873		5,884		5,884	1,011						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-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	31		2,294.69		2,058		2,877		2,877	819						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	116		2,337.58		7,696		7,480		7,480	(216)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	234		2,337.58		28,991		30,043		30,043	1,052						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	827		2,349.25		53,019		48,760		48,760	(4,259)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,813		2,349.25		222,299		220,180		220,180	(2,119)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	573		2,372.74		29,471		26,087		26,087	(3,384)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	566		2,372.74		61,969		60,919		60,919	(1,049)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	574		2,631.16		10,113		8,710		8,710	(1,403)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	162		2,369.73		11,789		7,951		7,951	(3,838)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	228		2,369.73		29,538		25,531		25,531	(4,007)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	230		2,365.45		16,592		13,021		13,021	(3,571)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	326		2,365.45		42,846		38,476		38,476	(4,370)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,701		2,385.26		223,327		181,783		181,783	(41,543)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	641		2,385.26		46,466		30,208		30,208	(16,258)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	469		2,409.11		27,301		16,884		16,884	(10,418)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	6,890		2,409.11		805,340		647,816		647,816	(157,524)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	589		2,671.49		11,945		7,611		7,611	(4,334)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	132		2,341.59		17,150		17,894		17,894	744						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	18		2,341.59		1,470		1,310		1,310	(160)						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										8,785,810	2,742,536	0	18,472,067	XXX	18,472,067	4,593,428	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										8,785,810	2,742,536	0	18,472,067	XXX	18,472,067	4,593,428	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										8,785,810	2,742,536	0	18,472,067	XXX	18,472,067	4,593,428	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										8,785,810	2,742,536	0	18,472,067	XXX	18,472,067	4,593,428	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	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/13/2017	194		2,226.38	(9,798)			(26,476)		(26,476)	(12,902)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/13/2017	764		2,257.59	(30,060)			(80,918)		(80,918)	(41,330)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/13/2017	1,868		2,351.22	(29,925)			(39,211)		(39,211)	(13,751)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	58		2,145.26	(5,058)			(12,618)		(12,618)	(5,270)						100/97

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	65		2,150.47	(4,570)			(3,756)		(3,756)	(1,797)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	29		2,150.47	(2,436)			(6,107)		(6,107)	(2,578)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	12		2,155.68	(782)			(603)		(603)	(305)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	501		2,155.68	(41,029)			(103,660)		(103,660)	(44,236)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	248		2,160.88	(16,306)			(11,673)		(11,673)	(6,248)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	13		2,102.89	(1,193)			(3,438)		(3,438)	(1,216)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	158		2,108.01	(13,889)			(40,340)		(40,340)	(14,408)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	4		2,113.12	(334)			(980)		(980)	(353)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	54		2,113.12	(2,087)			(6,666)		(6,666)	(2,141)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	91		2,118.24	(7,533)			(22,318)		(22,318)	(8,127)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	65		2,123.36	(2,204)			(7,267)		(7,267)	(2,504)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	48		2,169.41	(3,006)			(9,330)		(9,330)	(3,694)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	918		2,189.87	(47,331)			(161,517)		(161,517)	(66,165)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	1,099		2,220.57	(48,129)			(161,386)		(161,386)	(69,255)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/15/2017	3,268		2,312.67	(52,162)			(216,349)		(216,349)	(102,236)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	14		2,132.39	(1,527)			(3,376)		(3,376)	(1,165)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	10		2,137.58	(460)			(1,014)		(1,014)	(410)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	418		2,137.58	(43,140)			(95,581)		(95,581)	(33,261)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	179		2,142.77	(8,110)			(17,922)		(17,922)	(7,485)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	19		2,147.96	(1,837)			(4,110)		(4,110)	(1,454)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	15		2,153.14	(627)			(1,383)		(1,383)	(616)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	13		2,195.79	(921)			(2,307)		(2,307)	(873)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	359		2,216.51	(22,141)			(55,812)		(55,812)	(21,726)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	11,925		2,247.58	(590,368)			(1,529,788)		(1,529,788)	(618,420)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	898		2,340.80	(21,203)			(50,385)		(50,385)	(21,975)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	9		2,217.84	(814)			(1,500)		(1,500)	(533)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	9		2,223.25	(664)			(401)		(401)	(229)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	129		2,223.25	(11,060)			(20,404)		(20,404)	(7,294)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	7		2,228.66	(483)			(266)		(266)	(154)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	283		2,228.66	(23,440)			(43,291)		(43,291)	(15,565)						100/99

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	202		2,234.07	(13,603)			(6,744)		(6,744)	(3,952)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	15		2,291.44	(861)			(1,563)		(1,563)	(600)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	952		2,313.06	(46,312)			(82,245)		(82,245)	(32,155)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	461		2,345.49	(17,423)			(29,611)		(29,611)	(11,796)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	912		2,442.77	(14,792)			(16,221)		(16,221)	(4,403)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	7		2,227.73	(296)			(404)		(404)	(216)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	96		2,227.73	(8,987)			(15,444)		(15,444)	(5,223)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	32		2,233.19	(1,211)			(1,608)		(1,608)	(872)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	56		2,233.19	(5,129)			(8,838)		(8,838)	(3,006)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	92		2,244.11	(7,898)			(13,695)		(13,695)	(4,709)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	92		2,249.57	(2,848)			(3,318)		(3,318)	(1,850)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	35		2,321.56	(1,923)			(3,150)		(3,150)	(1,166)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,178		2,343.46	(90,018)			(89,458)		(89,458)	(33,664)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,611		2,376.31	(57,872)			(90,752)		(90,752)	(34,487)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,013		2,474.87	(43,910)			(16,531)		(16,531)	(3,946)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	12		2,168.29	(1,045)			(1,537)		(1,537)	(658)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	12		2,168.29	(1,305)			(2,650)		(2,650)	(791)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	102		2,173.60	(10,541)			(21,555)		(21,555)	(6,474)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	81		2,173.60	(6,708)			(9,757)		(9,757)	(4,243)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	24		2,184.23	(2,310)			(4,778)		(4,778)	(1,450)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	27		2,189.54	(2,018)			(2,824)		(2,824)	(1,287)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	18		2,276.10	(1,203)			(2,381)		(2,381)	(786)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	643		2,297.57	(36,727)			(73,634)		(73,634)	(24,785)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,719		2,329.78	(77,891)			(159,012)		(159,012)	(54,905)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,179		2,426.40	(22,784)			(46,310)		(46,310)	(15,512)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	75		2,175.64	(3,800)			(11,456)		(11,456)	(4,749)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	75		2,175.64	(7,871)			(16,208)		(16,208)	(4,598)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	65		2,180.97	(3,133)			(9,616)		(9,616)	(4,037)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	218		2,180.97	(22,413)			(46,438)		(46,438)	(13,238)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	5		2,191.64	(456)			(958)		(958)	(276)						100/99

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

SCHEDULE DB - PART A - SECTION 1

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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	5		2,196.97	(193)			(626)		(626)	(273)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	56		2,260.96	(3,546)			(8,450)		(8,450)	(2,585)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	793		2,282.29	(44,634)			(106,475)		(106,475)	(33,169)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	1,961		2,314.28	(84,489)			(219,728)		(219,728)	(70,159)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	815		2,410.27	(16,508)			(45,272)		(45,272)	(14,561)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	7		2,175.70	(823)			(1,447)		(1,447)	(402)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	7		2,175.70	(662)			(953)		(953)	(384)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	34		2,181.03	(4,140)			(7,298)		(7,298)	(2,036)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	27		2,181.03	(2,674)			(3,815)		(3,815)	(1,552)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	29		2,186.37	(2,745)			(3,869)		(3,869)	(1,593)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	65		2,186.37	(7,812)			(13,808)		(13,808)	(3,870)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	53		2,191.70	(4,949)			(6,903)		(6,903)	(2,877)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	3		2,207.48	(287)			(548)		(548)	(153)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	3		2,207.48	(132)			(350)		(350)	(151)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	3		2,212.89	(280)			(536)		(536)	(151)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	3		2,218.31	(118)			(322)		(322)	(142)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	18		2,218.31	(1,767)			(3,414)		(3,414)	(963)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	18		2,223.72	(725)			(2,009)		(2,009)	(891)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	86		2,223.72	(8,228)			(16,007)		(16,007)	(4,538)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	11		2,229.13	(420)			(1,183)		(1,183)	(530)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	312		2,234.54	(28,122)			(55,275)		(55,275)	(15,810)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	167		2,245.36	(5,235)			(15,411)		(15,411)	(7,088)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	12		2,311.21	(744)			(1,457)		(1,457)	(442)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,370		2,333.02	(73,779)			(147,944)		(147,944)	(45,556)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,840		2,365.72	(78,621)			(161,922)		(161,922)	(50,532)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	2,970		2,463.84	(55,700)			(118,752)		(118,752)	(33,399)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	12		2,263.15	(1,173)			(1,859)		(1,859)	(534)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	70		2,268.68	(6,761)			(10,731)		(10,731)	(3,099)						100/75
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	6		2,268.68	(252)			(511)		(511)	(232)						100/75
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	4		2,303.98	(373)			(474)		(474)	(137)						100/98

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

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	90		2,309.61	(9,151)			(11,622)		(11,622)	(3,384)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	30		2,315.25	(2,948)			(3,744)		(3,744)	(1,094)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	51		2,315.25	(2,169)			(2,801)		(2,801)	(1,304)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	7		2,320.88	(266)			(337)		(337)	(156)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	170		2,326.51	(15,974)			(20,221)		(20,221)	(5,957)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	114		2,337.78	(3,804)			(4,547)		(4,547)	(2,077)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	11		2,397.75	(700)			(811)		(811)	(244)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	453		2,420.37	(26,143)			(29,752)		(29,752)	(8,836)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,869		2,454.30	(86,235)			(93,824)		(93,824)	(26,721)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	3,302		2,556.09	(70,955)			(60,216)		(60,216)	(8,504)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	4		2,319.93	(431)			(560)		(560)	(160)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	4		2,342.62	(381)			(497)		(497)	(144)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	26		2,348.29	(2,140)			(2,790)		(2,790)	(812)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	66		2,359.64		(1,281)		(2,135)		(2,135)	(854)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	42		2,337.19		(3,838)		(4,982)		(4,982)	(1,144)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	18		2,342.88		(631)		(994)		(994)	(363)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	366		2,342.88		(32,654)		(42,394)		(42,394)	(9,740)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	204		2,348.57		(6,682)		(10,544)		(10,544)	(3,863)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	22		2,348.57		(1,862)		(2,418)		(2,418)	(556)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	20		2,354.25		(1,693)		(2,200)		(2,200)	(508)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	2		2,365.63		(59)		(92)		(92)	(33)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	11		2,411.12		(663)		(861)		(861)	(198)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	714		2,433.86		(36,037)		(46,986)		(46,986)	(10,949)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	745		2,467.98		(29,472)		(37,810)		(37,810)	(8,338)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	3,284		2,570.34		(51,549)		(63,643)		(63,643)	(12,095)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	39		2,375.00		(2,977)		(3,872)		(3,872)	(895)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	4		2,375.00		(101)		(181)		(181)	(80)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	26		2,386.48		(504)		(936)		(936)	(432)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	29		2,401.86		(2,472)		(2,562)		(2,562)	(89)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	132		2,407.71		(10,965)		(11,370)		(11,370)	(405)						100/97

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	11		2,407.71		(320)		(297)		(297)	23						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	5		2,413.55		(380)		(392)		(392)	(13)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	53		2,413.55		(1,425)		(1,307)		(1,307)	118						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	69		2,419.40		(5,361)		(5,528)		(5,528)	(167)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	51		2,431.08		(1,056)		(947)		(947)	109						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	11		2,490.21		(597)		(547)		(547)	50						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	563		2,513.70		(25,252)		(22,703)		(22,703)	2,549						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	555		2,548.94		(18,901)		(16,387)		(16,387)	2,514						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,250		2,654.65		(16,444)		(12,332)		(12,332)	4,112						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	228		2,452.67		(18,900)		(15,285)		(15,285)	3,615						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	162		2,464.52		(4,339)		(1,956)		(1,956)	2,383						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	8		2,430.50		(709)		(615)		(615)	94						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	18		2,436.41		(606)		(428)		(428)	179						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	233		2,436.41		(20,955)		(18,136)		(18,136)	2,819						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	143		2,442.33		(4,441)		(3,097)		(3,097)	1,344						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	86		2,448.24		(7,283)		(6,244)		(6,244)	1,039						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	68		2,460.07		(1,669)		(1,132)		(1,132)	536						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	30		2,528.38		(1,739)		(1,202)		(1,202)	537						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	560		2,552.23		(28,496)		(18,699)		(18,699)	9,797						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	6,861		2,588.01		(260,156)		(166,063)		(166,063)	94,093						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,141		2,695.34		(17,004)		(9,287)		(9,287)	7,717						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	10		2,417.69		(871)		(943)		(943)	(71)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	122		2,423.55		(10,004)		(10,842)		(10,842)	(839)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	18		2,435.25		(605)		(470)		(470)	135						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,215,104)	(630,953)	0	(5,268,739)	XXX	(5,268,739)	(1,684,581)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(2,215,104)	(630,953)	0	(5,268,739)	XXX	(5,268,739)	(1,684,581)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(2,215,104)	(630,953)	0	(5,268,739)	XXX	(5,268,739)	(1,684,581)	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

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)
0849999. Total Written Options										(2,215,104)	(630,953)	0	(5,268,739)	XXX	(5,268,739)	(1,684,581)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		75,671,000	3 Month LIBOR / (2.85)			(352,282)			(1,708,040)					489,674		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(352,282)	0	XXX	(1,708,040)	0	0	0	0	489,674	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(352,282)	0	XXX	(1,708,040)	0	0	0	0	489,674	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(352,282)	0	XXX	(1,708,040)	0	0	0	0	489,674	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	(352,282)	0	XXX	(1,708,040)	0	0	0	0	489,674	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(352,282)	0	XXX	(1,708,040)	0	0	0	0	489,674	XXX	XXX
1409999. Subtotal - Hedging Other										6,570,706	2,111,583	0	13,203,328	XXX	13,203,328	2,908,847	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										6,570,706	2,111,583	(352,282)	13,203,328	XXX	11,495,288	2,908,847	0	0	0	489,674	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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

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			0			0		
Barclays	G5GSEF7VJP5I70UK5573	Y	Y		4,341,622	(1,322,076)	3,019,546	4,341,622	(1,322,076)	3,019,546		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	Y		5,601,515	(1,224,229)	4,377,286	5,601,515	(1,224,229)	4,377,286		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	3,030,000	4,091,072	(678,674)	382,398	4,091,072	(678,674)	382,398		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		4,437,858	(2,043,760)	2,394,098	4,437,858	(2,043,760)	2,394,098		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(1,708,040)	0	489,674	489,674
0299999. Total NAIC 1 Designation				3,030,000	18,472,067	(5,268,739)	10,173,328	18,472,067	(6,976,779)	10,173,328	489,674	489,674
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				3,030,000	18,472,067	(5,268,739)	10,173,328	18,472,067	(6,976,779)	10,173,328	489,674	489,674
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					18,472,067	(5,268,739)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	3,030,000	3,030,000	XXX		V
0299999 - Total					3,030,000	3,030,000	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			7,478,528	7,478,528	04/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,478,528	7,478,528	XXX
9999999 - Totals				7,478,528	7,478,528	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 4,619,377 Book/Adjusted Carrying Value $ 4,619,377
2. Average balance for the year to date Fair Value $ 14,602,009 Book/Adjusted Carrying Value $ 14,602,009
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 1,281,225 NAIC 2 $ 6,197,304 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-C9-6	OPIC Adj % Due 1/15/2030 JAJ015		1	5,494,340	5,494,340	01/15/2030
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	1,108,836	1,108,836	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	600,000	600,000	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-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	1,500,000	1,500,000	02/15/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				11,203,176	11,203,176	XXX
0599999. Total - U.S. Government Bonds				11,203,176	11,203,176	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	3,200,000	3,200,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				3,200,000	3,200,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	1,500,000	1,500,000	11/15/2038
407272-J2-0	HAMILTON COUNTY MUNICIPAL Adj % Due 6/1/2027 Mo-1		1FE	4,500,000	4,500,000	06/01/2027
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	1,800,000	1,800,000	06/01/2044
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				7,800,000	7,800,000	XXX
3199999. Total - U.S. Special Revenues Bonds				11,000,000	11,000,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	400,255	399,928	01/15/2018
00507U-AB-7	ACTAVIS FUNDING SCS 1.3% Due 6/15/2017 JD15		2FE	2,599,743	2,599,221	06/15/2017
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	1,499,565	1,500,195	12/15/2017
025816-AX-7	AMERICAN EXPRESS CO 6.15% Due 8/28/2017 FA28		1FE	1,119,876	1,121,707	08/28/2017
031162-BR-0	AMGEN INC 1 1/4% Due 5/22/2017 MN22		2FE	2,290,918	2,291,292	05/22/2017
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		2FE	1,341,045	1,341,809	06/07/2017
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	4,305,724	4,308,927	09/14/2017
060505-DH-4	BANK OF AMERICA CORP 6% Due 9/1/2017 MS1		2FE	1,832,346	1,834,358	09/01/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	2,100,000	2,100,000	12/08/2017
073730-AD-5	BEAM SUNTORY INC 1 7/8% Due 5/15/2017 MN15		2FE	800,516	800,445	05/15/2017
105340-AJ-2	BRANDYWINE OPER PARTNERS 5.7% Due 5/1/2017 MN1		2FE	772,315	772,643	05/01/2017
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.4% Due 6/15/2017 JD15		1FE	1,500,714	1,500,154	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	1,501,047	1,500,000	05/10/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6 3/4% Due 9/15/2017 MS15		2FE	1,023,260	1,023,732	09/15/2017
14912L-6D-8	CATERPILLAR FINANCE SERV 1 1/4% Due 8/18/2017 FA18		1FE	1,700,417	1,699,801	08/18/2017
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	797,000	797,376	11/21/2017
21036P-AF-5	CONSTELLATION BRANDS 7 1/4% Due 5/15/2017 MN15		2FE	2,614,446	2,617,030	05/15/2017
256677-AA-3	DOLLAR GENERAL CORP 4 1/8% Due 7/15/2017 JJ15		2FE	705,657	705,776	07/15/2017
25746U-BR-9	DOMINION RESOURCES 1.4% Due 9/15/2017 MS15		2FE	604,411	604,658	09/15/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	400,314	400,682	08/15/2017
26875P-AA-9	EOG RESOURCES 5 7/8% Due 9/15/2017 MS15		2FE	511,330	511,853	09/15/2017
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 AO1		2FE	1,504,091	1,506,015	10/01/2017
30219G-AJ-7	EXPRESS SCRIPTS INC 1 1/4% Due 6/2/2017 JD2		2FE	1,799,298	1,800,259	06/02/2017
31620M-AL-0	FIDELITY NATIONAL INFORM 1.45% Due 6/5/2017 JD5		2FE	1,023,877	1,024,110	06/05/2017
345397-VP-5	FORD MOTOR CREDIT 6 5/8% Due 8/15/2017 FA15		2FE	1,119,778	1,121,190	08/15/2017
35085A-AA-9	486 LESSER STREET TAX Adj % Due 2/1/2032 FMAN1		1FE	1,810,000	1,810,000	02/01/2032
40426W-AV-3	EQUITY COMMONWEALTH 6.65% Due 1/15/2018 JJ15		2FE	557,285	557,921	01/15/2018
4042Q1-AC-1	HSBC BANK USA 6% Due 8/9/2017 FA9		1FE	1,522,074	1,523,989	08/09/2017
42217K-AT-3	HEALTH CARE REIT 4.7% Due 9/15/2017 MS15		2FE	420,452	420,842	09/15/2017
446438-RH-8	HUNTINGTON NATIONAL BANK 1 3/8% Due 4/24/2017 AO24		1FE	1,068,969	1,069,000	04/24/2017
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	656,824	657,270	06/27/2017
501044-CG-4	KROGER CO 6.4% Due 8/15/2017 FA15		2FE	788,733	789,479	08/15/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	2,030,000	2,030,000	01/01/2033
617446-H5-1	MORGAN STANLEY 5.55% Due 4/27/2017 AO27		1FE	150,399	150,447	04/27/2017
63743H-EM-0	NATIONAL RURAL UTILITIES 0.95% Due 4/24/2017 AO24		1FE	299,977	299,953	04/24/2017
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	2,499,050	2,500,000	03/07/2019
67021C-AE-7	NSTAR ELECTRIC 5 5/8% Due 11/15/2017 MN15		1FE	112,821	112,707	11/15/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	500,000	500,000	11/30/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJO28		1FE	1,502,175	1,500,000	07/28/2017
816851-AS-8	SEMPRA ENERGY 2.3% Due 4/1/2017 AO1		2FE	1,000,000	1,000,000	04/01/2017
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	1,154,955	1,156,067	03/15/2018
89236T-CA-1	TOYOTA 1.45% Due 1/12/2018 JJ12		1FE	1,099,841	1,100,097	01/12/2018
90261X-HC-9	UBS AG STAMFORD CT 1 3/8% Due 8/14/2017 FA14		1FE	3,000,837	3,001,896	08/14/2017
90520E-AE-1	MUFG UNION BANK NA 2 1/8% Due 6/16/2017 JD16		1FE	1,503,210	1,502,833	06/16/2017
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1 1/4% Due 4/17/2017 AO17		2FE	2,652,984	2,653,077	04/17/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				60,198,528	60,218,738	XXX
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.1% Due 11/10/2017 Mo-26		1FE	647,658	647,658	11/10/2017
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	45,123	45,130	07/24/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				692,781	692,788	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				60,891,310	60,911,526	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				74,601,704	74,621,913	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				8,492,781	8,492,788	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				83,094,485	83,114,702	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			56,599	56,599	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				56,599	56,599	XXX
000000-00-0	Huntington National Bank Money Market Account			1,017,895	1,017,895	
000000-00-0	Key Bank Money Market Account			7,183	7,183	
000000-00-0	BB&T Bank Money Market Account			22,056	22,056	
9099999. Total - Cash (Schedule E Part 1 type)				1,047,134	1,047,134	XXX
000000-00-0	ADMPP CP 0.83% Due 4/4/2017 At Mat			4,749,452	4,749,452	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			2,999,747	2,999,747	04/03/2017
000000-00-0	NATIONAL GRID USA CP 1 1/4% Due 6/5/2017 At Mat			2,492,188	2,492,188	06/05/2017
000000-00-0	SEMPRA ENERGY GLOBAL CP 1 1/2% Due 6/5/2017 At Mat			2,492,188	2,492,188	06/05/2017
000000-00-0	SINOPEC CENTURY BRIGHT C CP 1.05% Due 4/5/2017 At Mat			2,499,490	2,499,490	04/05/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				17,232,721	17,232,721	XXX
9999999 - Totals				101,430,940	101,451,157	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 37,536,222 Book/Adjusted Carrying Value $ 37,544,176
2. Average balance for the year to date Fair Value $ 82,409,611 Book/Adjusted Carrying Value $ 81,533,333

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					244,966	(5,112,295)	(4,259,584)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM,NC					1,627,530	1,628,152	28,714	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					437,147	437,256	437,256	XXX
HUNTINGTON BANK	COLUMBUS, OH					1,622,528	1,622,889	1,023,242	XXX
NORTHERN TRUST	CHICAGO, IL					287,717	181,796	146,956	XXX
PNC BANK	CINCINNATI, OH					(9,870,560)	(13,844,074)	(9,496,849)	XXX
US BANK	CINCINNATI, OH					(3,664)	(389,960)	(1,085,994)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			268,304	287,376	307,194	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(5,386,032)	(15,188,860)	(12,899,065)	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	(5,386,032)	(15,188,860)	(12,899,065)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(5,386,032)	(15,188,860)	(12,899,065)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ANTHEM INC CP		03/31/2017	1.070	04/03/2017	999,911	30	0
ADMPP CP		03/30/2017	0.830	04/04/2017	4,749,452	219	0
BANK OF TOKYO CP		03/31/2017	0.880	04/07/2017	1,999,658	49	0
COX COMMUNICATIONS CP		03/31/2017	1.120	04/03/2017	1,499,860	47	0
HASBRO INC CP		03/31/2017	1.100	04/03/2017	1,499,863	46	0
HOME DEPOT CP		03/30/2017	0.760	04/03/2017	2,999,747	127	0
NATIONAL GRID USA CP		03/07/2017	1.250	06/05/2017	2,492,188	2,170	0
ONEOK CP		03/31/2017	1.300	04/03/2017	999,892	36	0
SEMPRA ENERGY GLOBAL CP		03/07/2017	1.250	06/05/2017	2,492,188	2,170	0
SINOPEC CENTURY BRIGHT C CP		03/29/2017	1.050	04/05/2017	2,499,490	219	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					22,232,249	5,113	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					22,232,249	5,113	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					22,232,249	5,113	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					22,232,249	5,113	0
8699999 - Total Cash Equivalents					22,232,249	5,113	0