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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2017

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address www.integritylife.com

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

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

OFFICERS

Chairman of the Board John Finn Barrett

Secretary Edward Joseph Babbitt

President & CEO Jill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton
SS:

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

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

Subscribed and sworn to before me this 28th day of July 2017

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	4,758,460,788	0	4,758,460,788	4,156,799,351
2. Stocks:				
2.1 Preferred stocks	21,788,763	0	21,788,763	19,382,959
2.2 Common stocks	607,769,650	0	607,769,650	545,384,831
3. Mortgage loans on real estate:				
3.1 First liens	335,778,883	0	335,778,883	262,347,792
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)			0	
5. Cash ($ 20,016,375), cash equivalents ($ 36,976,516) and short-term investments ($ 51,464,147)	108,457,038	0	108,457,038	138,399,959
6. Contract loans (including $ .... premium notes)	111,196,618	0	111,196,618	110,490,336
7. Derivatives	58,104,563	0	58,104,563	49,950,161
8. Other invested assets	205,721,982		205,721,982	199,043,552
9. Receivables for securities	5,384,462	0	5,384,462	2,745,553
10. Securities lending reinvested collateral assets	11,962,115	0	11,962,115	87,622
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,224,624,862	0	6,224,624,862	5,484,632,116
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	45,014,661	0	45,014,661	42,071,397
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,477,138	0	11,477,138	13,027,227
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,146,498	0	6,146,498	5,298,071
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	31,672,972	19,875,263	11,797,709	11,336,973
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	167,080	0	167,080	69,293
24. Health care ($ ....) and other amounts receivable	542,729	361,063	181,666	576,415
25. Aggregate write-ins for other than invested assets	2,036,482	0	2,036,482	2,028,100
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,321,702,499	20,236,326	6,301,466,173	5,559,059,669
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,460,863,024	0	2,460,863,024	2,440,513,730
28. Total (Lines 26 and 27)	8,782,565,523	20,236,326	8,762,329,197	7,999,573,399
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance	2,036,482	0	2,036,482	2,028,100
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,036,482	0	2,036,482	2,028,100

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 4,183,820,039 less $ .... included in Line 6.3 (including $ 718,022,336 Modco Reserve)	4,183,820,039	3,938,774,666
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	817,818,283	520,770,437
4. Contract claims:		
4.1 Life	216,922	222,760
4.2 Accident and health		
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)		
6.2 Dividends not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 15,776,282 assumed and $ .... ceded	15,776,282	17,083,556
9.4 Interest Maintenance Reserve	4,821,034	4,554,995
10. Commissions to agents due or accrued-life and annuity contracts $ 845,811 , accident and health $ .... and deposit-type contract funds $	845,811	691,410
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	240,411	201,611
13. Transfers to Separate Accounts due or accrued (net) (including $ (39,547,359) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,551,548)	558,606
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	778,446	1,007,824
15.1 Current federal and foreign income taxes, including $ 841,928 on realized capital gains (losses)	800,603	15,467,286
15.2 Net deferred tax liability		
16. Unearned investment income	24,809	25,170
17. Amounts withheld or retained by company as agent or trustee	2,023,651	1,994,257
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	14,742,349	7,402,661
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	97,673,666	89,000,319
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	3,438,923	2,728,469
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	9,914,168	13,144,709
24.09 Payable for securities	75,331,460	2,983,958
24.10 Payable for securities lending	176,199,788	106,734,477
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	39,230,417	27,394,310
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,434,145,514	4,750,741,481
27. From Separate Accounts Statement	2,460,863,024	2,440,513,730
28. Total liabilities (Lines 26 and 27)	7,895,008,538	7,191,255,211
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	658,163,872	658,163,872
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	206,156,787	147,154,316
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	864,320,659	805,318,188
38. Totals of Lines 29, 30 and 37	867,320,659	808,318,188
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,762,329,197	7,999,573,399
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	38,820,000	26,990,000
2502. Uncashed drafts and checks that are pending escheatment to the state	410,417	404,310
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	39,230,417	27,394,310
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	433,923,849	666,125,166	1,201,816,403
2.	Considerations for supplementary contracts with life contingencies	5,621,537	4,647,439	10,302,173
3.	Net investment income	109,684,464	95,165,515	232,325,877
4.	Amortization of Interest Maintenance Reserve (IMR)	673,730	1,131,263	1,966,074
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	611,802	652,261	1,286,446
7.	Reserve adjustments on reinsurance ceded	(39,970,633)	(41,226,115)	(72,483,595)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,150,585	6,767,803	13,689,193
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	982,202	1,266,096	2,999,418
9.	Totals (Lines 1 to 8.3)	519,677,536	734,529,428	1,391,901,989
10.	Death benefits	2,903,815	2,476,779	4,710,000
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	104,034,265	89,629,968	184,419,878
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	160,654,092	168,715,179	330,555,582
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,227,068	3,431,886	(1,854,936)
18.	Payments on supplementary contracts with life contingencies	2,935,031	2,640,418	5,174,147
19.	Increase in aggregate reserves for life and accident and health contracts	251,400,459	443,136,584	801,262,326
20.	Totals (Lines 10 to 19)	524,154,730	710,030,814	1,324,266,997
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	23,792,301	35,872,331	65,319,848
22.	Commissions and expense allowances on reinsurance assumed	7,817	6,826	12,979
23.	General insurance expenses	20,405,804	17,619,660	36,307,491
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,100,920	1,361,627	2,548,529
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(78,371,813)	(61,766,134)	(149,118,032)
27.	Aggregate write-ins for deductions	1,795,084	1,196,052	2,480,714
28.	Totals (Lines 20 to 27)	493,884,843	704,321,176	1,281,818,526
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	25,792,693	30,208,252	110,083,463
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	25,792,693	30,208,252	110,083,463
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,102,535	8,560,067	19,757,754
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	22,690,158	21,648,185	90,325,709
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,745,664 (excluding taxes of $ 441,539 transferred to the IMR)	(2,186,887)	1,721,413	25,581,115
35.	Net income (Line 33 plus Line 34)	20,503,271	23,369,598	115,906,824
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	808,318,188	678,562,421	678,562,420
37.	Net income (Line 35)	20,503,271	23,369,598	115,906,824
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,902,613	34,871,806	25,624,022	(12,444,970)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(3,401,538)	(2,168,988)	(2,749,575)
41.	Change in nonadmitted assets	9,705,184	3,112,046	(6,297,892)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	6,000,000		
44.	Change in asset valuation reserve	(8,673,348)	(11,094,429)	(9,493,549)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(2,904)	16,947	(165,070)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	45,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	59,002,471	38,859,196	129,755,768
55.	Capital and surplus, as of statement date (Lines 36 + 54)	867,320,659	717,421,617	808,318,188
	DETAILS OF WRITE-INS			
08.301.	Other Fee Income	918,783	14,107	1,332,068
08.302.	Administrative Service Fees	56,059	1,242,457	1,642,910
08.303.	Miscellaneous Income	7,360	9,532	24,440
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	982,202	1,266,096	2,999,418
2701.	Securities Lending Interest Expense	1,178,753	639,213	1,434,629
2702.	Pension Expense	589,103	535,969	1,088,168
2703.	Experience Refund	62,912	27,775	27,775
2798.	Summary of remaining write-ins for Line 27 from overflow page	(35,684)	(6,905)	(69,858)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,795,084	1,196,052	2,480,714
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	439,955,812	670,580,613	1,211,721,221
2.	Net investment income	113,605,444	88,881,253	230,504,566
3.	Miscellaneous income	8,477,354	9,751,623	20,915,477
4.	Total (Lines 1 to 3)	562,038,610	769,213,489	1,463,141,264
5.	Benefit and loss related payments	312,843,013	308,885,687	599,588,546
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(68,378,524)	(76,026,935)	(163,446,977)
7.	Commissions, expenses paid and aggregate write-ins for deductions	48,138,136	56,082,799	107,490,430
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 1,051,535 tax on capital gains (losses)	20,956,421	687,592	19,533,833
10.	Total (Lines 5 through 9)	313,559,046	289,629,143	563,165,832
11.	Net cash from operations (Line 4 minus Line 10)	248,479,564	479,584,346	899,975,432
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	384,880,336	284,507,554	728,406,582
	12.2 Stocks	6,531,225	23,681,320	115,400,852
	12.3 Mortgage loans	3,089,938	2,704,805	25,016,469
	12.4 Real estate	0	0	0
	12.5 Other invested assets	16,864,778	8,258,093	14,701,956
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	23,567	3,958	(1,388)
	12.7 Miscellaneous proceeds	72,347,502	41,556,592	11,048,170
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	483,737,346	360,712,322	894,572,641
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	993,726,726	760,877,411	1,720,907,240
	13.2 Stocks	44,812,062	34,171,035	111,325,399
	13.3 Mortgage loans	76,521,029	8,250,201	97,970,367
	13.4 Real estate	0	0	0
	13.5 Other invested assets	12,585,495	58,194,060	74,889,303
	13.6 Miscellaneous applications	19,405,731	15,342,417	26,304,504
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,147,051,043	876,835,124	2,031,396,813
14.	Net increase (or decrease) in contract loans and premium notes	706,282	(3,216,471)	(2,239,793)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(664,019,979)	(512,906,331)	(1,134,584,379)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	45,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	297,047,846	(1,529,169)	212,928,991
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	88,549,648	47,378,161	5,142,409
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	385,597,494	45,848,992	263,071,400
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(29,942,921)	12,527,008	28,462,453
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	138,399,959	109,937,506	109,937,506
	19.2 End of period (Line 18 plus Line 19.1)	108,457,038	122,464,514	138,399,959

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	247,873	271,870	533,992
3.	Ordinary individual annuities	434,171,396	666,704,670	1,202,682,407
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			283,035
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	434,419,269	666,976,540	1,203,499,434
12.	Deposit-type contracts	667,767,761	16,207,077	275,701,262
13.	Total	1,102,187,030	683,183,617	1,479,200,696
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	20,503,271	115,906,824
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	20,503,271	115,906,824
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	867,320,659	808,318,188
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	867,320,659	808,318,188

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

No Change.

C. Accounting Policy

No Change.

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

2. Accounting Changes and Correction of Errors

Effective January 1, 2017, the Company updated its valuation methodologies on certain reserves related to guaranteed living withdrawal benefits. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than through the Increase in Aggregate Reserves for Life and Accident and Health Contracts in the Summary of Operations. The Company has recorded $6.0 million as an increase to surplus as a result of the change in valuation bases through the Change in Reserve on Account of Change in Valuation Basis on the Summary of Operations.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2017, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
61752R-AJ-1	1,181,779	1,099,003	82,776	1,099,003	1,099,012	06/30/2017
12628K-AF-9	550,517	494,659	55,858	494,659	470,964	06/30/2017
61749E-AF-4	672,189	646,111	26,078	646,111	646,057	06/30/2017
32051G-SD-8	505,041	502,414	2,627	502,414	502,408	06/30/2017
93935B-AH-3	909,960	902,089	7,871	902,089	902,021	06/30/2017
126694-HK-7	211,946	209,307	2,639	209,307	205,005	06/30/2017
86359D-SR-9	1,194,074	1,171,679	22,395	1,171,679	1,157,949	06/30/2017
Total	XXX	XXX	200,244	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2017:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	9,934,755
2. 12 Months or Longer	$	1,638,522
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	590,927,562
2. 12 Months or Longer	$	21,066,564

(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 $222.5 million.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit Property Investments. No significant holdings. No Change.

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

Information related to the Company’s derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	58,104,600	—	58,104,600

* 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	(9,914,170)	—	(9,914,170)

* 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 $575.0 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	9,599,488	9,599,488	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	10,637,112	10,637,112	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	20,236,600	20,236,600	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	575,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	8,669,372	8,669,372	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	4,576,728	4,576,728	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	13,246,100	13,246,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	300,000,000	XXX	XXX

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

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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	9,599,488	9,599,488	—	—	—	—
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)	663,575,979	646,718,417	531,851,336
2. Current Year General Account Total Collateral Pledged	663,575,979	646,718,417	531,851,336
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	289,494,167	284,812,203	228,834,478

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	663,575,979	646,718,417	531,851,336
2. Current Year General Account Maximum Collateral Pledged	663,575,979	646,718,417	531,851,336
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	289,494,167	284,812,203	228,834,478

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	531,851,336	531,851,336	—	518,907,689
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	531,851,336	531,851,336	—	518,907,689
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	228,834,478	228,834,478	—	219,618,627
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	228,834,478	228,834,478	—	219,618,627

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	531,851,336	531,851,336	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	531,851,336	531,851,336	—

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost. Not applicable.

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: CMBS	—	10,933	—	10,933
Bonds: RMBS	—	276,708	—	276,708
Common stock: Unaffiliated	172,436,222	—	420,000	172,856,222
Common stock: Mutual funds	36,513,251	—	—	36,513,251
Derivative assets: Options, purchased	—	13,480,746	44,623,854	58,104,600
Separate account assets*	803,116,276	1,928,448	—	805,044,724
Total assets at fair value	1,012,065,749	15,696,835	45,043,854	1,072,806,438

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	(9,914,170)	—	(9,914,170)
Total liabilities at fair value	—	(9,914,170)	—	(9,914,170)

*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 06/30/2017

Description	Beginning Balance at 04/01/2017	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 06/30/2017
a. Assets										
Common stock: Unaffiliated	—	—	—	—	—	420,000	—	—	—	420,000
Derivative assets	40,186,242	—	—	102,006	1,813,150	2,792,958	—	—	(270,502)	44,623,854
Total Assets	40,186,242	—	—	102,006	1,813,150	3,212,958	—	—	(270,502)	45,043,854

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	32,975,449	—	—	—	4,202,690	3,369,717	—	—	(361,614)	40,186,242
Total Assets	32,975,449	—	—	—	4,202,690	3,369,717	—	—	(361,614)	40,186,242

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

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

The fair value of common stock included in Level 3 has been determined by utilizing recent financing for similar securities.

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.

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	4,962,876,655	4,758,460,787	5,707,866	4,661,019,374	296,149,415	
Common stock: Unaffiliated**	193,780,922	193,780,922	193,360,922	—	420,000	
Common stock: Mutual funds	36,513,251	36,513,251	36,513,251	—	—	
Preferred stock	23,192,520	21,788,763	—	18,132,997	5,059,523	
Mortgage loans	343,124,563	335,778,883	—	—	343,124,563	
Cash, cash equivalents, & short-term investments	108,456,467	108,457,038	108,456,467	—	—	
Other invested assets: Surplus notes	19,891,731	16,000,553	—	19,891,731	—	
Securities lending reinvested collateral assets	11,962,115	11,962,115	11,962,115	—	—	
Derivative assets	58,104,600	58,104,600	—	13,480,746	44,623,854	
Separate account assets	2,522,879,008	2,460,863,024	802,165,912	1,545,191,632	175,521,464	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,643,189,980)	(1,549,636,740)	—	—	(1,643,189,980)	
Fixed-indexed annuity contracts	(1,365,633,266)	(1,341,332,145)	—	—	(1,365,633,266)	
Derivative liabilities	(9,914,170)	(9,914,170)	—	(9,914,170)	—	
Cash collateral payable	(38,820,000)	(38,820,000)	—	(38,820,000)	—	
Separate account liabilities*	(1,704,964,046)	(1,617,252,539)	—	—	(1,704,964,046)	
Securities lending liability	(176,199,788)	(176,199,788)	—	(176,199,788)	—	

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

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

Debt Securities and Surplus Notes

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

Equity Securities

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by discounting the expected cash flows using current market-consistent rates applicable to the yield. The fair value of common stock included in Level 3 has been determined by utilizing recent financing for similar securities.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1- 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

	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 [X] No [ ]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [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: $ 9,806,448

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 359,262,095	$ 377,475,476
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 89,426,465	$ 94,330,789
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 448,688,560	$ 471,806,265
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. $ 222,548,262

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 222,564,278

16.3 Total payable for securities lending reported on the liability page. $ 176,199,788

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 335,778,883
1.14 Total Mortgages in Good Standing	$ 335,778,883
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)	$ 335,778,883
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

				Direct Business Only			
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	5,766	7,607,303			7,613,069	0
2. Alaska AK	L	0	648,041			648,041	0
3. Arizona AZ	L	390	11,761,486			11,761,876	756,780
4. Arkansas AR	L	0	2,835,684			2,835,684	0
5. California CA	L	7,610	22,967,248			22,974,858	2,550,589
6. Colorado CO	L	2,550	6,710,737			6,713,287	272,068
7. Connecticut CT	L	52	10,610,465			10,610,517	215,698
8. Delaware DE	L	490	1,857,833			1,858,323	0
9. District of Columbia DC	L	0	300,000			300,000	0
10. Florida FL	L	16,892	52,733,996			52,750,888	1,373,294
11. Georgia GA	L	5,328	6,041,175			6,046,503	0
12. Hawaii HI	L	0	16,293,396			16,293,396	238,359
13. Idaho ID	L	78	2,906,642			2,906,720	0
14. Illinois IL	L	20,678	13,213,627			13,234,305	1,321,703
15. Indiana IN	L	3,374	11,524,973			11,528,347	87,423
16. Iowa IA	L	22,150	1,731,050			1,753,200	0
17. Kansas KS	L	3,567	2,653,873			2,657,440	0
18. Kentucky KY	L	1,189	9,188,907			9,190,096	713,195
19. Louisiana LA	L	0	6,900,024			6,900,024	304,168
20. Maine ME	L	0	13,434			13,434	0
21. Maryland MD	L	10,404	7,438,843			7,449,247	250,000
22. Massachusetts MA	L	0	8,789,961			8,789,961	245,508
23. Michigan MI	L	671	13,721,895			13,722,566	616,071
24. Minnesota MN	L	25,509	4,743,399			4,768,908	516,281
25. Mississippi MS	L	922	3,047,925			3,048,847	859,521
26. Missouri MO	L	7,603	6,251,206			6,258,809	0
27. Montana MT	L	131	1,054,589			1,054,720	0
28. Nebraska NE	L	4,919	2,504,614			2,509,533	58,730
29. Nevada NV	L	66	7,522,757			7,522,823	0
30. New Hampshire NH	L	0	583,870			583,870	126,581
31. New Jersey NJ	L	0	23,208,611			23,208,611	644,519
32. New Mexico NM	L	2,751	564,029			566,780	0
33. New York NY	N	0	1,575,318			1,575,318	0
34. North Carolina NC	L	220	13,145,403			13,145,623	406,817
35. North Dakota ND	L	0	250,600			250,600	100,272
36. Ohio OH	L	52,964	40,341,613			40,394,577	651,462,079
37. Oklahoma OK	L	9,350	4,967,624			4,976,974	200,000
38. Oregon OR	L	3,442	9,052,168			9,055,610	370,000
39. Pennsylvania PA	L	18,581	34,721,332			34,739,913	1,208,315
40. Rhode Island RI	L	0	1,528,561			1,528,561	0
41. South Carolina SC	L	5,139	3,786,491			3,791,630	0
42. South Dakota SD	L	1,871	43,238			45,109	60,000
43. Tennessee TN	L	3,199	5,289,090			5,292,289	424,915
44. Texas TX	L	2,706	31,707,658			31,710,364	289,343
45. Utah UT	L	0	3,209,799			3,209,799	0
46. Vermont VT	L	0	0			0	0
47. Virginia VA	L	226	5,713,637			5,713,863	38,675
48. Washington WA	L	2,514	3,967,055			3,969,569	101,288
49. West Virginia WV	L	3,407	1,749,465			1,752,872	1,700,000
50. Wisconsin WI	L	1,164	4,490,223			4,491,387	255,569
51. Wyoming WY	L	0	691,411			691,411	0
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. U.S. Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	0	9,117	0	0	9,117	0
59. Subtotal	(a) 50	247,873	434,171,396	0	0	434,419,269	667,767,761
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	247,873	434,171,396	0	0	434,419,269	667,767,761
96. Plus Reinsurance Assumed	XXX	51,638	0			51,638	
97 Totals (All Business)	XXX	299,511	434,171,396	0	0	434,470,907	667,767,761
98. Less Reinsurance Ceded	XXX	120,970	426,088			547,058	
99. Totals (All Business) less Reinsurance Ceded	XXX	178,541	433,745,308	0	0	433,923,849	667,767,761
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	9,117			9,117	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	9,117	0	0	9,117	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 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	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	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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 Holdings, 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	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	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	82-0887717				BP Summerville Investor Holdings, LLC	SC	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	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	73.910	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	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	47-3243974				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	4.950	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	38.940	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	30.310	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.750	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	5.750	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	23.650	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	

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0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	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	

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	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	
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	0.630	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	Y	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous Expense	0	1,301	2,767
2705.	Reserve Adjustment	(35,684)	(8,206)	(72,625)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(35,684)	(6,905)	(69,858)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	262,347,794	189,393,896
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	37,554,688	76,022,851
	2.2 Additional investment made after acquisition	38,966,341	21,947,516
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	3,089,938	25,016,469
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	335,778,885	262,347,794
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	335,778,885	262,347,794
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	335,778,885	262,347,794

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	199,043,552	129,601,859
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,525,841	9,174,509
	2.2 Additional investment made after acquisition	11,059,654	65,714,794
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	27	51
5.	Unrealized valuation increase (decrease)	10,965,144	9,556,222
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	16,864,778	14,701,956
8.	Deduct amortization of premium and depreciation	7,457	14,342
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		287,585
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	205,721,982	199,043,552
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	205,721,982	199,043,552

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,721,567,138	3,714,491,433
2.	Cost of bonds and stocks acquired	1,038,538,788	1,832,232,639
3.	Accrual of discount	1,373,052	3,277,310
4.	Unrealized valuation increase (decrease)	25,541,691	(24,919,242)
5.	Total gain (loss) on disposals	2,620,530	61,053,832
6.	Deduct consideration for bonds and stocks disposed of	391,411,564	843,807,434
7.	Deduct amortization of premium	9,656,161	13,674,671
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	554,276	7,086,729
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,388,019,198	4,721,567,138
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,388,019,198	4,721,567,138

STATEMENT AS OF JUNE 30, 2017 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,788,366,661	768,692,035	588,145,499	51,999,703	2,788,366,661	3,020,912,900		2,657,328,165
2. NAIC 2 (a)	1,435,040,285	1,407,414,281	1,310,094,313	(87,070,640)	1,435,040,285	1,445,289,613		1,297,472,504
3. NAIC 3 (a)	219,035,868	17,265,437	13,639,492	34,660,974	219,035,868	257,322,787		219,059,231
4. NAIC 4 (a)	119,115,066	7,018,245	9,571,156	(3,679,494)	119,115,066	112,882,661		102,554,041
5. NAIC 5 (a)	8,429,558	324	1,177,689	(1,796,416)	8,429,558	5,455,777		10,635,088
6. NAIC 6 (a)	4,591,220	0	1,425,333	1,871,825	4,591,220	5,037,712		3,350,625
7. Total Bonds	4,574,578,658	2,200,390,322	1,924,053,482	(4,014,048)	4,574,578,658	4,846,901,450	0	4,290,399,654
PREFERRED STOCK								
8. NAIC 1	9,185,874	0	0	0	9,185,874	9,185,874		9,185,874
9. NAIC 2	12,602,889	0	0	0	12,602,889	12,602,889		10,197,085
10. NAIC 3	0	0	0	0	0	0		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	21,788,763	0	0	0	21,788,763	21,788,763	0	19,382,959
15. Total Bonds and Preferred Stock	4,596,367,421	2,200,390,322	1,924,053,482	(4,014,048)	4,596,367,421	4,868,690,213	0	4,309,782,613

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

NAIC 1 $ 63,210,445 ; NAIC 2 $ 25,230,219 ; 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	51,464,147	XXX	51,464,794	9,233	18,200

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	76,411,816	44,387,564
2. Cost of short-term investments acquired	554,731,282	1,067,340,624
3. Accrual of discount		53
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	579,678,308	1,035,316,425
7. Deduct amortization of premium	647	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)	51,464,143	76,411,816
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	51,464,143	76,411,816

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	36,805,463
2.	Cost Paid/(Consideration Received) on additions	7,999,608
3.	Unrealized Valuation increase/(decrease)	5,693,552
4.	Total gain (loss) on termination recognized	1,530,538
5.	Considerations received/(paid) on terminations	3,838,725
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)	48,190,436
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	48,190,436

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				976,413
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				152,445
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	57,347			
	3.14 Section 1, Column 18, prior year	194,181	(136,834)	(136,834)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	57,347			
	3.24 Section 1, Column 19, prior year	194,181	(136,834)	(136,834)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(1,661,566)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(1,661,566)	(1,661,566)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,128,858
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,128,858

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	48,190,430	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,128,858	
3.	Total (Line 1 plus Line 2)		49,319,288
4.	Part D, Section 1, Column 5	59,233,458	
5.	Part D, Section 1, Column 6	(9,914,170)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	48,190,430	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		48,190,430
10.	Part D, Section 1, Column 8	58,104,600	
11.	Part D, Section 1, Column 9	(9,914,170)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	1,128,858	
15.	Part D, Section 1, Column 11	1,128,858	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	57,188,483	47,226,428
2.	Cost of cash equivalents acquired	3,144,533,508	6,750,592,234
3.	Accrual of discount	165	85
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	6,331	3,958
6.	Deduct consideration received on disposals	3,164,751,971	6,740,634,222
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	36,976,516	57,188,483
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	36,976,516	57,188,483

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0009059	Cincinnati	OH		11/12/2015	5.000	0	3,113,312	34,200,000
0009061	Westminster	CO		08/01/2016	4.500	0	4,457,196	50,900,000
0009063	Charleston	SC		10/14/2016	4.500	0	2,777,410	37,550,000
0009065	Washington	DC		11/04/2016	4.500	0	2,330,778	54,300,000
0009066	Westfield	IN		11/22/2016	4.450	0	3,050,576	13,400,000
0009068	Dayton	OH		02/17/2017	4.650	0	5,643,462	20,600,000
0009069	Las Vegas	NV		04/07/2017	4.030	13,200,000	0	21,900,000
0009070	Louisville	KY		04/20/2017	4.550	3,304,593	1,852,889	58,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						16,504,593	23,225,623	291,250,000
0899999. Total Mortgages in good standing						16,504,593	23,225,623	291,250,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						16,504,593	23,225,623	291,250,000

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		3,049,858	0	0	0	0	0	0	0	34,178	0	0	0
0009047	Ocala	FL		10/19/2007		4,360,081	0	0	0	0	0	0	0	118,542	0	0	0
0009048	Naples	FL		03/04/2010		7,498,032	0	0	0	0	0	0	0	52,447	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,304,353	0	0	0	0	0	0	0	29,769	0	0	0
0009050	Houston	TX		09/28/2011		4,160,432	0	0	0	0	0	0	0	47,290	0	0	0
0009052	Brentwood	TN		07/17/2014		9,170,376	0	0	0	0	0	0	0	130,932	0	0	0
0009053	Frankfort	KY		12/12/2014		18,165,278	0	0	0	0	0	0	0	191,582	0	0	0
0009054	Eldersburg	MD		12/18/2014		26,144,717	0	0	0	0	0	0	0	138,336	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,553,164	0	0	0	0	0	0	0	93,442	0	0	0
0009056	Blacksburg	VA		10/06/2015		7,107,329	0	0	0	0	0	0	0	61,234	0	0	0
0009057	Aurora	CO		10/08/2015		22,147,284	0	0	0	0	0	0	0	136,088	0	0	0
0009058	Westfield	IN		11/03/2015		24,966,779	0	0	0	0	0	0	0	101,526	0	0	0
0009060	Vineyard	UT		12/07/2015		32,000,000	0	0	0	0	0	0	0	132,966	0	0	0
0009067	Silver Spring	MD		01/03/2017		0	0	0	0	0	0	0	0	115,449	0	0	0
0009069	Las Vegas	NV		04/07/2017		0	0	0	0	0	0	0	0	213	0	0	0
0299999. Mortgages with partial repayments						178,627,683	0	0	0	0	0	0	0	1,383,994	0	0	0
0599999 - Totals						178,627,683	0	0	0	0	0	0	0	1,383,994	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		53,323		2,708,257	2.090
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP		07/18/2016			1,600,000			2.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,653,323	0	2,708,257	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2		73,396			1.250
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1		704,973		14,033,235	1.000
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016	2		1,686,666			3.170
2199999. Joint Venture Interests - Other - Unaffiliated								0	2,465,035	0	14,033,235	XXX
4499999. Total - Unaffiliated								0	4,118,358	0	16,741,492	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	4,118,358	0	16,741,492	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	04/12/2017	122,930					0		122,930	122,930			0	114,873
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							122,930	0	0	0	0	0	0	122,930	122,930	0	0	0	114,873
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	06/22/2017	6,208,470					0		6,208,470	6,208,470			0	341,422
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.	03/14/2006	06/30/2017	14,930					0		14,930	14,930			0	
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	04/17/2017	86,412					0		86,412	86,412			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							6,309,812	0	0	0	0	0	0	6,309,812	6,309,812	0	0	0	341,422
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	06/13/2017	851,821					0		851,821	851,821			0	1,059,654
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	04/26/2017	9,068					0		9,068	9,068			0	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/11/2017	186,233					0		186,233	186,233			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	04/12/2017	92,500					0		92,500	92,500			0	101,293
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	06/20/2017	333,029					0		333,029	333,029			0	
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	06/09/2017	95,836					0		95,836	95,836			0	162,152
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	06/16/2017	3,188,249					0		3,188,249	3,188,249			0	326,677
2199999. Joint Venture Interests - Other - Unaffiliated							4,756,736	0	0	0	0	0	0	4,756,736	4,756,736	0	0	0	1,649,776
4499999. Total - Unaffiliated							11,189,478	0	0	0	0	0	0	11,189,478	11,189,478	0	0	0	2,106,071
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							11,189,478	0	0	0	0	0	0	11,189,478	11,189,478	0	0	0	2,106,071

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		06/01/2017	Interest Capitalization		14,869	14,869	0	1
690353-U8-8	OPIC AGENCY DEBENTURES 1.000% 02/15/28		06/06/2017	MELLON CAPITAL MKT		2,500,000	2,500,000	0	1
912828-L6-5	U S TREASURY 1.375% 09/30/20		05/31/2017	NOMURA SECURITIES INTERNATIONA		99,532	100,000	237	1
0599999. Subtotal - Bonds - U.S. Governments						2,614,401	2,614,869	237	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2017	Interest Capitalization		57,181	57,181	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2017	Interest Capitalization		62,165	62,165	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2017	Interest Capitalization		19,662	19,662	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		06/01/2017	Interest Capitalization		81,072	81,072	0	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		06/01/2017	Interest Capitalization		29,067	29,067	0	1
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	SUNTRUST		4,000,000	4,000,000	0	2AM
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		04/12/2017	PNC CAPITAL MARKETS		2,500,000	2,500,000	666	1FE
76252P-HJ-1	RIB FLOATER TRUST 1.340% 07/01/22		05/04/2017	BARCLAYS		8,000,000	8,000,000	0	1FE
88213A-KF-1	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION 2.986% 05/15/28		06/07/2017	BANK of AMERICA SEC		5,250,000	5,250,000	0	1FE
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		06/08/2017	RAMIREZ & CO, INC.		5,000,000	5,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						24,999,147	24,999,147	666	XXX
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		06/06/2017	Tax Free Exchange		5,978,230	6,000,000	0	2FE
008414-AB-0	ABMT 2013-1 B1 3.607% 07/25/43		05/08/2017	BROWNSTONE INV GROUP,LLC		9,858,576	9,702,800	9,721	1FE
020002-AS-0	ALLSTATE CORPORATION 5.550% 05/09/35		05/11/2017	FTN FINANCIAL SECURITIES		3,605,940	3,000,000	3,238	1FE
0258M0-EJ-4	AMERICAN EXPRESS 1.502% 05/03/19		04/27/2017	GOLDMAN SACHS		1,300,000	1,300,000	0	1FE
03065J-AG-9	AMCAR 2014-4 D 3.070% 11/09/20		04/21/2017	BARCLAYS		36,600,335	36,090,000	55,398	1FE
032511-BP-1	ANADARKO PETROLEUM 6.600% 03/15/46		06/02/2017	MORGAN STANLEY FIXED INC		3,715,710	3,000,000	45,100	2FE
038222-AD-7	APPLIED MATERIALS 7.125% 10/15/17		04/05/2017	BROWNSTONE INV GROUP,LLC		3,385,981	3,285,000	113,777	1FE
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/26/2017	Various		2,774,896	2,650,000	6,638	2FE
053773-AY-3	AVIS BUDGET CAR RENTAL 5.125% 06/01/22		06/20/2017	CREDIT SUISSE FIRST BOSTON		1,955,000	2,000,000	6,150	3FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		04/26/2017	MORGAN STANLEY FIXED INC		740,385	740,000	1,957	1FE
124857-AH-6	CBS 1.950% 07/01/17		06/01/2017	WELLS FARGO		3,146,944	3,146,000	26,413	2FE
124857-AK-9	CBS 4.900% 08/15/44		05/02/2017	SUNTRUST		2,264,679	2,190,000	23,847	2FE
12594X-AM-6	CSMC 2017-HL1 A12 3.500% 06/25/47		06/26/2017	CREDIT SUISSE FIRST BOSTON		12,029,014	12,000,000	32,667	1FE
139738-AJ-7	AFIN 2015-2 E 4.500% 01/22/24		06/07/2017	BARCLAYS		20,562,500	20,000,000	47,500	3AM
14149Y-BG-2	CARDINAL HEALTH INC 2.016% 06/15/22		06/01/2017	WELLS FARGO		5,000,000	5,000,000	0	2FE
16412X-AE-5	CHENIERE CORP CHRISTI HD 5.125% 06/30/27		05/15/2017	RBC/DAIN		5,000,000	5,000,000	0	3FE
17401Q-AA-9	CITIZENS BANK NA/RI 1.600% 12/04/17		05/31/2017	GOLDMAN SACHS		4,600,138	4,600,000	204	2FE
18055#-AW-2	CLARION LIONS PP 2.568% 05/01/24		04/03/2017	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2Z
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		05/04/2017	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0	2AM
195869-AD-4	COLONIAL PIPE LINE 8.375% 11/01/30		06/28/2017	MESIROW FINANCIAL		3,951,228	2,750,000	39,665	1FE
20824Y-AA-5	CONN 2017-A A 2.730% 05/15/20		04/11/2017	DEUTSCHE BANK		4,999,871	5,000,000	0	2AM
22279#-AA-2	COUSINS PPTY PP 3.910% 07/06/25		06/22/2017	PRIVATE PLACEMENT		11,000,000	11,000,000	0	2Z
233062-AG-3	DBCG BBG B 2.059% 06/15/34		06/14/2017	DEUTSCHE BANK		12,500,000	12,500,000	0	1FE
233062-AJ-7	DBCG BBG C 2.209% 06/15/34		06/14/2017	DEUTSCHE BANK		3,500,000	3,500,000	0	1FE
233851-CW-2	DAIMLER FINANCE NA LLC 1.429% 11/05/18		05/02/2017	CITIGROUP GLOBAL MKTS		2,800,000	2,800,000	0	1FE
25272K-AK-9	DELL 1st Lien 6.020% 06/15/26		04/24/2017	STIFEL NICHOLAS		1,093,810	1,000,000	22,073	2FE
25389J-AQ-9	DIGITAL REALTY TRUST LP 4.750% 10/01/25		06/01/2017	Various		13,844,952	12,890,000	93,034	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		06/28/2017	Various		8,086,367	8,000,000	0	3AM
30161N-AG-6	EXELON CORP 1.550% 06/09/17		04/05/2017	MORGAN STANLEY FIXED INC		1,614,307	1,614,000	8,408	2FE
337932-AH-0	FIRST ENERGY CORP 3.900% 07/15/27		06/19/2017	MORGAN STANLEY FIXED INC		2,990,010	3,000,000	0	2FE
341081-FE-2	FLORIDA PR & LT CO 5.125% 06/01/41		06/29/2017	BANK of AMERICA SEC		2,833,975	2,362,000	11,433	1FE
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		04/24/2017	MORGAN STANLEY FIXED INC		2,477,592	2,400,000	54,000	2FE
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		04/11/2017	MORGAN STANLEY FIXED INC		4,510,620	4,500,000	46,875	2FE
35671D-CB-9	FREEPORT-MCMORAN INC 6.875% 02/15/23		06/26/2017	Tax Free Exchange		1,752,772	1,690,000	42,279	3FE
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		04/24/2017	MORGAN STANLEY FIXED INC		7,339,128	7,300,000	45,752	1FE
38141G-WL-4	GOLDMAN SACHS GROUP INC 3.691% 06/05/28		05/31/2017	GOLDMAN SACHS		5,500,000	5,500,000	0	1FE
428040-CJ-6	HERTZ CORP 6.750% 04/15/19		05/17/2017	BARCLAYS		2,490,625	2,500,000	17,344	4FE
446438-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		04/10/2017	MORGAN STANLEY FIXED INC		5,004,100	5,000,000	11,097	1FE
458140-BD-1	INTEL CORPORATION 2.875% 05/11/24		05/08/2017	MORGAN STANLEY FIXED INC		4,998,750	5,000,000	0	1FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		05/22/2017	J P MORGAN SEC FIXED INC		5,036,328	5,000,000	14,583	1FE
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		06/27/2017	BARCLAYS		11,000,000	11,000,000	0	2AM
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		06/27/2017	BARCLAYS		2,250,000	2,250,000	0	2AM
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.260% 05/01/37		04/11/2017	PNC CAPITAL MARKETS		7,800,000	7,800,000	1,776	1FE
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		04/05/2017	WELLS FARGO		2,380,666	2,380,000	10,578	2FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 04/15/18		05/17/2017	CREDIT SUISSE FIRST BOSTON		8,900,000	8,900,000	0	1FE
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		05/01/2017	Interest Capitalization		965	965	0	3FM
55279H-AF-7	MTB 1.400% 07/25/17		05/23/2017	GOLDMAN SACHS		2,100,189	2,100,000	9,882	1FE

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)
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		04/24/2017	Various		2,715,163	2,566,000	47,631	1FE
65341X-AA-6	NEXSTAR BROADCASTING INC 5.625% 08/01/24		06/29/2017	Various		1,422,620	1,404,000	33,385	4FE
655844-AE-8	NORFOLK SOUTHERN CORP 7.700% 05/15/17		04/06/2017	MORGAN STANLEY FIXED INC		3,395,419	3,375,000	105,394	2FE
66586G-CC-9	NORTHERN TRUST CO 5.850% 11/09/17		04/10/2017	BROWNSTONE INV GROUP,LLC		1,024,510	1,000,000	25,025	1FE
67103G-AA-7	OSF FINANCE VRDN 1.190% 12/01/37		04/13/2017	PNC CAPITAL MARKETS		4,300,000	4,300,000	2,015	1FE
69349L-AD-0	PNC BANK NA 6.000% 12/07/17		04/26/2017	SUSQUEHANNA		2,102,624	2,050,000	49,200	1FE
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		05/16/2017	J P MORGAN SEC FIXED INC		10,540,900	10,000,000	120,333	1FE
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		04/26/2017	MORGAN STANLEY FIXED INC		1,014,740	1,000,000	10,083	2FE
718546-AM-6	PHILLIPS 66 1.808% 04/15/19		04/11/2017	DEUTSCHE BANK		2,000,000	2,000,000	0	2FE
747525-AS-2	QUALCOMM 1.900% 01/30/23		05/19/2017	J P MORGAN SEC FIXED INC		20,000,000	20,000,000	0	1FE
747525-AT-0	QUALCOMM 2.900% 05/20/24		05/19/2017	GOLDMAN SACHS		5,484,160	5,500,000	0	1FE
77340R-AM-9	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40		04/06/2017	RBC/DAIN		4,190,000	4,000,000	134,444	3FE
81745R-AH-3	SEMT 2013-3 B2 3.523% 03/25/43		06/22/2017	GUGGENHEIM CAPITAL MARKETS		2,413,572	2,351,747	5,984	1FE
82967N-BA-5	SIRIUS XM RADIO INC 5.000% 08/01/27		06/26/2017	J P MORGAN SEC HI-YIELD		3,000,000	3,000,000	0	3FE
84861T-AC-2	SPIRIT REALTY LP 4.450% 09/15/26		06/02/2017	Tax Free Exchange		8,450,806	8,500,000	80,903	2FE
857477-AF-0	STATE STREET CORP 4.956% 03/15/18		04/06/2017	BB&T CAPITAL MARKETS		2,256,071	2,193,000	7,849	2FE
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		06/01/2017	MARKET AXESS		2,188,284	2,100,000	34,256	2FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		04/26/2017	TD SECURITIES		1,502,205	1,500,000	2,625	1FE
904764-AX-5	UNILEVER CAPITAL CORP 2.600% 05/05/24		05/02/2017	MORGAN STANLEY FIXED INC		9,900,700	10,000,000	0	1FE
914906-AS-1	UNIVISION COMMUNICATIONS INC 5.125% 02/15/25		04/11/2017	BANK of AMERICA SEC		1,366,700	1,384,000	12,216	4FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/05/2017	MITSUBISHI UFJ SECURITIES		1,300,013	1,300,000	7,809	2FE
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		04/28/2017	GOLDMAN SACHS		6,004,620	6,000,000	14,000	2FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		05/19/2017	Various		8,726,091	8,705,000	24,525	2FE
98978V-AG-8	ZOETIS INC 1.875% 02/01/18		05/22/2017	J P MORGAN SEC FIXED INC		6,205,642	6,200,000	36,813	2FE
136385-AX-9	CANADIAN NATL RESOURCES 3.850% 06/01/27	A	05/23/2017	J P MORGAN SEC FIXED INC		3,987,840	4,000,000	0	2FE
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		06/30/2017	Interest Capitalization		324	324	0	5
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	D	04/25/2017	SEAPORT GROUP LLC		3,105,000	3,000,000	15,750	4FE
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	06/01/2017	CREDIT AGRICOLE SECURITIES		2,713,365	2,700,000	14,625	1FE
48266X-AA-3	Kingdom of Saudi Arabia 2.894% 04/20/22	D	04/12/2017	HONG KONG SHANGHAI BK		15,000,000	15,000,000	0	1FE
55818Y-BA-8	MDPK 2015-17A AR 0.000% 07/21/30	C	05/23/2017	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0	1FE
85771P-AT-9	STATOIL 1.250% 11/09/17	D	04/06/2017	MORGAN STANLEY FIXED INC		2,065,312	2,068,000	10,914	1FE
92857W-AY-6	VODAFONE GROUP PLC 1.250% 09/26/17	D	04/06/2017	MORGAN STANLEY FIXED INC		4,996,000	5,000,000	2,604	2FE
928670-AP-3	VOLKSWAGEN INTL FIN NV 1.600% 11/20/17	D	04/06/2017	MORGAN STANLEY FIXED INC		1,123,976	1,125,000	7,050	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						439,771,240	432,762,836	1,606,822	XXX
404280-BL-2	HSBC HOLDINGS PLC-SPONS 6.000% 05/22/27	D	05/15/2017	HONG KONG SHANGHAI BK		5,000,000	5,000,000	0	2FE
4899999. Subtotal - Bonds - Hybrid Securities						5,000,000	5,000,000	0	XXX
8399997. Total - Bonds - Part 3						472,384,788	465,376,852	1,607,725	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						472,384,788	465,376,852	1,607,725	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		06/27/2017	Various	37,029.000	3,702,900		0	A
882508-10-4	TEXAS INSTRUMENTS		05/31/2017	BNY CONVERG-SOFT	20,676.000	1,706,924		0	L
984121-60-8	XEROX CORP		06/15/2017	Tax Free Exchange	20,707.000	494,591		0	L
GOLUB#-CS-0	Golub Capital Investment Corpo		05/01/2017	PRIVATE PLACEMENT	28,000.000	420,000		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,324,415	XXX	0	XXX
922042-87-4	VANGUARD FTSE ALL-WORLD EX-U CLOSED END FUND		05/26/2017	KNIGHT SECURITIES	444,710.000	25,008,472		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						25,008,472	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						31,332,887	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						31,332,887	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						31,332,887	XXX	0	XXX
9999999 - Totals						503,717,675	XXX	1,607,725	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.650% 12/20/61		06/01/2017	Paydown		369,025	369,025	400,307	375,775	0	(6,750)	0	(6,750)	0	369,025	0	0	0	7,449	06/01/2052	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2017	Paydown		204,221	204,221	219,866	201,315	0	2,906	0	2,906	0	204,221	0	0	0	5,221	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2017	Paydown		84,282	84,282	90,256	85,536	0	(1,254)	0	(1,254)	0	84,282	0	0	0	1,616	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2017	Paydown		114,146	114,146	114,289	114,258	0	(113)	0	(113)	0	114,146	0	0	0	1,256	01/15/2033	1
36194S-PD-4	Government NatioAU4920 gage A POOL # AU4920 3.020% 09/15/41		06/01/2017	Paydown		65,474	65,474	66,681	66,676	0	(1,202)	0	(1,202)	0	65,474	0	0	0	824	09/15/2041	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2017	Paydown		185,166	185,166	199,481	178,739	0	6,426	0	6,426	0	185,166	0	0	0	4,047	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2017	Paydown		134,808	134,808	145,086	136,848	0	(2,040)	0	(2,040)	0	134,808	0	0	0	2,701	10/26/2061	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.472% 02/16/44		06/01/2017	Paydown		6,918	6,918	6,677	6,729	0	190	0	190	0	6,918	0	0	0	166	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.821% 11/16/42		06/01/2017	Paydown		3,122	3,122	2,998	3,073	0	49	0	49	0	3,122	0	0	0	80	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/22/2017	STIFEL NICHOLAS		2,196,014	2,000,924	2,312,331	2,257,734	0	458	0	458	0	2,258,192	0	(62,178)	(62,178)	57,249	05/16/2039	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2017	Paydown		72,433	72,433	83,706	81,730	0	(9,296)	0	(9,296)	0	72,433	0	0	0	1,493	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2017	Paydown		128,566	128,566	143,376	139,537	0	(10,971)	0	(10,971)	0	128,566	0	0	0	2,000	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2017	Paydown		14,840	14,840	15,478	15,174	0	(333)	0	(333)	0	14,840	0	0	0	278	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.123% 09/16/43		06/01/2017	Paydown		0	0	17,982	8,529	0	(8,529)	0	(8,529)	0	0	0	0	0	962	09/16/2043	1
38379U-TJ-5	GNR 2016-72 IO 0.897% 12/16/55		06/01/2017	Paydown		0	0	19,879	18,033	0	(18,033)	0	(18,033)	0	0	0	0	0	2,722	12/16/2055	1
38379U-XP-6	GNR 2016-98 IO 0.983% 05/16/58		06/01/2017	Paydown		0	0	31,471	30,113	0	(30,113)	0	(30,113)	0	0	0	0	0	1,585	05/16/2058	1
690353-D9-5	OPIC 0.850% 10/10/25		04/10/2017	Redemption 100.0000		215,196	215,196	215,196	215,196	0	0	0	0	0	215,196	0	0	0	759	10/10/2025	1
690353-L7-0	OPIC VRDN 0.798% 10/10/25		04/10/2017	Redemption 100.0000		179,725	179,725	179,725	179,725	0	0	0	0	0	179,725	0	0	0	631	10/10/2025	1
690353-XQ-5	OPIC VRDN 0.870% 07/15/25		04/19/2017	Redemption 100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	862	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						4,210,047	4,014,957	4,500,896	4,350,831	0	(78,605)	0	(78,605)	0	4,272,225	0	(62,178)	(62,178)	91,901	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2017	Redemption 100.0000		45,374	45,374	45,374	45,374	0	0	0	0	0	45,374	0	0	0	564	02/01/2042	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/15/2017	Redemption 100.0000		3,370,000	3,370,000	3,370,000	3,370,000	0	0	0	0	0	3,370,000	0	0	0	16,008	11/15/2038	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/15/2017	Call 100.0000		13,676	13,676	13,676	13,676	0	0	0	0	0	13,676	0	0	0	224	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2017	Paydown		43,787	43,787	44,061	43,990	0	(203)	0	(203)	0	43,787	0	0	0	376	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2017	Paydown		105,772	105,772	109,920	109,315	0	(3,543)	0	(3,543)	0	105,772	0	0	0	1,432	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2017	Paydown		22,330	22,330	22,763	22,615	0	(285)	0	(285)	0	22,330	0	0	0	421	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2017	Paydown		20,777	20,777	21,243	21,085	0	(308)	0	(308)	0	20,777	0	0	0	400	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2017	Paydown		7,660	7,660	8,143	8,024	0	(365)	0	(365)	0	7,660	0	0	0	145	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2017	Paydown		16,988	16,988	18,060	17,799	0	(812)	0	(812)	0	16,988	0	0	0	283	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		06/01/2017	Paydown		36,496	36,496	35,310	35,610	0	886	0	886	0	36,496	0	0	0	460	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2017	Paydown		1,695	1,695	1,762	1,690	0	5	0	5	0	1,695	0	0	0	70	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		06/01/2017	Paydown		35	35	36	35	0	(1)	0	(1)	0	35	0	0	0	1	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		06/01/2017	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		06/01/2017	Paydown		64	64	66	65	0	(1)	0	(1)	0	64	0	0	0	3	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2017	Paydown		144,232	144,232	142,430	142,701	0	1,531	0	1,531	0	144,232	0	0	0	1,499	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2017	Paydown		20,186	20,186	20,534	20,495	0	(309)	0	(309)	0	20,186	0	0	0	504	10/01/2035	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2017	Paydown		42,607	42,607	40,609	42,057	0	550	0	550	0	42,607	0	0	0	631	11/15/2037	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		06/01/2017	Paydown		181,605	181,605	181,037	181,312	0	293	0	293	0	181,605	0	0	0	2,672	08/15/2024	1
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		06/01/2017	Paydown		119,773	119,773	120,969	119,655	0	117	0	117	0	119,773	0	0	0	1,981	11/25/2017	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		06/01/2017	Paydown		31,470	31,470	31,716	31,532	0	(62)	0	(62)	0	31,470	0	0	0	414	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.855% 09/25/18		06/01/2017	Paydown		0	0	10,891	2,698	0	(2,698)	0	(2,698)	0	0	0	0	0	854	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.658% 01/25/47		06/01/2017	Paydown		0	0	5,188	1,411	0	(1,411)	0	(1,411)	0	0	0	0	0	395	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2017	Paydown		34,214	34,214	37,181	37,010	0	(2,796)	0	(2,796)	0	34,214	0	0	0	573	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.528% 01/25/22		06/01/2017	Paydown		0	0	15,595	8,218	0	(8,218)	0	(8,218)	0	0	0	0	0	902	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.386% 07/25/22		06/01/2017	Paydown		0	0	15,995	9,315	0	(9,315)	0	(9,315)	0	0	0	0	0	889	07/25/2022	1FE
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		06/01/2017	Paydown		103,068	103,068	96,371	93,427	0	9,641	0	9,641	0	103,068	0	0	0	798	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2017	Paydown		230,964	230,964	215,139	219,095	0	11,869	0	11,869	0	230,964	0	0	0	1,377	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2017	Paydown		1,533	1,533	1,521	1,524	0	10	0	10	0	1,533	0	0	0	22	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.686% 09/25/25		06/01/2017	Paydown		0	0	7,045	6,312	0	(6,312)	0	(6,312)	0	0	0	0	0	400	09/25/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
3137BV-ZA-7	FHMS K063 0.426% 01/25/27		06/01/2017	Paydown		0	0	2,178	0	0	(2,178)	0	(2,178)	0	0	0	0	0	56	01/25/2027	1FE
31384Q-PN-7	FNMA # 530629 2.942% 04/01/30		06/01/2017	Paydown		1,269	1,269	1,257	1,171	0	98	0	98	0	1,269	0	0	0	14	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2017	Paydown		151,016	151,016	146,651	147,538	0	3,478	0	3,478	0	151,016	0	0	0	1,908	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2017	Paydown		208,986	208,986	214,635	214,048	0	(5,062)	0	(5,062)	0	208,986	0	0	0	2,968	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2017	Paydown		28,500	28,500	29,925	29,873	0	(1,373)	0	(1,373)	0	28,500	0	0	0	481	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		06/01/2017	Paydown		31,620	31,620	31,053	31,067	0	553	0	553	0	31,620	0	0	0	477	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2017	Paydown		15,149	15,149	14,548	14,730	0	420	0	420	0	15,149	0	0	0	176	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2017	Paydown		161,219	161,219	172,403	171,100	0	(9,881)	0	(9,881)	0	161,219	0	0	0	2,363	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		06/02/2017	AMHERST SECURITIES GROUP		2,412,843	2,299,314	2,458,829	2,440,469	0	(1,691)	0	(1,691)	0	2,438,779	0	(25,936)	(25,936)	42,921	03/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		06/01/2017	Paydown		128,932	128,932	137,877	136,847	0	(7,915)	0	(7,915)	0	128,932	0	0	0	2,157	03/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		06/01/2017	Paydown		600,516	600,516	600,586	600,528	0	(13)	0	(13)	0	600,516	0	0	0	8,888	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		06/01/2017	Paydown		195	195	195	195	0	0	0	0	0	195	0	0	0	5	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2017	Paydown		62,694	62,694	60,050	61,345	0	1,349	0	1,349	0	62,694	0	0	0	1,589	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		06/01/2017	Paydown		60,301	60,301	64,579	62,305	0	(2,004)	0	(2,004)	0	60,301	0	0	0	979	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2017	Paydown		41,449	41,449	40,043	40,709	0	740	0	740	0	41,449	0	0	0	915	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2017	Paydown		84,733	84,733	91,147	87,627	0	(2,894)	0	(2,894)	0	84,733	0	0	0	1,983	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2017	Paydown		124,829	124,829	135,674	129,365	0	(4,536)	0	(4,536)	0	124,829	0	0	0	3,094	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2017	Paydown		453,321	453,321	440,016	446,950	0	6,371	0	6,371	0	453,321	0	0	0	10,358	04/15/2033	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2017	Paydown		84,146	84,146	93,139	88,463	0	(4,317)	0	(4,317)	0	84,146	0	0	0	1,731	03/25/2029	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		06/01/2017	Paydown		378,059	378,059	376,523	376,999	0	1,061	0	1,061	0	378,059	0	0	0	5,968	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2017	Paydown		16,103	16,103	15,403	15,802	0	301	0	301	0	16,103	0	0	0	276	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		06/01/2017	Paydown		79,290	79,290	79,637	79,312	0	(22)	0	(22)	0	79,290	0	0	0	1,488	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2017	Paydown		94,395	94,395	99,321	96,195	0	(1,801)	0	(1,801)	0	94,395	0	0	0	1,509	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2017	Paydown		43,569	43,569	41,691	42,805	0	765	0	765	0	43,569	0	0	0	680	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2017	Paydown		110,378	110,378	115,190	111,278	0	(900)	0	(900)	0	110,378	0	0	0	2,064	11/25/2039	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2017	Paydown		33,514	33,514	31,796	32,830	0	684	0	684	0	33,514	0	0	0	552	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		06/01/2017	Paydown		13,794	13,794	13,880	13,806	0	(11)	0	(11)	0	13,794	0	0	0	310	04/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2017	Paydown		883	883	873	874	0	8	0	8	0	883	0	0	0	20	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2017	Paydown		42,399	42,399	42,931	42,922	0	(522)	0	(522)	0	42,399	0	0	0	834	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2017	Paydown		43,687	43,687	45,598	44,903	0	(1,216)	0	(1,216)	0	43,687	0	0	0	872	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2017	Paydown		200,467	200,467	196,552	197,498	0	2,969	0	2,969	0	200,467	0	0	0	2,479	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2017	Paydown		22,377	22,377	22,335	22,334	0	42	0	42	0	22,377	0	0	0	281	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2017	Paydown		51,275	51,275	51,227	51,221	0	54	0	54	0	51,275	0	0	0	694	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2017	Paydown		69,314	69,314	69,899	69,671	0	(357)	0	(357)	0	69,314	0	0	0	1,143	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2017	Paydown		49,743	49,743	51,173	50,683	0	(940)	0	(940)	0	49,743	0	0	0	878	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		06/01/2017	Paydown		127,918	127,918	133,075	132,215	0	(4,297)	0	(4,297)	0	127,918	0	0	0	2,433	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2017	Paydown		24,409	24,409	25,095	25,032	0	(623)	0	(623)	0	24,409	0	0	0	352	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2017	Paydown		38,301	38,301	40,443	39,448	0	(1,147)	0	(1,147)	0	38,301	0	0	0	879	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2017	Paydown		68,979	68,979	70,089	69,752	0	(773)	0	(773)	0	68,979	0	0	0	1,100	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2017	Paydown		52,924	52,924	53,834	53,557	0	(632)	0	(632)	0	52,924	0	0	0	812	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2017	Redemption 100.0000		40,190	40,190	40,190	40,190	0	0	0	0	0	40,190	0	0	0	458	07/01/2041	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		06/01/2017	Redemption 100.0000		36,835	36,835	36,835	36,835	0	0	0	0	0	36,835	0	0	0	396	08/01/2046	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		06/08/2017	RAYMOND JAMES		2,384,334	2,360,726	2,360,726	2,360,726	0	0	0	0	0	2,360,726	0	23,607	23,607	38,306	12/01/2034	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		06/01/2017	Redemption 100.0000		129,539	129,539	129,539	129,539	0	0	0	0	0	129,539	0	0	0	1,568	12/01/2034	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		06/01/2017	Redemption 100.0000		87,625	87,625	87,625	87,625	0	0	0	0	0	87,625	0	0	0	941	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/01/2017	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	521	11/01/2041	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		06/01/2017	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,612	11/01/2041	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		05/01/2017	Redemption 100.0000		(10,538)	(10,538)	(10,538)	(10,538)	0	0	0	0	0	(10,538)	0	0	0	0	06/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/01/2017	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,620	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		06/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,000	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		06/01/2017	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,258	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		06/01/2017	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,966	09/01/2019	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		06/01/2017	Redemption 100.0000		370,379	370,379	370,379	370,379	0	0	0	0	0	370,379	0	0	0	3,961	03/01/2036	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		06/01/2017	Redemption 100.0000		536,632	536,632	536,632	536,632	0	0	0	0	0	536,632	0	0	0	23,768	09/01/2037	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	Redemption 100.0000		5,200,000	5,200,000	5,200,000	0	0	0	0	0	0	5,200,000	0	0	0	16,027	06/01/2044	2AM
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		04/12/2017	PNC CAPITAL MARKETS		5,500,000	5,500,000	5,500,000	2,000,000	0	0	0	0	0	5,500,000	0	0	0	12,670	11/01/2039	1FE
734195-AB-6	PORT GTR CINCINNATI DEV AUTH R 3.500% 05/15/26		05/15/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,750	05/15/2026	2AM
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		06/01/2017	Redemption 100.0000		138,130	138,130	138,130	138,130	0	0	0	0	0	138,130	0	0	0	1,590	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		06/25/2017	Redemption 100.0000		61,826	61,826	61,826	61,826	0	0	0	0	0	61,826	0	0	0	1,124	10/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		06/01/2017	Redemption 100.0000		68,109	68,109	68,109	68,109	0	0	0	0	0	68,109	0	0	0	11,236	10/25/2037	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		06/01/2017	Redemption 100.0000		392,051	392,051	392,254	276,672	0	6,535	0	6,535	0	392,051	0	0	0	94,071	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2017	Redemption 100.0000		34,500	34,500	34,500	34,500	0	0	0	0	0	34,500	0	0	0	478	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						26,432,416	26,295,279	26,545,194	17,665,134	0	(41,414)	0	(41,414)	0	26,434,744	0	(2,329)	(2,329)	364,306	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2017	Paydown		6,807	6,807	5,871	6,186	0	621	0	621	0	6,807	0	0	0	179	05/25/2033	1FM
00507V-AJ-8	ACTIVISION BLIZZARD 3.400% 09/15/26		06/06/2017	Tax Free Exchange		5,978,230	6,000,000	5,976,840	5,977,385	0	845	0	845	0	5,978,230	0	0	0	99,733	09/15/2026	2FE
008414-AB-0	ABMT 2013-1 B1 3.607% 07/25/43		06/01/2017	Paydown		22,920	22,920	23,288	0	0	(368)	0	(368)	0	22,920	0	0	0	69	07/25/2043	1FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		06/01/2017	Paydown		40,997	40,997	41,263	41,252	0	(255)	0	(255)	0	40,997	0	0	0	665	10/01/2044	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		06/01/2017	Paydown		125,385	125,385	127,030	126,090	0	(706)	0	(706)	0	125,385	0	0	0	1,624	03/25/2045	1FM
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		06/01/2017	Paydown		304,704	304,704	308,513	308,449	0	(3,745)	0	(3,745)	0	304,704	0	0	0	4,603	03/25/2045	1FM
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		06/01/2017	Paydown		32,284	32,284	32,748	32,741	0	(457)	0	(457)	0	32,284	0	0	0	428	06/25/2045	1FM
00842A-CB-3	ABMT 2015-4 B1 3.603% 06/25/45		06/01/2017	Paydown		33,705	33,705	34,461	34,423	0	(718)	0	(718)	0	33,705	0	0	0	504	06/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		06/01/2017	Paydown		248,122	248,122	252,464	251,692	0	(3,570)	0	(3,570)	0	248,122	0	0	0	3,672	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2017	Paydown		185,944	185,944	188,385	187,419	0	(1,475)	0	(1,475)	0	185,944	0	0	0	2,579	12/25/2045	1FM
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2017	Redemption 100.0000		289,983	289,983	272,372	277,109	0	12,873	0	12,873	0	289,983	0	0	0	6,657	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2017	Paydown		40,570	42,186	38,331	37,365	0	3,206	0	3,206	0	40,570	0	0	0	1,102	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		06/15/2017	Paydown		430,652	430,652	429,093	429,454	0	1,198	0	1,198	0	430,652	0	0	0	5,099	02/15/2024	1FE
023764-AA-1	AAL 3.650% 06/15/28		06/15/2017	Redemption 100.0000		40,950	40,950	40,950	40,950	0	0	0	0	0	40,950	0	0	0	747	12/15/2027	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2017	Paydown		14,242	14,242	14,200	14,048	0	195	0	195	0	14,242	0	0	0	251	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2017	Paydown		22,213	22,213	22,212	22,092	0	122	0	122	0	22,213	0	0	0	356	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2017	Paydown		22,436	22,436	22,435	22,430	0	6	0	6	0	22,436	0	0	0	324	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
031162-AV-2	AMGEN INC 5.850% 06/01/17		06/01/2017	Maturity		3,000,000	3,000,000	3,287,680	3,018,073	0	(18,073)	0	(18,073)	0	3,000,000	0	0	0	87,750	06/01/2017	2FE
031162-BR-0	AMGEN INC 1.250% 05/22/17		05/22/2017	Maturity		4,300,000	4,300,000	4,300,860	0	0	(860)	0	(860)	0	4,300,000	0	0	0	26,875	05/22/2017	2FE
038222-AD-7	APPLIED MATERIALS 7.125% 10/15/17		05/04/2017	Call 100.0000		3,285,000	3,285,000	3,385,981	0	0	(13,086)	0	(13,086)	0	3,372,895	0	(87,895)	(87,895)	217,557	10/15/2017	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		04/29/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	311	10/30/2045	2AM
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		06/01/2017	Paydown		1,866,779	1,866,779	1,866,779	1,866,779	0	0	0	0	0	1,866,779	0	0	0	8,267	11/10/2017	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		06/01/2017	Paydown		36,230	36,230	30,412	32,716	0	3,514	0	3,514	0	36,230	0	0	0	1,077	03/25/2037	1FM

SCHEDULE D - PART 4

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

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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 During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2017	Paydown		95,042	95,042	97,418	96,377	0	(1,335)	0	(1,335)	0	95,042	0	0	0	1,113	03/10/2033	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2017	Paydown		12,468	12,468	11,770	12,138	0	330	0	330	0	12,468	0	0	0	239	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2017	Paydown		35,778	35,778	35,483	35,569	0	210	0	210	0	35,778	0	0	0	894	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2017	Paydown		43,836	55,132	50,881	52,933	0	(9,097)	0	(9,097)	0	43,836	0	0	0	1,239	03/25/2035	3FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2017	Paydown		20,544	22,302	21,789	21,789	0	(1,245)	0	(1,245)	0	20,544	0	0	0	540	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2017	Paydown		22,179	32,990	30,119	33,217	0	(11,038)	0	(11,038)	0	22,179	0	0	0	708	01/25/2037	4FM
06050T-KW-1	BANK OF AMERICA NA 6.100% 06/15/17		06/15/2017	Maturity		1,400,000	1,400,000	1,445,178	1,429,014	0	(29,014)	0	(29,014)	0	1,400,000	0	0	0	42,700	06/15/2017	1FE
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		05/15/2017	Maturity		1,900,000	1,900,000	1,903,876	1,903,267	0	(3,267)	0	(3,267)	0	1,900,000	0	0	0	17,813	05/15/2017	2FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2017	Paydown		448,957	448,957	446,943	451,877	0	(2,920)	0	(2,920)	0	448,957	0	0	0	5,619	12/15/2022	1FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		04/01/2017	Redemption 0.0000		0	104,724	0	0	0	0	0	0	0	0	0	0	0	1,525	04/15/2028	6FE
11120V-AC-7	BRIXMOR OPERATING PART 4.125% 06/15/26		04/05/2017	US BANCORP		1,007,950	1,000,000	993,280	993,584	0	154	0	154	0	993,737	0	14,213	14,213	13,177	06/15/2026	2FE
11120V-AD-5	BRIXMOR OPERATING PART 3.250% 09/15/23		04/20/2017	US BANCORP		5,921,400	6,000,000	5,984,160	5,984,892	0	714	0	714	0	5,985,605	0	(64,205)	(64,205)	130,542	09/15/2023	2FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2017	Redemption 100.0000		174,843	174,843	90,918	90,976	0	83,867	0	83,867	0	174,843	0	0	0	5,988	12/01/2018	1AM
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		04/19/2017	MARKET AXESS		851,573	850,000	856,418	0	0	(4,069)	0	(4,069)	0	852,349	0	(776)	(776)	9,369	06/15/2017	2FE
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		06/13/2017	Various		366,813	375,000	383,438	377,491	0	(701)	0	(701)	0	376,790	0	(9,977)	(9,977)	24,296	07/15/2020	5FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2017	Paydown		9,314	66,092	31,952	33,299	0	(23,985)	0	(23,985)	0	9,314	0	0	0	2,295	02/25/2037	4FM
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		06/01/2017	Paydown		251,993	251,993	251,842	253,397	0	(1,403)	0	(1,403)	0	251,993	0	0	0	5,688	07/20/2034	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.350% 11/10/47		05/01/2017	Redemption 0.0000		0	0	15,983	14,748	0	(583)	0	(583)	0	14,165	0	(14,165)	(14,165)	932	11/10/2047	1FE
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		06/01/2017	Paydown		19,361	19,361	19,431	19,358	0	3	0	3	0	19,361	0	0	0	309	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2017	Paydown		18,725	18,725	10,406	9,383	0	9,342	0	9,342	0	18,725	0	0	0	262	11/25/2036	2FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		04/01/2017	Paydown		787	787	777	783	0	4	0	4	0	787	0	0	0	2	01/27/2019	5*
126378-AD-0	CSMC 2007-1 1A1D 5.942% 02/25/37		04/01/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM
126458-AB-4	CTR PARTNERSHIP/CARETRST 5.875% 06/01/21		06/07/2017	Call 102.9380		5,146,900	5,000,000	4,887,500	4,903,749	0	8,292	0	8,292	0	4,912,041	0	234,859	234,859	151,771	06/01/2021	4FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2017	Paydown		47,709	47,709	47,601	47,582	0	127	0	127	0	47,709	0	0	0	579	08/25/2043	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2017	Paydown		91,427	91,427	91,520	91,620	0	(192)	0	(192)	0	91,427	0	0	0	1,164	12/25/2044	1FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.880% 12/25/44		06/01/2017	Paydown		33,551	33,551	35,193	35,164	0	(1,613)	0	(1,613)	0	33,551	0	0	0	542	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.949% 01/25/45		06/01/2017	Paydown		65,289	65,289	66,391	66,301	0	(1,011)	0	(1,011)	0	65,289	0	0	0	1,075	01/25/2045	1FM
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		06/15/2017	Redemption 100.0000		37,861	37,861	37,861	37,861	0	0	0	0	0	37,861	0	0	0	644	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2017	Paydown		38,824	43,942	41,018	39,662	0	(839)	0	(839)	0	38,824	0	0	0	1,000	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2017	Paydown		34,069	34,069	33,018	34,115	0	(46)	0	(46)	0	34,069	0	0	0	793	05/25/2035	3FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2017	Paydown		95,850	95,850	89,833	87,260	0	8,590	0	8,590	0	95,850	0	0	0	2,261	08/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2017	Paydown		66,207	66,207	61,242	62,463	0	3,744	0	3,744	0	66,207	0	0	0	1,516	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2017	Paydown		17,255	21,611	20,239	19,597	0	(2,342)	0	(2,342)	0	17,255	0	0	0	478	10/25/2035	2FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		06/01/2017	Paydown		52,023	52,023	39,772	47,341	0	4,682	0	4,682	0	52,023	0	0	0	1,257	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2017	Paydown		23,862	23,862	16,518	17,409	0	6,453	0	6,453	0	23,862	0	0	0	581	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2017	Paydown		12,861	12,861	11,961	12,111	0	751	0	751	0	12,861	0	0	0	300	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2017	Paydown		19,801	20,935	19,669	18,693	0	1,109	0	1,109	0	19,801	0	0	0	490	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2017	Paydown		45,480	45,480	28,130	12,254	0	33,226	0	33,226	0	45,480	0	0	0	1,179	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		06/01/2017	Paydown		40,861	40,861	30,464	25,075	0	15,786	0	15,786	0	40,861	0	0	0	1,043	05/25/2037	1FM
12695*-AA-3	CVS CAREMARK PP 3.416% 10/10/38		06/15/2017	Redemption 100.0000		46,622	46,622	46,622	46,622	0	0	0	0	0	46,622	0	0	0	576	10/10/2038	2
13213P-AA-8	Cambrian VRDN 1.240% 02/01/31		06/01/2017	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	275	02/01/2031	1FE
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		06/15/2017	Maturity		3,500,000	3,500,000	3,500,980	3,500,880	0	(880)	0	(880)	0	3,500,000	0	0	0	24,500	06/15/2017	1FE
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		05/10/2017	Maturity		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	27,392	05/10/2017	1FE
141781-AX-2	CARGILL INC 6.000% 11/27/17		05/26/2017	Call 100.0000		4,500,000	4,500,000	4,478,625	4,497,500	0	1,093	0	1,093	0	4,498,594	0	1,406	1,406	238,560	11/27/2017	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		06/01/2017	Paydown		6,777	6,777	6,773	6,728	0	49	0	49	0	6,777	0	0	0	151	02/18/2035	1FM
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/13/2017	Call 103.1880		811,058	786,000	834,696	802,805	0	(2,692)	0	(2,692)	0	800,113	0	10,945	10,945	29,090	09/15/2020	5FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2017	Paydown		6	228,712	103,599	66,544	55,861	(122,400)	0	(66,539)	0	6	0	0	0	1,645	11/25/2036	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2017	Paydown		108,057	108,057	108,445	108,426	0	(370)	0	(370)	0	108,057	0	0	0	1,786	06/25/2044	1FM
18055#-AW-2	CLARION LIONS PP 2.568% 05/01/24		04/01/2017	PRIVATE PLACEMENT		10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	0	05/01/2024	2Z
20824Y-AA-5	CONN 2017-A A 2.730% 05/15/20		06/15/2017	Paydown		1,347,859	1,347,859	1,347,824	0	0	35	0	35	0	1,347,859	0	0	0	3,614	05/15/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		06/20/2017	Call 100.0000		736,000	736,000	731,039	734,718	0	276	0	276	0	734,994	0	1,006	1,006	84,059	02/01/2019	2FE
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		05/15/2017	Maturity		4,300,000	4,300,000	4,341,624	0	0	(41,624)	0	(41,624)	0	4,300,000	0	0	0	155,875	05/15/2017	2FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		04/01/2017	Paydown		443	443	443	0	0	240	0	240	0	443	0	0	0	0	09/30/2024	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		06/01/2017	Paydown		43	43	42	20	0	23	0	23	0	43	0	0	0	1	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2017	Paydown		5,922	5,922	5,699	5,773	0	149	0	149	0	5,922	0	0	0	119	06/25/2033	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2017	Redemption 100.0000		17,629	17,629	17,629	17,629	0	0	0	0	0	17,629	0	0	0	301	05/15/2034	1FE
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		05/20/2017	Paydown		29,500	29,500	29,381	29,414	0	86	0	86	0	29,500	0	0	0	481	02/20/2045	2AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		06/01/2017	Paydown		23,968	23,968	24,207	24,387	0	(419)	0	(419)	0	23,968	0	0	0	452	07/01/2019	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		06/01/2017	Paydown		149,232	149,232	150,718	149,801	0	(568)	0	(568)	0	149,232	0	0	0	2,195	01/10/2021	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		06/01/2017	Paydown		27,264	27,264	27,536	27,279	0	(14)	0	(14)	0	27,264	0	0	0	527	04/10/2021	1FM
233851-CW-2	DAIMLER FINANCE NA LLC 1.429% 11/05/18		05/26/2017	J P MORGAN SEC FIXED INC		2,800,952	2,800,000	2,800,000	0	0	0	0	0	0	2,800,000	0	952	952	2,985	11/05/2018	1FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		04/22/2017	Paydown		209,241	209,241	209,241	209,241	0	0	0	0	0	209,241	0	0	0	605	07/24/2017	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2017	Paydown		14,418	19,413	17,689	17,874	0	(3,456)	0	(3,456)	0	14,418	0	0	0	523	09/25/2035	2FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2017	Paydown		37,351	37,351	32,216	29,555	0	7,797	0	7,797	0	37,351	0	0	0	980	07/25/2036	1FM
25470X-AH-8	DISH DBS CORP 4.625% 07/15/17		04/18/2017	JEFFERIES & CO		304,515	303,000	305,968	303,374	0	(212)	0	(212)	0	303,162	0	1,353	1,353	10,744	07/15/2017	3FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		04/27/2017	Call 100.0000		1,000,000	1,000,000	1,011,990	0	0	(5,796)	0	(5,796)	0	1,006,194	0	(6,194)	(6,194)	17,770	07/15/2017	2FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2017	Paydown		635,356	635,356	630,491	0	0	4,864	0	4,864	0	635,356	0	0	0	6,110	04/25/2028	1FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2017	Paydown		36,604	36,604	32,715	33,277	0	3,327	0	3,327	0	36,604	0	0	0	336	03/25/2043	1FM
30161N-AG-6	EXELON CORP 1.550% 06/09/17		06/09/2017	Maturity		1,614,000	1,614,000	1,614,307	0	0	(307)	0	(307)	0	1,614,000	0	0	0	12,509	06/09/2017	2FE
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		04/12/2017	J P MORGAN SEC FIXED INC		4,049,757	4,050,000	4,049,610	0	0	247	0	247	0	4,049,857	0	(100)	(100)	18,422	06/02/2017	2FE
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		06/02/2017	Maturity		4,500,000	4,500,000	4,502,340	4,501,684	0	(1,684)	0	(1,684)	0	4,500,000	0	0	0	28,125	06/02/2017	2FE
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		06/05/2017	Maturity		2,000,000	2,000,000	2,000,280	0	0	(280)	0	(280)	0	2,000,000	0	0	0	14,500	06/05/2017	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/01/2017	Paydown		78,605	85,225	74,230	74,507	0	4,099	0	4,099	0	78,605	0	0	0	1,940	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2017	Paydown		29,987	35,470	31,548	29,469	0	518	0	518	0	29,987	0	0	0	763	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2017	Paydown		32,322	34,777	26,810	29,573	0	2,749	0	2,749	0	32,322	0	0	0	1,235	09/25/2035	1FM
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		06/12/2017	Maturity		4,500,000	4,500,000	4,510,620	0	0	(10,620)	0	(10,620)	0	4,500,000	0	0	0	67,500	06/12/2017	2FE
35671D-BV-6	FREEPORT-MC C&G 6.875% 02/15/23		06/26/2017	Tax Free Exchange		1,752,772	1,690,000	1,760,541	1,760,112	0	(7,340)	0	(7,340)	0	1,752,772	0	0	0	62,289	02/15/2023	3FE
35906A-AT-5	FRONTIER COMMUNICATIONS 8.875% 09/15/20		06/26/2017	TENDER OFFER		3,187,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	187,500	187,500	207,823	09/15/2020	4FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2017	Paydown		38,326	38,326	42,673	39,424	0	(1,098)	0	(1,098)	0	38,326	0	0	0	1,048	05/12/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.600% 07/15/27		06/01/2017	Paydown		0	0	2,565	2,495	0	(2,495)	0	(2,495)	0	0	0	0	0	800	07/15/2027	5FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2017	Paydown		3,858	17,374	2,990	2,127	0	1,730	0	1,730	0	3,858	0	0	0	472	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2017	Paydown		13,569	14,492	13,806	13,488	0	80	0	80	0	13,569	0	0	0	411	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2017	Paydown		47,348	49,127	40,162	44,860	0	2,489	0	2,489	0	47,348	0	0	0	892	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 1.572% 01/25/45		06/25/2017	Paydown		18,206	18,206	15,976	17,667	0	539	0	539	0	18,206	0	0	0	99	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2017	Paydown		79,835	79,835	82,229	80,653	0	(817)	0	(817)	0	79,835	0	0	0	1,106	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2017	Redemption 100.0000		33,170	33,170	33,170	33,170	0	0	0	0	0	33,170	0	0	0	806	01/15/2026	2
38143U-8F-1	GOLDMAN SACHS GROUP INC 2.875% 02/25/21		05/31/2017	MORGAN STANLEY FIXED INC		5,063,550	5,000,000	4,991,700	4,993,029	0	681	0	681	0	4,993,710	0	69,840	69,840	111,806	02/25/2021	1FE
421915-ED-7	HEALTH CARE PPTY INV INC 5.625% 05/01/17		05/01/2017	Maturity		4,000,000	4,000,000	3,989,840	3,999,593	0	407	0	407	0	4,000,000	0	0	0	112,500	05/01/2017	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		04/19/2017	WELLS FARGO		1,504,905	1,500,000	1,508,775	0	0	(3,275)	0	(3,275)	0	1,505,500	0	(595)	(595)	20,658	10/05/2017	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2017	Paydown		37,053	37,053	6,010	1,386	0	35,667	0	35,667	0	37,053	0	0	0	249	05/25/2036	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2017	Paydown		9,758	9,758	9,758	9,767	0	(9)	0	(9)	0	9,758	0	0	0	228	01/25/2036	1FM
464120-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		06/01/2017	Paydown		151,290	151,290	150,987	149,743	0	1,548	0	1,548	0	151,290	0	0	0	3,788	02/25/2036	1FM
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2017	Paydown		30,344	30,344	29,635	28,085	0	2,258	0	2,258	0	30,344	0	0	0	750	02/25/2036	1FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		06/15/2017	Paydown		153,173	153,173	170,381	169,369	0	(16,196)	0	(16,196)	0	153,173	0	0	0	2,988	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2017	Paydown		104,520	104,520	107,655	107,504	0	(2,985)	0	(2,985)	0	104,520	0	0	0	1,707	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2017	Paydown		161,970	161,970	159,287	159,333	0	2,637	0	2,637	0	161,970	0	0	0	2,129	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2017	Paydown		80,076	80,076	80,031	80,036	0	40	0	40	0	80,076	0	0	0	1,324	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		06/15/2017	Paydown		74,668	74,668	74,620	74,624	0	44	0	44	0	74,668	0	0	0	1,055	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2017	Paydown		163,811	163,811	163,738	163,743	0	68	0	68	0	163,811	0	0	0	2,374	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		06/15/2017	Paydown		494,024	494,024	490,729	491,085	0	2,939	0	2,939	0	494,024	0	0	0	6,562	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		06/15/2017	Paydown		60,371	60,371	60,324	60,328	0	44	0	44	0	60,371	0	0	0	937	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		06/15/2017	Paydown		91,829	91,829	91,748	91,751	0	77	0	77	0	91,829	0	0	0	1,440	03/17/2070	1FE

STATEMENT AS OF JUNE 30, 2017 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2017	Maturity		2,700,000	2,700,000	2,825,064	2,761,871	0	(61,871)	0	(61,871)	0	2,700,000	0	0	0	82,688	06/27/2017	2FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2017	Paydown		47,707	47,707	27,440	26,361	0	21,347	0	21,347	0	47,707	0	0	0	620	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2017	Paydown		12,786	12,786	12,914	12,809	0	(23)	0	(23)	0	12,786	0	0	0	246	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		06/01/2017	Paydown		49,279	49,279	49,771	49,297	0	(18)	0	(18)	0	49,279	0	0	0	841	11/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2017	Paydown		34,481	34,481	34,826	34,560	0	(79)	0	(79)	0	34,481	0	0	0	529	08/15/2046	1FM
46646R-AL-7	JPMDB 2016-C4XA 0.974% 12/15/49		05/01/2017	Paydown		0	0	3,703	3,612	0	(3,612)	0	(3,612)	0	0	0	0	0	191	12/15/2049	1FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2017	Paydown		20,620	20,620	20,770	0	0	(150)	0	(150)	0	20,620	0	0	0	60	05/25/2047	1FE
48249Y-AA-3	KSBA 2016-1 A 2.270% 03/25/42		05/25/2017	Paydown		0	0	120,975	116,094	0	(116,094)	0	(116,094)	0	0	0	0	0	9,315	03/25/2042	1
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		04/19/2017	MARKET AXESS		1,648,763	1,650,000	1,651,469	0	0	(852)	0	(852)	0	1,650,617	0	(1,854)	(1,854)	7,993	06/30/2017	2FE
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		06/30/2017	Maturity		2,380,000	2,380,000	2,380,666	0	0	(666)	0	(666)	0	2,380,000	0	0	0	19,040	06/30/2017	2FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 04/15/18		06/15/2017	Paydown		905,849	905,849	905,849	0	0	0	0	0	0	905,849	0	0	0	793	04/15/2018	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2017	Paydown		60,917	69,005	58,785	58,720	0	2,197	0	2,197	0	60,917	0	0	0	2,169	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2017	Paydown		10,665	12,287	10,072	10,593	0	73	0	73	0	10,665	0	0	0	333	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		06/01/2017	Paydown		33,575	43,055	40,553	40,552	0	(6,977)	0	(6,977)	0	33,575	0	0	0	976	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2017	Paydown		2	3,759	2,953	3,334	0	(3,333)	0	(3,333)	0	2	0	0	0	98	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		06/01/2017	Paydown		3	10,018	6,514	6,513	0	(6,510)	0	(6,510)	0	3	0	0	0	179	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.986% 05/25/37		06/01/2017	Paydown		87,065	101,839	79,832	87,254	0	(189)	0	(189)	0	87,065	0	0	0	2,089	05/25/2037	1FM
55068#-AK-5	LUXOTTICA US PP 4.350% 12/15/21		04/10/2017	PRIVATE PLACEMENT		2,181,936	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	181,936	181,936	27,792	12/15/2021	1
55279H-AF-7	MTB 1.400% 07/25/17		06/26/2017	Call 100.0000		2,100,000	2,100,000	2,100,189	0	0	(189)	0	(189)	0	2,100,000	0	0	0	12,332	07/25/2017	1FE
576434-RW-6	MALT 2004-5 B1 6.164% 06/25/34		06/01/2017	Paydown		73,725	73,725	67,862	68,933	0	4,792	0	4,792	0	73,725	0	0	0	1,925	06/25/2034	4FM
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		04/19/2017	WELLS FARGO		1,475,114	1,450,000	1,494,182	0	0	(18,636)	0	(18,636)	0	1,475,546	0	(432)	(432)	59,547	08/28/2017	2FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2017	Redemption 100.0000		58,975	58,975	58,975	58,975	0	0	0	0	0	58,975	0	0	0	1,572	06/30/2027	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2017	Paydown		24,604	24,604	16,663	14,530	0	10,074	0	10,074	0	24,604	0	0	0	273	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2017	Paydown		42,175	42,175	30,062	28,044	0	14,131	0	14,131	0	42,175	0	0	0	568	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		06/01/2017	Paydown		18,303	18,303	18,486	18,351	0	(48)	0	(48)	0	18,303	0	0	0	309	08/15/2049	1FM
61767F-BB-6	MSC 2016-UB11 XA 1.813% 08/15/49		06/01/2017	Paydown		0	0	27,244	26,243	0	(26,243)	0	(26,243)	0	0	0	0	0	1,725	08/15/2049	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2017	Paydown		154,992	154,992	152,585	59,627	0	2,314	0	2,314	0	154,992	0	0	0	1,974	07/25/2043	1FM
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		05/15/2017	Redemption 100.0000		214,242	214,242	214,242	214,242	0	0	0	0	0	214,242	0	0	0	3,406	11/15/2033	2Z
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		04/24/2017	Maturity		700,000	700,000	699,419	699,466	0	534	0	534	0	700,000	0	0	0	3,325	04/24/2017	1FE
65339K-AB-6	NEXTERA ENERGY CAPITAL 1.586% 06/01/17		06/01/2017	Maturity		760,000	760,000	760,334	0	0	(334)	0	(334)	0	760,000	0	0	0	6,027	06/01/2017	2FE
65409Q-BA-9	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		04/18/2017	GOLDMAN SACHS		323,340	317,000	317,000	317,000	0	0	0	0	0	317,000	0	6,340	6,340	7,925	10/01/2020	4FE
655844-AE-8	NORFOLK SOUTHERN CORP 7.700% 05/15/17		05/15/2017	Maturity		3,375,000	3,375,000	3,395,419	0	0	(20,419)	0	(20,419)	0	3,375,000	0	0	0	129,938	05/15/2017	2FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2017	Redemption 100.0000		147,339	147,339	146,972	147,178	0	161	0	161	0	147,339	0	0	0	4,575	12/30/2020	3AM
693456-AN-5	PMTLT 2013-J1 B1 3.563% 09/25/43		06/01/2017	Paydown		41,907	41,907	41,953	0	0	(46)	0	(46)	0	41,907	0	0	0	498	09/25/2043	1FM
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2017	Paydown		13,296	17,796	14,888	15,335	0	(2,039)	0	(2,039)	0	13,296	0	0	0	480	06/25/2036	3FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		06/07/2017	Redemption 100.0000		83	83	96	91	0	(8)	0	(8)	0	83	0	0	0	4	12/07/2022	4AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2017	Paydown		6,178	6,178	3,365	3,077	0	3,101	0	3,101	0	6,178	0	0	0	176	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2017	Paydown		8,035	8,035	4,444	4,057	0	3,978	0	3,978	0	8,035	0	0	0	193	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2017	Paydown		22,491	22,491	16,119	15,193	0	7,298	0	7,298	0	22,491	0	0	0	515	05/25/2036	1FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		06/01/2017	Paydown		24,507	24,507	22,424	23,518	0	989	0	989	0	24,507	0	0	0	485	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		06/01/2017	Paydown		82,302	82,302	71,603	74,485	0	7,817	0	7,817	0	82,302	0	0	0	1,920	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2017	Paydown		11,684	17,901	14,752	15,646	0	(3,962)	0	(3,962)	0	11,684	0	0	0	447	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2017	Paydown		30,997	31,562	30,860	30,491	0	506	0	506	0	30,997	0	0	0	706	11/25/2035	3FM
78419C-AG-9	SGCMS 2016-C5 XA 2.186% 10/10/48		05/01/2017	Paydown		0	0	19,643	18,783	0	(18,783)	0	(18,783)	0	0	0	0	0	1,124	10/10/2048	1FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		06/01/2017	Paydown		67,243	67,243	64,144	64,150	0	3,093	0	3,093	0	67,243	0	0	0	751	11/25/2046	1FE
816851-AS-8	SEMPRA ENERGY 2.300% 04/01/17		04/01/2017	Maturity		3,000,000	3,000,000	3,013,830	3,008,467	0	(8,467)	0	(8,467)	0	3,000,000	0	0	0	34,500	04/01/2017	2FE
81745B-AN-5	SEMT 2013-6 B2 3.526% 05/25/43		06/01/2017	Paydown		39,300	39,300	39,162	39,162	0	138	0	138	0	39,300	0	0	0	578	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2017	Paydown		18,010	18,010	17,697	17,732	0	277	0	277	0	18,010	0	0	0	271	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.109% 07/25/44		06/01/2017	Paydown		49,390	49,390	52,773	52,693	0	(3,302)	0	(3,302)	0	49,390	0	0	0	846	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2017	Paydown		237,507	237,507	230,976	231,804	0	5,704	0	5,704	0	237,507	0	0	0	3,258	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2017	Paydown		44,959	44,959	44,846	44,848	0	111	0	111	0	44,959	0	0	0	563	01/25/2045	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2017	Paydown		161,490	161,490	163,698	163,227	0	(1,736)	0	(1,736)	0	161,490	0	0	0	2,321	07/25/2045	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		06/01/2017	Paydown		81,613	81,613	83,309	83,265	0	(1,652)	0	(1,652)	0	81,613	0	0	0	1,176	11/25/2046	1FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		06/01/2017	Paydown		132,546	132,546	130,205	0	0	2,340	0	2,340	0	132,546	0	0	0	859	04/25/2047	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2017	Paydown		89,295	89,295	91,395	91,454	0	(2,159)	0	(2,159)	0	89,295	0	0	0	1,332	07/25/2043	1FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		06/01/2017	Paydown		358,743	358,743	358,239	358,233	0	511	0	511	0	358,743	0	0	0	5,149	11/25/2046	1FM
82652W-AA-6	Sierra Receivabl20162A ng Co SER 20162A CL A 2.330% 07/20/33		06/20/2017	Paydown		1,600,394	1,600,394	1,600,065	1,600,105	0	289	0	289	0	1,600,394	0	0	0	15,262	07/20/2033	1FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		06/26/2017	Call 100.0000		1,000,000	1,000,000	1,104,660	1,040,607	0	(6,629)	0	(6,629)	0	1,033,978	0	(33,978)	(33,978)	151,365	02/01/2020	1FE
828807-DA-2	SIMON PROPERTY GROUP INC 2.350% 01/30/22		05/12/2017	WELLS FARGO		6,930,350	7,000,000	6,977,040	6,977,409	0	1,734	0	1,734	0	6,979,143	0	(48,793)	(48,793)	79,508	01/30/2022	1FE
84861T-AA-6	SPIRIT REALTY LP 4.450% 09/15/26		06/02/2017	Tax Free Exchange		8,450,806	8,500,000	8,447,130	8,448,772	0	2,034	0	2,034	0	8,450,806	0	0	0	298,397	09/15/2026	2FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		05/24/2017	TENDER OFFER		691,900	629,000	687,183	648,044	0	(3,823)	0	(3,823)	0	644,221	0	47,679	47,679	29,563	11/15/2018	4FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2017	Paydown		154,176	154,176	151,761	156,312	0	(2,136)	0	(2,136)	0	154,176	0	0	0	3,828	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2017	Paydown		66,449	74,718	65,941	63,725	0	2,725	0	2,725	0	66,449	0	0	0	1,595	10/25/2035	3FM
87264A-AK-1	T-MOBILE USA INC 6.250% 04/01/21		04/03/2017	Call 103.1250		5,156,250	5,000,000	5,136,118	5,064,530	0	(6,890)	0	(6,890)	0	5,057,640	0	98,610	98,610	156,250	04/01/2021	3FE
87612E-AP-1	TARGET CORP 5.375% 05/01/17		05/01/2017	Maturity		1,000,000	1,000,000	948,480	997,722	0	2,278	0	2,278	0	1,000,000	0	0	0	26,875	05/01/2017	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2017	Redemption 100.0000		104,450	104,450	104,450	104,450	0	0	0	0	0	104,450	0	0	0	3,196	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2017	Paydown		103,862	103,862	119,044	115,879	0	(12,016)	0	(12,016)	0	103,862	0	0	0	2,443	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2017	Paydown		395,961	395,961	396,091	395,845	0	116	0	116	0	395,961	0	0	0	4,823	03/25/2054	1FM
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		04/20/2017	TENDER OFFER		396,580	395,000	397,693	394,519	0	75	0	75	0	394,593	0	1,987	1,987	14,139	11/01/2018	4FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2017	Paydown		286,755	286,755	291,054	288,248	0	(1,493)	0	(1,493)	0	286,755	0	0	0	3,589	05/10/2045	1FM
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		06/16/2017	Maturity		3,305,000	3,305,000	3,316,601	0	0	(11,601)	0	(11,601)	0	3,305,000	0	0	0	35,116	06/16/2017	1FE
906548-CE-0	UNION ELECTRIC 6.400% 06/15/17		06/15/2017	Maturity		405,000	405,000	410,378	0	0	(5,378)	0	(5,378)	0	405,000	0	0	0	12,960	06/15/2017	1FE
907818-CW-6	UNION PACIFIC CORP 5.650% 05/01/17		05/01/2017	Maturity		1,000,000	1,000,000	1,063,290	1,003,461	0	(3,461)	0	(3,461)	0	1,000,000	0	0	0	28,250	05/01/2017	1FE
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		04/12/2017	BANK of AMERICA SEC		1,435,035	1,384,000	1,384,000	1,384,000	0	0	0	0	0	1,384,000	0	51,035	51,035	48,452	07/15/2023	3FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/17/2017	Maturity		1,300,000	1,300,000	1,300,013	0	0	(13)	0	(13)	0	1,300,000	0	0	0	8,125	04/17/2017	2FE
92343V-AL-8	VERIZON COMMUNICATIONS 5.500% 02/15/18		04/24/2017	Call 100.0000		6,000,000	6,000,000	5,967,000	5,995,351	0	1,274	0	1,274	0	5,996,625	0	3,375	3,375	427,630	02/15/2018	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2017	Redemption 100.0000		10,422	10,422	10,422	10,422	0	0	0	0	0	10,422	0	0	0	215	06/30/2030	1FE
92890N-AA-7	WFRBS 2012-C10 1.971% 12/15/45		06/01/2017	Paydown		0	0	144,132	144,132	0	(144,132)	0	(144,132)	0	0	0	0	0	16,749	12/15/2045	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2017	Paydown		79,514	79,514	79,514	79,465	0	49	0	49	0	79,514	0	0	0	984	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2017	Paydown		2,072	2,072	1,730	1,806	0	265	0	265	0	2,072	0	0	0	47	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		06/01/2017	Paydown		716,937	716,937	724,069	718,840	0	(1,903)	0	(1,903)	0	716,937	0	0	0	9,922	04/15/2045	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2017	Paydown		8,591	11,838	10,931	11,043	0	(2,452)	0	(2,452)	0	8,591	0	0	0	229	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2017	Paydown		34,428	34,428	17,961	16,512	0	17,916	0	17,916	0	34,428	0	0	0	318	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2017	Paydown		113,294	113,294	113,279	113,280	0	14	0	14	0	113,294	0	0	0	1,465	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		06/15/2017	Paydown		519,350	519,350	519,307	519,324	0	26	0	26	0	519,350	0	0	0	6,187	06/16/2031	1FE
94974B-FW-5	WELLS FARGO CO 1.150% 06/02/17		06/02/2017	Maturity		1,600,000	1,600,000	1,599,992	0	0	8	0	8	0	1,600,000	0	0	0	9,200	06/02/2017	1FE
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		06/01/2017	Paydown		385,731	385,731	395,375	395,158	0	(9,427)	0	(9,427)	0	385,731	0	0	0	8,375	12/25/2035	2FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		06/01/2017	Paydown		86,616	89,441	85,130	85,902	0	713	0	713	0	86,616	0	0	0	2,033	03/25/2036	3FM
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		06/15/2017	Paydown		14,110	14,110	13,704	13,791	0	319	0	319	0	14,110	0	0	0	238	06/15/2045	2AM
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		06/01/2017	Paydown		2,925	2,925	2,974	2,951	0	(25)	0	(25)	0	2,925	0	0	0	0	05/25/2028	2FM
29250N-AB-1	ENBRIDGE INC 5.600% 04/01/17	A	04/01/2017	Maturity		1,000,000	1,000,000	970,990	998,961	0	1,039	0	1,039	0	1,000,000	0	0	0	28,000	04/01/2017	2FE
86722T-AA-0	SUNCOR ENERGY INC 6.100% 06/01/18	A	04/26/2017	Call 100.0000		8,000,000	8,000,000	7,675,090	7,934,946	0	14,067	0	14,067	0	7,949,012	0	50,988	50,988	602,076	06/01/2018	2FE
00507U-AB-7	ALLERGAN FUNDING SCS 1.300% 06/15/17	D	04/21/2017	Call 100.0000		4,300,000	4,300,000	4,298,409	0	0	657	0	657	0	4,299,066	0	934	934	22,403	06/15/2017	2FE
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	D	04/20/2017	Call 104.1880		206,292	198,000	198,000	198,000	0	0	0	0	0	198,000	0	8,292	8,292	7,785	11/01/2019	4FE
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D	06/07/2017	Maturity		3,400,000	3,400,000	3,416,158	3,411,442	0	(11,442)	0	(11,442)	0	3,400,000	0	0	0	36,125	06/07/2017	2FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	D	05/24/2017	Call 100.0000		9,058,398	9,058,398	9,058,398	9,058,398	0	0	0	0	0	9,058,398	0	0	0	874,827	06/30/2027	2AM
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	04/06/2017	DEUTSCHE BANK		434,300	474,000	519,338	484,595	0	(1,543)	0	(1,543)	0	483,053	0	(48,753)	(48,753)	16,657	10/15/2020	6FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	D	06/19/2017	Various		955,386	956,000	930,905	938,922	0	3,359	0	3,359	0	942,281	0	13,106	13,106	50,250	04/01/2019	6FE
87266H-AA-6	TFINS 2016-1A A 3.403% 01/20/38	D	04/20/2017	Paydown		46,769	46,769	41,975	42,252	0	4,517	0	4,517	0	46,769	0	0	0	971	01/20/2038	1FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	05/26/2017	Redemption 100.0000		380,481	380,481	380,481	380,481	0	0	0	0	0	380,481	0	0	0	14,891	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						203,488,577	203,297,077	203,543,894	136,956,926	55,861	(474,587)	0	(418,726)	0	202,819,939	0	668,639	668,639	5,716,077	XXX	XXX
29273R-BA-6	ENERGY TRANSFER PARTNERS 4.190% 11/01/66		06/20/2017	ROBERT W. BAIRD		4,350,000	5,000,000	3,956,250	0	0	1,853	0	1,853	0	3,958,103	0	391,897	391,897	130,780	11/01/2066	3FE
4899999. Subtotal - Bonds - Hybrid Securities						4,350,000	5,000,000	3,956,250	0	0	1,853	0	1,853	0	3,958,103	0	391,897	391,897	130,780	XXX	XXX

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)
8399997. Total - Bonds - Part 4						238,481,040	238,607,313	238,546,234	158,972,891	55,861	(592,753)	0	(536,892)	0	237,485,011	0	996,029	996,029	6,303,064	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						238,481,040	238,607,313	238,546,234	158,972,891	55,861	(592,753)	0	(536,892)	0	237,485,011	0	996,029	996,029	6,303,064	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
097023-10-5	BOEING CO		05/31/2017	BNY CONVERG-SOFT	5,969.000	1,121,563		764,350	929,254	(164,904)	0	0	(164,904)	0	764,350	0	357,213	357,213	16,952		L
744320-10-2	PRUDENTIAL FINANCIAL		05/31/2017	BNY CONVERG-SOFT	13,656.000	1,432,211		1,204,801	1,421,043	(216,243)	0	0	(216,243)	0	1,204,801	0	227,411	227,411	20,484		L
984121-10-3	XEROX CORP		06/15/2017	Tax Free Exchange	20,707.000	494,591		494,591	476,261	18,330	0	0	18,330	0	494,591	0	0	0	1,294		L
984121-10-3	XEROX CORP		06/15/2017	Cash Adjustment	1.000	14		12	12	0	0	0	0	0	12	0	2	2	0		L
984121-10-3	XEROX CORP		06/15/2017	Rev Stock Split	62,123.000	0		0	0	0	0	0	0	0	0	0	0	0	3,883		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,048,379	XXX	2,463,754	2,826,570	(362,817)	0	0	(362,817)	0	2,463,754	0	584,626	584,626	42,613	XXX	XXX
9799997. Total - Common Stocks - Part 4						3,048,379	XXX	2,463,754	2,826,570	(362,817)	0	0	(362,817)	0	2,463,754	0	584,626	584,626	42,613	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,048,379	XXX	2,463,754	2,826,570	(362,817)	0	0	(362,817)	0	2,463,754	0	584,626	584,626	42,613	XXX	XXX
9899999. Total - Preferred and Common Stocks						3,048,379	XXX	2,463,754	2,826,570	(362,817)	0	0	(362,817)	0	2,463,754	0	584,626	584,626	42,613	XXX	XXX
9999999 - Totals						241,529,419	XXX	241,009,988	161,799,461	(306,956)	(592,753)	0	(899,709)	0	239,948,765	0	1,580,655	1,580,655	6,345,677	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/13/2017	202		166.96	1,533			2,179		2,179	486						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2014	11/13/2017	20,285		174.46	166,333			106,499		106,499	17,446						100/109
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2014	12/12/2017	54,991		174.70	451,529			295,304		295,304	48,942						100/114
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2015	01/12/2018	77,940		175.75	643,806			390,481		390,481	60,793						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2015	03/13/2018	136,831		179.55	1,154,696			498,065		498,065	57,469						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2015	04/14/2018	193,999		182.46	1,663,659			537,376		537,376	44,620						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2015	05/14/2018	212,085		178.57	1,779,984			958,624		958,624	135,734						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2018	199,827		179.67	1,687,441			849,267		849,267	113,902						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2015	07/13/2018	214,719		179.29	1,809,359			989,855		989,855	139,567						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2015	08/14/2018	220,316		179.37	1,857,346			1,050,905		1,050,905	149,815						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2015	09/14/2018	193,108		173.24	1,572,338			1,539,069		1,539,069	252,971						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/12/2018	232,689		174.25	1,905,662			1,761,453		1,761,453	281,553						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2015	10/26/2018	91,940		173.94	751,624			718,969		718,969	114,925						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2015	11/14/2018	129,822		172.49	1,052,471			1,126,855		1,126,855	179,154						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/27/2018	99,641		172.69	808,729			860,898		860,898	136,508						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2015	12/14/2018	101,945		171.17	820,150			975,618		975,618	153,938						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2015	02/14/2018	107,446		177.41	883,322			470,614		470,614	65,542						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2018	92,729		171.23	746,266			890,199		890,199	139,094						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	105,347		168.87	836,130			1,163,034		1,163,034	180,144						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/25/2019	57,797		168.40	457,451			657,729		657,729	101,145						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	123,973		172.32	1,004,061			1,139,310		1,139,310	176,041						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2016	02/27/2019	105,008		172.51	851,405			960,827		960,827	148,062						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	146,895		171.02	1,180,734			1,473,358		1,473,358	226,218						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2016	03/27/2019	103,427		171.57	834,015			1,012,552		1,012,552	155,141						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	165,900		172.20	1,342,696			1,577,710		1,577,710	240,555						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/27/2018	1,431		171.92	9,594			11,476		11,476	2,046						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/26/2019	100,919		171.92	815,450			980,933		980,933	148,351						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2016	05/14/2018	9,417		172.45	63,336			73,266		73,266	12,807						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	116,440		172.45	943,760			1,106,176		1,106,176	167,673						100/101

STATEMENT AS OF JUNE 30, 2017 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/25/2018	12,244		171.51	81,900			103,341		103,341	18,244						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/24/2019	80,812		171.51	651,420			812,965		812,965	122,026						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2018	10,138		173.40	68,562			74,821		74,821	12,673						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2019	103,593		173.40	844,261			945,803		945,803	142,958						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2018	8,010		173.28	54,132			60,397		60,397	10,253						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2019	88,925		173.28	724,223			823,450		823,450	124,496						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/14/2017	11,843		175.29	57,713			37,780		37,780	1,184						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/13/2018	13,880		175.29	94,887			90,497		90,497	14,713						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/12/2019	132,249		175.29	1,089,554			1,100,315		1,100,315	163,989						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	6,441		174.96	31,331			23,769		23,769	2,126						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2018	7,825		174.96	53,391			53,051		53,051	8,607						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/26/2019	102,046		174.96	839,138			871,474		871,474	129,599						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2017	7,652		174.86	37,196			30,454		30,454	3,443						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2018	9,693		174.86	66,105			67,079		67,079	10,857						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2019	132,111		174.86	1,085,747			1,142,764		1,142,764	170,424						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	10,754		173.98	52,014			51,835		51,835	8,173						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/27/2018	12,668		173.98	85,956			94,758		94,758	15,455						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/27/2019	119,244		173.98	975,062			1,089,886		1,089,886	162,171						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	10,856		172.44	52,042			66,764		66,764	13,244						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2018	9,876		172.44	66,417			83,155		83,155	13,727						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	133,797		172.44	1,084,384			1,333,959		1,333,959	196,682						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2017	4,720		174.37	22,879			22,938		22,938	3,540						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2018	3,986		174.37	27,105			29,614		29,614	4,743						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2019	93,221		174.37	763,985			844,585		844,585	124,917						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2016	10/13/2017	7,403		171.69	35,334			51,524		51,524	10,512						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2016	10/12/2018	9,092		171.69	60,879			81,828		81,828	13,365						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2016	10/14/2019	104,060		171.69	839,702			1,088,464		1,088,464	159,211						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2016	10/27/2017	5,110		171.61	24,381			36,386		36,386	7,359						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2016	10/26/2018	7,826		171.61	52,377			71,294		71,294	11,504						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2016	10/25/2019	59,414		171.61	479,212			626,815		626,815	90,903						100/96

SCHEDULE DB - PART A - SECTION 1

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

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Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2017	8,384		170.57	39,754			67,069		67,069	13,833						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2018	9,275		170.57	61,698			90,800		90,800	14,561						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	72,475		170.57	581,014			807,367		807,367	115,959						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2017	7,385		172.24	35,362			50,735		50,735	9,748						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2018	5,992		172.24	40,248			53,266		53,266	8,448						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	58,105		172.24	470,376			600,224		600,224	87,157						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/14/2017	16,591		174.19	80,342			94,237		94,237	16,093						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/14/2018	10,029		174.19	68,133			79,332		79,332	12,436						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/13/2019	56,880		174.19	465,676			535,814		535,814	77,926						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2016	12/27/2017	3,663		174.70	17,792			20,112		20,112	3,334						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2018	4,831		174.70	32,916			37,296		37,296	5,749						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2019	44,007		174.70		361,336		406,623		406,623	45,287						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	7,339		174.83		35,667		40,656		40,656	4,988						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/11/2019	7,630		174.83		52,026		58,982		58,982	6,956						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/14/2020	50,929		174.83		418,488		470,079		470,079	51,591						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/26/2018	7,757		174.80		37,697		44,062		44,062	6,365						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/25/2019	7,672		174.80		52,299		59,992		59,992	7,693						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/27/2020	33,999		174.80		279,321		315,849		315,849	36,528						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	17,251		175.82		84,317		89,876		89,876	5,558						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2019	12,263		175.82		84,084		90,498		90,498	6,414						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2020	57,536		175.82		475,452		510,921		510,921	35,469						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2018	7,467		176.77		36,696		36,067		36,067	(629)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2019	12,610		176.77		86,931		88,393		88,393	1,462						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2020	49,307		176.77		409,652		419,603		419,603	9,951						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2018	11,125		175.82		54,377		60,520		60,520	6,143						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2019	14,492		175.82		99,372		109,125		109,125	9,753						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/13/2020	49,716		175.82		410,827		446,943		446,943	36,116						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2018	5,762		175.64		28,134		32,554		32,554	4,421						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2019	9,189		175.64		62,946		70,665		70,665	7,719						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	36,353		175.64		300,095		331,537		331,537	31,442						100/99

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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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/13/2018	14,004		176.74		68,805		72,539		72,539	3,734						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/12/2019	13,285		176.74		91,572		96,184		96,184	4,612						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	45,055		176.74		374,261		391,076		391,076	16,815						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2018	10,502		178.92		52,236		44,738		44,738	(7,498)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/26/2019	13,609		178.92		94,965		86,420		86,420	(8,545)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	46,781		178.92		393,390		365,825		365,825	(27,565)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2018	17,383		179.60		86,792		70,749		70,749	(16,043)						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	12,829		179.60		89,856		78,767		78,767	(11,089)						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	40,334		179.60		340,468		306,539		306,539	(33,929)						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2017	05/24/2018	15,965		180.14		79,953		63,063		63,063	(16,890)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2017	05/23/2019	8,888		180.14		62,439		53,236		53,236	(9,203)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2017	05/27/2020	26,407		180.14		223,579		196,470		196,470	(27,109)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2018	17,365		181.28		87,514		62,689		62,689	(24,825)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2019	11,308		181.28		79,950		63,441		63,441	(16,509)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/12/2020	39,618		181.28		337,554		279,705		279,705	(57,849)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/27/2018	13,072		180.46		65,580		52,681		52,681	(12,899)						100/91
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/27/2019	6,871		180.46		48,360		41,228		41,228	(7,132)						100/91
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/26/2020	25,429		180.46		215,683		188,941		188,941	(26,742)						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	3,684		2,163.75	438,460			955,700		955,700	437,470						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	727		2,166.58	89,775			187,509		187,509	83,796						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	2,961		2,184.05	356,387			713,802		713,802	313,157						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	572		2,169.04	72,474			146,842		146,842	62,220						100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	2,110		2,125.77	280,313			632,099		632,099	247,187						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2017	328		2,159.93	41,064			88,357		88,357	35,023						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	3,651		2,132.98	478,122			1,084,963		1,084,963	409,139						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	1,345		2,133.04	203,770			403,002		403,002	148,944						100/93
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	3,821		2,164.20	502,755			1,042,182		1,042,182	387,156						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	1,421		2,213.35	187,502			328,195		328,195	124,616						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	4,841		2,253.28	648,967			969,607		969,607	371,447						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	1,496		2,268.88	196,910			285,564		285,564	109,336						100/100

STATEMENT AS OF JUNE 30, 2017 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 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 G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	6,440		2,274.64		827,612		1,222,315		1,222,315	394,703						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	1,113		2,294.69		139,886		197,952		197,952	58,065						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	7,034		2,337.58		871,426		1,057,056		1,057,056	185,630						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	1,835		2,369.73		237,890		239,981		239,981	2,091						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	5,905		2,365.45		775,280		811,011		811,011	35,731						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	1,610		2,341.59		209,291		255,033		255,033	45,742						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	6,392		2,328.95		818,785		1,099,351		1,099,351	280,566						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	1,756		2,388.77		218,140		237,562		237,562	19,422						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	4,725		2,390.90		598,794		651,850		651,850	53,056						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	1,625		2,415.82		208,025		203,149		203,149	(4,876)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	3,825		2,437.92		503,496		447,225		447,225	(56,271)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	1,673		2,419.38		215,300		220,439		220,439	5,139						100/102
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										43,885,979	11,786,599	0	58,104,600	XXX	58,104,600	9,570,034	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										43,885,979	11,786,599	0	58,104,600	XXX	58,104,600	9,570,034	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										43,885,979	11,786,599	0	58,104,600	XXX	58,104,600	9,570,034	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										43,885,979	11,786,599	0	58,104,600	XXX	58,104,600	9,570,034	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	414		2,217.84	(36,467)			(85,139)		(85,139)	(41,804)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	2,274		2,223.25	(194,340)			(455,270)		(455,270)	(224,903)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	996		2,228.66	(82,575)			(194,173)		(194,173)	(96,499)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	123		2,209.91	(12,095)			(26,495)		(26,495)	(12,500)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	172		2,215.33	(16,368)			(36,000)		(36,000)	(17,086)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	204		2,220.74	(18,873)			(41,690)		(41,690)	(19,901)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	178		2,226.16	(15,980)			(35,457)		(35,457)	(17,019)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2017	50		2,231.58	(4,342)			(9,656)		(9,656)	(4,660)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	306		2,227.73	(28,767)			(60,817)		(60,817)	(28,100)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	189		2,233.19	(17,222)			(36,554)		(36,554)	(16,973)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	126		2,238.65	(11,110)			(23,680)		(23,680)	(11,047)						100/100

SCHEDULE DB - PART A - SECTION 1

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

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	1,407		2,244.11	(120,193)			(257,356)		(257,356)	(120,618)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	933		2,249.57	(77,202)			(165,679)		(165,679)	(77,998)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	200		2,212.42	(20,051)			(42,744)		(42,744)	(18,970)						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	303		2,217.84	(29,544)			(63,240)		(63,240)	(28,212)						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	8		2,223.27	(741)			(1,594)		(1,594)	(715)						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/25/2017	61		2,228.69	(5,597)			(12,058)		(12,058)	(5,432)						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	267		2,168.29	(28,463)			(68,984)		(68,984)	(28,445)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	596		2,173.60	(61,781)			(151,001)		(151,001)	(62,605)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	610		2,184.23	(59,921)			(148,539)		(148,539)	(62,210)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	637		2,194.86	(59,213)			(148,786)		(148,786)	(62,928)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2017	148		2,203.13	(14,496)			(33,901)		(33,901)	(14,047)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2017	180		2,208.53	(17,072)			(40,219)		(40,219)	(16,749)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	270		2,175.64	(28,512)			(69,445)		(69,445)	(27,385)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	419		2,180.97	(43,043)			(105,603)		(105,603)	(41,843)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,540		2,191.64	(149,750)			(373,284)		(373,284)	(149,340)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,422		2,202.30	(130,765)			(331,006)		(331,006)	(133,667)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	82		2,175.70	(10,231)			(21,139)		(21,139)	(8,140)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	169		2,181.03	(20,700)			(42,918)		(42,918)	(16,605)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	57		2,186.37	(6,800)			(14,152)		(14,152)	(5,501)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	561		2,191.70	(65,660)			(137,164)		(137,164)	(53,565)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	478		2,202.36	(53,396)			(112,271)		(112,271)	(44,244)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	18		2,207.48	(1,916)			(4,296)		(4,296)	(1,660)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	272		2,212.89	(27,401)			(61,862)		(61,862)	(24,016)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	402		2,218.31	(39,456)			(89,719)		(89,719)	(34,984)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	1,765		2,223.72	(168,080)			(385,084)		(385,084)	(150,806)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	1,363		2,234.54	(122,720)			(284,498)		(284,498)	(112,279)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	222		2,263.15	(22,144)			(41,377)		(41,377)	(16,371)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	222		2,268.68	(21,599)			(40,433)		(40,433)	(16,049)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	579		2,274.22	(54,571)			(102,605)		(102,605)	(40,854)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	398		2,285.28	(35,368)			(67,002)		(67,002)	(26,834)						100/102

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	356		2,303.98	(37,420)			(56,434)		(56,434)	(22,682)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	257		2,309.61	(26,183)			(39,481)		(39,481)	(15,909)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	2,310		2,315.25	(229,020)			(345,342)		(345,342)	(139,485)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	1,918		2,326.51	(179,754)			(269,984)		(269,984)	(109,475)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	63		2,319.93	(6,163)			(9,456)		(9,456)	(3,749)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	11		2,325.60	(1,006)			(1,541)		(1,541)	(612)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	630		2,331.27	(58,017)			(89,050)		(89,050)	(35,418)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	69		2,336.95	(6,146)			(9,428)		(9,428)	(3,755)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	593		2,342.62	(51,244)			(78,786)		(78,786)	(31,407)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	131		2,348.29	(10,996)			(16,907)		(16,907)	(6,744)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	22		2,325.82		(2,107)		(3,216)		(3,216)	(1,109)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	15		2,331.51		(1,418)		(2,168)		(2,168)	(750)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	3,841		2,337.19		(352,934)		(540,660)		(540,660)	(187,726)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	786		2,342.88		(70,090)		(107,355)		(107,355)	(37,265)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	1,451		2,348.57		(125,400)		(192,105)		(192,105)	(66,705)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	326		2,354.25		(27,269)		(41,798)		(41,798)	(14,529)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	7		2,346.32		(595)		(903)		(903)	(308)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	418		2,357.79		(37,065)		(54,272)		(54,272)	(17,207)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	435		2,363.53		(37,313)		(54,769)		(54,769)	(17,456)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	169		2,369.27		(13,949)		(20,594)		(20,594)	(6,645)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	85		2,375.00		(6,586)		(9,962)		(9,962)	(3,376)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	4,183		2,401.86		(360,808)		(440,229)		(440,229)	(79,421)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	688		2,407.71		(57,280)		(69,890)		(69,890)	(12,610)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	1,991		2,413.55		(160,598)		(194,934)		(194,934)	(34,336)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	171		2,419.40		(13,320)		(16,135)		(16,135)	(2,815)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	765		2,434.90		(70,383)		(67,701)		(67,701)	2,682						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	694		2,440.82		(61,688)		(59,002)		(59,002)	2,686						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	182		2,446.75		(15,638)		(14,877)		(14,877)	762						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	193		2,452.67		(16,030)		(15,132)		(15,132)	898						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	2,848		2,430.50		(263,417)		(270,086)		(270,086)	(6,670)						100/100

STATEMENT AS OF JUNE 30, 2017 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	739		2,436.41		(66,637)		(67,540)		(67,540)	(903)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,772		2,442.33		(154,685)		(155,796)		(155,796)	(1,111)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	546		2,448.24		(46,089)		(46,141)		(46,141)	(52)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	771		2,405.98		(70,073)		(88,512)		(88,512)	(18,439)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	298		2,411.84		(26,245)		(33,120)		(33,120)	(6,875)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	331		2,417.69		(28,133)		(35,582)		(35,582)	(7,450)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	210		2,423.55		(17,269)		(21,843)		(21,843)	(4,573)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	3,260		2,393.00		(293,849)		(417,012)		(417,012)	(123,163)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	912		2,398.82		(79,400)		(113,210)		(113,210)	(33,810)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	1,498		2,404.64		(126,266)		(180,504)		(180,504)	(54,238)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	723		2,410.46		(58,905)		(84,476)		(84,476)	(25,571)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	877		2,454.46		(74,756)		(83,390)		(83,390)	(8,635)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	235		2,460.43		(19,355)		(21,567)		(21,567)	(2,212)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	114		2,466.41		(9,058)		(10,087)		(10,087)	(1,029)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	222		2,472.38		(17,066)		(18,946)		(18,946)	(1,880)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	158		2,484.32		(11,302)		(12,531)		(12,531)	(1,228)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	151		2,490.29		(10,368)		(11,480)		(11,480)	(1,112)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	2,356		2,456.65		(205,568)		(230,702)		(230,702)	(25,134)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	421		2,462.63		(35,512)		(39,821)		(39,821)	(4,309)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	1,367		2,468.60		(111,439)		(124,932)		(124,932)	(13,493)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	96		2,474.58		(7,567)		(8,486)		(8,486)	(919)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	261		2,486.54		(19,125)		(21,447)		(21,447)	(2,322)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	225		2,492.51		(15,842)		(17,755)		(17,755)	(1,913)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	375		2,482.26		(32,490)		(32,491)		(32,491)	(2)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	426		2,488.29		(35,741)		(35,676)		(35,676)	65						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	13		2,494.33		(1,072)		(1,069)		(1,069)	3						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	3		2,500.37		(258)		(257)		(257)	1						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	301		2,512.45		(21,840)		(21,685)		(21,685)	155						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	506		2,518.49		(35,316)		(34,986)		(34,986)	330						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	1,685		2,504.96		(155,693)		(135,278)		(135,278)	20,416						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	382		2,511.06		(34,204)		(29,581)		(29,581)	4,623						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	786		2,517.15		(71,275)		(58,577)		(58,577)	12,698						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	633		2,535.44		(49,036)		(41,941)		(41,941)	7,095						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	339		2,541.53		(25,358)		(21,575)		(21,575)	3,783						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	367		2,485.91		(31,293)		(34,620)		(34,620)	(3,328)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	391		2,491.96		(32,164)		(35,639)		(35,639)	(3,475)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	316		2,516.16		(22,338)		(25,081)		(25,081)	(2,743)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	598		2,522.20		(40,516)		(45,747)		(45,747)	(5,231)						100/102
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,540,474)	(3,786,991)	0	(9,914,170)	XXX	(9,914,170)	(3,050,681)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(2,540,474)	(3,786,991)	0	(9,914,170)	XXX	(9,914,170)	(3,050,681)	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										(2,540,474)	(3,786,991)	0	(9,914,170)	XXX	(9,914,170)	(3,050,681)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(2,540,474)	(3,786,991)	0	(9,914,170)	XXX	(9,914,170)	(3,050,681)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										41,345,505	7,999,608	0	48,190,430	XXX	48,190,430	6,519,353	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										41,345,505	7,999,608	0	48,190,430	XXX	48,190,430	6,519,353	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFZ7	39	1,950	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	12/15/2017	NYF 549300R4IG1TWPZT5U32	06/12/2017	1,883.2000	1,889.6000						(12,556)	(12,556)	236,696	100/95	50
MFZ7	2	100	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	12/15/2017	NYF 549300R4IG1TWPZT5U32	06/21/2017	1,883.7000	1,889.6000						(594)	(594)	12,138	100/95	50
NQZ7	15	300	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQOF39	06/12/2017	5,748.5500	5,652.7500						28,717	28,717	91,037	100/95	20
RTZ7	50	2,500	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	12/15/2017	NYF 549300R4IG1TWPZT5U32	06/12/2017	1,419.8000	1,414.3000						13,677	13,677	303,456	100/95	50
ESZ7	76	3,800	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQOF39	06/12/2017	2,428.3500	2,420.9000						28,191	28,191	461,254	100/95	50
ESZ7	4	200	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQOF39	06/27/2017	2,420.5000	2,420.9000						(88)	(88)	24,277	100/95	50
1349999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	57,347	57,347	1,128,858	XXX	XXX
1389999. Subtotal - Short Futures												0	0	0	0	0	57,347	57,347	1,128,858	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	57,347	57,347	1,128,858	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												0	0	0	0	0	57,347	57,347	1,128,858	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	976,413	152,445	1,128,858
Total Net Cash Deposits	976,413	152,445	1,128,858

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse		2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value: 5 Contracts With Book/Adjusted Carrying Value >0	Book/Adjusted Carrying Value: 6 Contracts With Book/Adjusted Carrying Value <0	Book/Adjusted Carrying Value: 7 Exposure Net of Collateral	Fair Value: 8 Contracts With Fair Value >0	Fair Value: 9 Contracts With Fair Value <0	Fair Value: 10 Exposure Net of Collateral	11 Potential Exposure	12 Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	1,128,858		1,128,858			0	1,128,858	1,128,858
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		5,684,651	(4,223,469)	1,461,182	5,684,651	(4,223,469)	1,461,182		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	38,820,000	45,964,225	(1,065,532)	6,078,693	45,964,225	(1,065,532)	6,078,693		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		6,455,724	(4,625,169)	1,830,555	6,455,724	(4,625,169)	1,830,555		
0299999. Total NAIC 1 Designation				38,820,000	58,104,600	(9,914,170)	9,370,430	58,104,600	(9,914,170)	9,370,430	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				38,820,000	59,233,458	(9,914,170)	10,499,288	58,104,600	(9,914,170)	9,370,430	1,128,858	1,128,858
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					59,233,458	(9,914,170)						

STATEMENT AS OF JUNE 30, 2017 OF THE Integrity Life Insurance Company

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	38,820,000	38,820,000	XXX		V
0299999 - Total					38,820,000	38,820,000	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			11,962,115	11,962,115	07/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				11,962,115	11,962,115	XXX
9999999 - Totals				11,962,115	11,962,115	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 11,874,493 Book/Adjusted Carrying Value $ 11,874,493
2. Average balance for the year to date Fair Value $ 11,519,920 Book/Adjusted Carrying Value $ 11,519,920
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ 11,962,115 NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	4,784,581	4,784,581	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	2,200,000	2,200,000	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJ015		1	2,500,000	2,500,000	10/15/2033
690353-L7-0	OPIC VRDN Flt % Due 10/10/2025 JAJ010		1	4,024,612	4,024,612	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	5,100,000	5,100,000	02/15/2028
690353-U8-8	OPIC AGENCY DEBENTURES 1% Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	7,791,667	7,791,667	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				28,900,859	28,900,859	XXX
0599999. Total - U.S. Government Bonds				28,900,859	28,900,859	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	4,700,000	4,700,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,700,000	4,700,000	XXX
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Mo-1		1FE	1,925,000	1,925,000	01/01/2036
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	4,000,000	4,000,000	06/01/2044
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Mo-1		2FE	2,980,000	2,980,000	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST 1.34% Due 7/1/2022 Mo-1		1FE	8,000,000	8,000,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				16,905,000	16,905,000	XXX
3199999. Total - U.S. Special Revenues Bonds				21,605,000	21,605,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	900,661	899,894	01/15/2018
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	2,500,300	2,500,213	12/15/2017
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,303,696	1,300,000	05/03/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,749,667	2,752,433	04/15/2018
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	2,804,732	2,804,827	09/14/2017
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	740,323	740,311	03/05/2018
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	4,900,000	4,900,000	12/08/2017
06738E-AF-2	BACR 2% Due 3/16/2018 MS16		2FE	996,012	996,843	03/16/2018
124857-AH-6	CBS 1.95% Due 7/1/2017 JJ1		2FE	3,146,000	3,146,000	07/01/2017
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	1,779,173	1,780,815	11/21/2017
17401Q-AA-9	CITIZENS BANK NA/RI 1.6% Due 12/4/2017 JD4		2FE	4,598,551	4,600,114	12/04/2017
22533D-2A-8	CREDIT AGRICOLE LONDON 3% Due 10/1/2017 AO1		1FE	2,709,226	2,710,460	10/01/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	1,250,238	1,250,702	08/15/2017
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 AO1		2FE	353,623	354,050	10/01/2017
345397-VP-5	FORD MOTOR CREDIT 6 5/8% Due 8/15/2017 FA15		2FE	2,010,960	2,012,657	08/15/2017
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	2,461,433	2,464,550	05/15/2018
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	7,332,463	7,329,762	01/22/2018
40426W-AV-3	EQUITY COMMONWEALTH 6.65% Due 1/15/2018 JJ15		2FE	1,151,378	1,152,231	01/15/2018
4042Q1-AC-1	HSBC BANK USA 6% Due 8/9/2017 FA9		1FE	1,506,152	1,507,231	08/09/2017
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	7,800,000	7,800,000	05/01/2037
501044-CG-4	KROGER CO 6.4% Due 8/15/2017 FA15		2FE	1,005,034	1,006,137	08/15/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
59018Y-J6-9	MERRILL BAC 6.4% Due 8/28/2017 FA28		2FE	1,561,010	1,562,299	08/28/2017
63307A-AA-3	NATIONAL BANK OF CANADA 1.45% Due 11/7/2017 MN7		1FE	1,199,920	1,199,921	11/07/2017
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	4,298,572	4,300,000	03/07/2019
66586G-CC-9	NORTHERN TRUST CO 5.85% Due 11/9/2017 MN9		1FE	1,015,239	1,015,246	11/09/2017
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Sched		1FE	4,300,000	4,300,000	12/01/2037
69349L-AD-0	PNC BANK NA 6% Due 12/7/2017 JD7		1FE	2,087,244	2,088,067	12/07/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	1,000,000	1,000,000	11/30/2017
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.05% Due 9/1/2017 MS1		2FE	1,006,429	1,007,370	09/01/2017
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		2FE	2,004,640	2,000,000	04/15/2019
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJ028		1FE	4,802,069	4,800,000	07/28/2017
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	5,625,000	5,625,000	03/01/2048
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	4,152,135	4,154,514	03/15/2018
867914-AZ-6	SUNTRUST BANKS INC 6% Due 9/11/2017 MS11		2FE	2,015,614	2,017,299	09/11/2017
90261X-HC-9	UBS AG STAMFORD CT 1 3/8% Due 8/14/2017 FA14		1FE	5,599,994	5,601,152	08/14/2017
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	1,502,432	1,501,802	03/26/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 AO1		2FE	7,969,462	7,972,039	04/01/2018
98978V-AG-8	ZOETIS INC 1 7/8% Due 2/1/2018 FA1		2FE	6,203,838	6,204,843	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				113,843,217	113,858,782	XXX
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,292,500	2,292,500	02/01/2031
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1 1/2% Due 4/15/2018 Mo-15		1FE	7,994,271	7,994,151	04/15/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				10,286,771	10,286,651	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				124,129,988	124,145,432	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				147,444,076	147,459,641	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				27,191,771	27,191,651	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				174,635,847	174,651,292	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	CORP ANDINA DE FOMENTO CORP ANDIAN DE FOMENTO 1 1/2% Due 8/8/2017 FA8			4,200,042	4,200,613	08/08/2017
	RECKITT BENCKISER TSY CP Due 10/5/2017 At Mat			6,350,222	6,350,222	10/05/2017
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			71,719	71,719	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				10,621,983	10,622,555	XXX
000000-00-0	Huntington National Bank Money Market Account			60,311	60,311	
000000-00-0	Key Bank Money Market Account			13,676	13,676	
000000-00-0	BB&T Bank Money Market Account			57,281	57,281	
000000-00-0	Key Bank VMDA			10,500,000	10,500,000	
9099999. Total - Cash (Schedule E Part 1 type)				10,631,269	10,631,269	XXX
000000-00-0	AVANGRID INC CP 1.35% Due 7/5/2017 At Mat			8,098,481	8,098,481	07/05/2017
000000-00-0	BANK OF TOKYO CP 1.17% Due 7/3/2017 At Mat			5,998,635	5,998,635	07/03/2017
000000-00-0	MDU RESOURCES CP 1.36% Due 7/3/2017 At Mat			599,932	599,932	07/03/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				14,697,048	14,697,048	XXX
9999999 - Totals				210,586,147	210,602,163	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 64,776,497 Book/Adjusted Carrying Value $ 64,773,877
2. Average balance for the year to date Fair Value $ 191,338,343 Book/Adjusted Carrying Value $ 191,068,333

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	Amount of	6	7	8	
Depository		Code	Rate of Interest	Interest Received During Current Quarter	Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					11,158,318	(8,279,725)	12,128,528	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					2,078,721	79,649	80,021	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					453,785	453,785	453,785	XXX
FIFTH THIRD BANK	CINCINNATI, OH					1,748,838	3,511,015	1,505,509	XXX
GOLDMAN SACHS	NEW YORK, NY					1,591,344	1,321,692	1,185,859	XXX
HUNTINGTON BANK	COLUMBUS, OH					2,077,418	77,896	78,076	XXX
JP MORGAN/CHASE	NEW YORK, NY					(9,002,208)	(9,406,010)	(7,873,056)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					13,676	10,513,676	10,513,676	XXX
M&T BANK	BUFFALO, NY					1,332,009	1,338,287	1,344,647	XXX
NORTHERN TRUST	CHICAGO, IL					376,857	366,223	352,938	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			246,014	246,200	246,392	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	12,074,772	222,688	20,016,375	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	12,074,772	222,688	20,016,375	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	12,074,772	222,688	20,016,375	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
AVANGRID INC CP		06/30/2017	1.350	07/05/2017	10,098,106	379	0
BANK OF TOKYO CP		06/26/2017	1.170	07/03/2017	5,998,635	975	0
DUKE ENERGY CP		06/30/2017	1.330	07/03/2017	1,999,778	74	0
HASBRO INC CP		06/30/2017	1.300	07/03/2017	2,300,751	83	0
HPINC CP		06/30/2017	1.390	07/05/2017	1,999,614	77	0
MDU RESOURCES CP		06/30/2017	1.360	07/03/2017	599,932	23	0
ONEOK CP		06/26/2017	1.800	07/25/2017	13,979,700	3,500	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					36,976,516	5,111	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					36,976,516	5,111	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					36,976,516	5,111	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					36,976,516	5,111	0
8699999 - Total Cash Equivalents					36,976,516	5,111	0