LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2017

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	Jimmy Joe Miller		

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Jimmy Joe Miller	Donald Joseph Wuebbling	Wade Matthew Fugate
President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this 28th day of 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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,110,002,927	0	3,110,002,927	2,935,162,223
2.	Stocks:				
	2.1 Preferred stocks	23,018,076	0	23,018,076	15,686,916
	2.2 Common stocks	105,027,202	6,707,465	98,319,737	94,735,318
3.	Mortgage loans on real estate:				
	3.1 First liens	198,737,275	0	198,737,275	204,736,514
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	
	4.2 Properties held for the production of income (less $ encumbrances)			0	
	4.3 Properties held for sale (less $ encumbrances)			0	
5.	Cash ($ 3,111,657), cash equivalents ($ 18,197,058) and short-term investments ($ 16,010,776)	37,319,491	0	37,319,491	30,695,899
6.	Contract loans (including $ premium notes)	60,412,333	0	60,412,333	60,824,913
7.	Derivatives	16,112,098	0	16,112,098	16,137,752
8.	Other invested assets	191,512,562	0	191,512,562	188,184,155
9.	Receivables for securities	601,732	0	601,732	1,580,356
10.	Securities lending reinvested collateral assets	25,067,757	0	25,067,757	2,859,151
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,767,811,453	6,707,465	3,761,103,988	3,550,603,197
13.	Title plants less $ charged off (for Title insurers only)			0	
14.	Investment income due and accrued	34,960,017	0	34,960,017	33,701,358
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	754,456	0	754,456	693,239
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	10,004,418		10,004,418	9,551,145
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	24,744,214	0	24,744,214	33,048,925
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts			0	
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon	3,368,131	0	3,368,131	934,258
18.2	Net deferred tax asset	77,743,055	52,639,334	25,103,721	25,144,664
19.	Guaranty funds receivable or on deposit	790,803	0	790,803	816,702
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates			0	
24.	Health care ($) and other amounts receivable	1,918,886	1,918,886	0	0
25.	Aggregate write-ins for other than invested assets	3,042,988	0	3,042,988	3,058,167
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,925,138,421	61,265,685	3,863,872,736	3,657,551,655
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	111,491,565	0	111,491,565	111,613,794
28.	Total (Lines 26 and 27)	4,036,629,986	61,265,685	3,975,364,301	3,769,165,449
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV of Company Owned Life Insurance	2,612,132	0	2,612,132	2,590,743
2502.	Employee Split Dollar	393,509	0	393,509	437,382
2503.	Prepaid Dividends	37,347	0	37,347	30,042
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)	3,042,988	0	3,042,988	3,058,167

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,914,327,714 less $ included in Line 6.3 (including $ Modco Reserve)	2,914,327,714	2,854,372,568
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	945,695	695,287
3.	Liability for deposit-type contracts (including $ Modco Reserve)	326,514,000	285,191,702
4.	Contract claims:		
	4.1 Life	15,859,928	17,021,604
	4.2 Accident and health	40,869	40,569
5.	Policyholders' dividends $ 5,241 and coupons $ due and unpaid	5,241	8,693
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,760,020	11,710,020
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	151,477	127,083
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 6,426,217 ceded	6,426,217	5,775,946
	9.4 Interest Maintenance Reserve	13,114,380	12,507,717
10.	Commissions to agents due or accrued-life and annuity contracts $ 359,623 , accident and health $ and deposit-type contract funds $	359,623	42,030
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	471,447	761,500
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,024,318) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,945,875)	(4,542,766)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,265,807	1,897,136
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,639,854	1,682,168
17.	Amounts withheld or retained by company as agent or trustee	14,041	0
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	529,140	1,773,263
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	26,822,712	26,378,953
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	49,633,894	48,317,897
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,148,455	2,618,458
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	3,643,808	4,615,029
	24.09 Payable for securities	13,883,422	684,243
	24.10 Payable for securities lending	169,635,810	66,818,151
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	26,383,171	28,998,657
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,581,630,850	3,367,495,908
27.	From Separate Accounts Statement	111,491,565	111,613,794
28.	Total liabilities (Lines 26 and 27)	3,693,122,415	3,479,109,702
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	211,816,437	211,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	60,425,449	68,239,310
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	272,241,886	280,055,747
38.	Totals of Lines 29, 30 and 37	282,241,886	290,055,747
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,975,364,301	3,769,165,449
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment to low income housing tax credit properties	23,769,259	25,028,449
2502.	Payable for Collateral on Derivatives	2,330,000	3,720,000
2503.	Uncashed drafts of checks that are pending escheatment to the state	105,410	250,208
2598.	Summary of remaining write-ins for Line 25 from overflow page	178,502	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	26,383,171	28,998,657
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	124,440,621	144,398,764	268,614,620
2.	Considerations for supplementary contracts with life contingencies	282,032	1,211,322	1,787,982
3.	Net investment income	82,181,748	79,694,508	161,168,780
4.	Amortization of Interest Maintenance Reserve (IMR)	(48,256)	388,428	506,616
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	752,221	764,314	1,547,483
	8.2 Charges and fees for deposit-type contracts	297,399	302,715	602,600
	8.3 Aggregate write-ins for miscellaneous income	81,158	438,722	656,744
9.	Totals (Lines 1 to 8.3)	207,986,923	227,198,773	434,884,825
10.	Death benefits	52,563,150	54,359,155	111,619,606
11.	Matured endowments (excluding guaranteed annual pure endowments)	262,149	442,284	684,861
12.	Annuity benefits	10,170,217	10,998,021	28,983,812
13.	Disability benefits and benefits under accident and health contracts	505,833	536,502	1,022,092
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	54,682,947	50,823,859	104,989,561
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,673,277	(2,135,911)	898,123
18.	Payments on supplementary contracts with life contingencies	589,149	650,624	1,225,649
19.	Increase in aggregate reserves for life and accident and health contracts	60,510,554	77,501,430	115,366,856
20.	Totals (Lines 10 to 19)	183,957,276	193,175,964	364,790,560
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	16,803,712	16,774,165	33,991,509
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	21,318,769	17,825,210	36,725,355
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,827,353	2,728,759	5,386,514
25.	Increase in loading on deferred and uncollected premiums	(75,990)	274,943	72,247
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,505,323)	(2,395,999)	(4,240,508)
27.	Aggregate write-ins for deductions	2,542,133	689,141	2,825,184
28.	Totals (Lines 20 to 27)	223,867,930	229,072,183	439,550,861
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(15,881,007)	(1,873,410)	(4,666,036)
30.	Dividends to policyholders	5,988,255	5,898,928	11,931,404
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(21,869,262)	(7,772,338)	(16,597,440)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,502,582)	(373,391)	(2,248,791)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(16,366,680)	(7,398,947)	(14,348,649)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,176,114 (excluding taxes of $ 312,314 transferred to the IMR)	2,595,496	(1,421,632)	(5,893,282)
35.	Net income (Line 33 plus Line 34)	(13,771,184)	(8,820,579)	(20,241,931)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	290,055,747	272,699,697	272,699,697
37.	Net income (Line 35)	(13,771,184)	(8,820,579)	(20,241,931)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,611,924	4,807,009	6,312,469	16,776,475
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,414,361	4,008,440	8,417,759
41.	Change in nonadmitted assets	(1,253,050)	(1,753,313)	1,236,043
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	305,000		(1,480,070)
44.	Change in asset valuation reserve	(1,315,997)	(8,748,141)	(15,777,690)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	30,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	(1,574,536)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(7,813,861)	(9,001,124)	17,356,050
55.	Capital and surplus, as of statement date (Lines 36 + 54)	282,241,886	263,698,573	290,055,747
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	81,158	438,722	656,744
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	81,158	438,722	656,744
2701.	Benefits for Employees not included elsewhere	1,836,420	510,661	2,368,515
2702.	Securities lending interest expense	705,713	178,480	456,669
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,542,133	689,141	2,825,184
5301.	Adjustment to correct error in reinsurance premiums			(1,574,536)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	(1,574,536)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	124,308,547	145,220,877	268,317,000
2. Net investment income	86,563,107	82,493,800	168,086,661
3. Miscellaneous income	1,109,389	1,483,651	2,743,177
4. Total (Lines 1 to 3)	211,981,043	229,198,328	439,146,838
5. Benefit and loss related payments	115,653,116	109,844,753	257,384,127
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,102,214)	(2,488,685)	(3,118,725)
7. Commissions, expenses paid and aggregate write-ins for deductions	44,091,451	38,765,397	78,595,818
8. Dividends paid to policyholders	5,941,707	5,901,518	11,928,560
9. Federal and foreign income taxes paid (recovered) net of $ 1,391,033 tax on capital gains (losses)	(580,281)	7,154,092	8,296,474
10. Total (Lines 5 through 9)	162,003,779	159,177,075	353,086,254
11. Net cash from operations (Line 4 minus Line 10)	49,977,264	70,021,253	86,060,584
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	222,209,827	161,486,423	437,294,758
12.2 Stocks	1,120,954	8,069,249	20,442,719
12.3 Mortgage loans	5,999,239	2,507,154	5,114,028
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	141,921
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,261	2,921	8,404
12.7 Miscellaneous proceeds	14,203,457	7,595,639	2,934,916
12.8 Total investment proceeds (Lines 12.1 to 12.7)	243,536,738	179,661,386	465,936,746
13. Cost of investments acquired (long-term only):			
13.1 Bonds	400,968,107	338,406,983	663,979,180
13.2 Stocks	9,097,881	9,660,108	27,729,964
13.3 Mortgage loans	0	5,168,635	54,363,380
13.4 Real estate	0	0	0
13.5 Other invested assets	1,259,190	6,343,200	7,159,954
13.6 Miscellaneous applications	19,531,390	15,510,789	8,208,602
13.7 Total investments acquired (Lines 13.1 to 13.6)	430,856,568	375,089,715	761,441,080
14. Net increase (or decrease) in contract loans and premium notes	(412,580)	(800,985)	(1,837,086)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(186,907,250)	(194,627,344)	(293,667,248)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	30,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	41,322,298	85,794,492	106,034,081
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	102,231,280	(8,032,989)	7,148,044
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	143,553,578	77,761,503	143,182,125
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	6,623,592	(46,844,588)	(64,424,539)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	30,695,899	95,120,438	95,120,438
19.2 End of period (Line 18 plus Line 19.1)	37,319,491	48,275,850	30,695,899

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	106,401,408	106,827,148	210,781,220
3.	Ordinary individual annuities	45,133,748	61,836,667	109,673,792
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	26,454	35,754	66,615
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	151,561,610	168,699,569	320,521,627
12.	Deposit-type contracts	148,308,112	100,698,594	206,811,135
13.	Total	299,869,722	269,398,163	527,332,762
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(13,771,184)	(20,241,931)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	(13,771,184)	(20,241,931)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	282,241,886	290,055,747
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	282,241,886	290,055,747

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

No Change.

C. Accounting Policy

No Change.

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

2. Accounting Changes and Correction of Errors

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 $0.3 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
12628L-AJ-9	567,113	512,254	54,859	512,254	475,264	06/30/2017
61749E-AF-4	672,189	646,111	26,078	646,111	646,057	06/30/2017
059469-AF-3	491,000	461,793	29,207	461,793	454,061	06/30/2017
32051G-SD-8	378,782	376,811	1,971	376,811	376,806	06/30/2017
126694-HK-7	106,041	104,653	1,388	104,653	102,502	06/30/2017
86359D-SR-9	1,044,815	1,025,219	19,596	1,025,219	1,013,206	06/30/2017
Total	XXX	XXX	133,099	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	1,730,211
2. 12 Months or Longer	758,463
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	106,039,613
2. 12 Months or Longer	23,637,374

(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 $169.1 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	16,112,094	—	16,112,094

* 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	(3,643,811)	—	(3,643,811)

* 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 $345.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	4,522,998	4,522,998	—
(b) Stock - Class B	—	—	—
(c) Activity Stock	5,456,902	5,456,902	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	9,979,900	9,979,900	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	345,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	4,169,659	4,169,659	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	4,689,541	4,689,541	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	8,859,200	8,859,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	XXX	XXX

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	 4 6 Months to Less Than 1 Year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
Membership Stock						
1. Class A	4,522,998	4,522,998	—	—	—	—
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)	357,197,840	347,463,132	257,309,645
2. Current Year General Account Total Collateral Pledged	357,197,840	347,463,132	257,309,645
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	294,361,720	287,162,250	219,074,645

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	357,197,840	347,463,132	257,309,645
2. Current Year General Account Maximum Collateral Pledged	357,197,840	347,463,132	257,309,645
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	294,361,720	287,162,250	219,074,645

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	257,309,645	257,309,645	—	250,554,639
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	257,309,645	257,309,645	—	250,554,639
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	219,074,645	219,074,645	—	210,907,911
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	219,074,645	219,074,645	—	210,907,911

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. None.

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	—	1,148,570	—	1,148,570
Bonds: RMBS	—	771,379	—	771,379
Common stock: Unaffiliated	71,542,286	—	—	71,542,286
Common stock: Mutual funds	16,797,551	—	—	16,797,551
Derivative assets: Options, purchased	—	13,861,292	2,250,802	16,112,094
Separate account assets*	35,722,515	—	—	35,722,515
Total assets at fair value	124,062,352	15,781,241	2,250,802	142,094,395

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	(3,643,811)	—	(3,643,811)
Total liabilities at fair value	—	(3,643,811)	—	(3,643,811)

*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										
Derivative assets	1,999,207	—	—	—	99,051	152,544	—	—	—	2,250,802
Total Assets	1,999,207	—	—	—	99,051	152,544	—	—	—	2,250,802

Quarter Ended at 03/31/2017

Description	Beginning Balance at 01/01/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2017
a. Assets										
Derivative assets	1,531,356	—	—	—	200,057	296,648	—	—	(28,854)	1,999,207
Total Assets	1,531,356	—	—	—	200,057	296,648	—	—	(28,854)	1,999,207

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

(4) Investments in Level 2 include NAIC 6 rated industrial and miscellaneous bonds and below investment grade residential mortgage-backed securities initially rated NAIC 6. The residential mortgage-backed securities represent senior tranches in securitization trusts containing residential mortgage loans originated in 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	3,366,997,978	3,110,002,926	9,038,909	3,219,251,473	138,707,596	
Common stock: Unaffiliated **	81,522,186	81,522,186	81,522,186	—	—	
Common stock: Mutual funds	16,797,551	16,797,551	16,797,551	—	—	
Preferred stock	25,072,064	23,018,076	—	25,072,064	—	
Mortgage loans	203,788,243	198,737,275	—	—	203,788,243	
Cash, cash equivalents, & short-term investments	37,319,127	37,319,490	37,319,127	—	—	
Other invested assets: Surplus notes	80,639,447	66,165,609	—	80,639,447	—	
Securities lending reinvested collateral assets	25,067,757	25,067,757	25,067,757	—	—	
Derivative assets	16,112,094	16,112,094	—	13,861,292	2,250,802	
Separate account assets	112,536,915	111,491,565	37,055,988	75,480,927	—	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,122,991,154)	(1,065,134,156)	—	—	(1,122,991,154)	
Fixed-indexed annuity contracts	(69,057,813)	(67,942,962)	—	—	(69,057,813)	
Derivative liabilities	(5,129,874)	(3,643,811)	—	(3,643,811)	(1,486,063)	
Cash collateral payable	(2,330,000)	(2,330,000)	—	(2,330,000)	—	
Separate account liabilities *	(75,764,114)	(71,583,238)	—	—	(75,764,114)	
Securities lending liability	(169,635,810)	(169,635,810)	—	(169,635,810)	—	

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 29,868,311

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 6,751,174	$ 6,707,465
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 90,719,412	$ 95,400,704
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 97,470,586	$ 102,108,169
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. $ 169,141,911

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 169,153,693

16.3 Total payable for securities lending reported on the liability page. $ 169,635,810

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 198,737,275
	1.14 Total Mortgages in Good Standing	$ 198,737,275
	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)	$ 198,737,275
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	1,574.800 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	34.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	1,055,414	162,354	60		1,217,828	0
2. Alaska AK	L	54,846	1,000	0		55,846	0
3. Arizona AZ	L	1,897,444	1,155,623	47		3,053,114	0
4. Arkansas AR	L	327,982	0	0		327,982	0
5. California CA	L	13,777,518	1,521,017	648		15,299,183	0
6. Colorado CO	L	1,378,861	262,660	81		1,641,602	463,574
7. Connecticut CT	L	232,709	78,424	0		311,133	0
8. Delaware DE	L	357,015	300	0		357,315	0
9. District of Columbia DC	L	65,263	0	105		65,368	0
10. Florida FL	L	5,847,534	3,609,495	1,961		9,458,990	0
11. Georgia GA	L	4,322,708	641,263	203		4,964,174	0
12. Hawaii HI	L	558,916	63,755	0		622,671	0
13. Idaho ID	L	632,741	51,175	0		683,916	0
14. Illinois IL	L	2,381,586	1,592,131	1,269		3,974,986	411,694
15. Indiana IN	L	3,067,606	2,530,855	610		5,599,071	0
16. Iowa IA	L	965,032	337,456	65		1,302,553	0
17. Kansas KS	L	399,770	1,502,758	0		1,902,528	0
18. Kentucky KY	L	797,488	212,993	27		1,010,508	0
19. Louisiana LA	L	249,260	600	0		249,860	0
20. Maine ME	L	160,159	25,000	0		185,159	0
21. Maryland MD	L	1,285,428	254,525	1,012		1,540,965	0
22. Massachusetts MA	L	1,984,864	606,684	26		2,591,574	0
23. Michigan MI	L	4,220,041	636,814	500		4,857,355	0
24. Minnesota MN	L	7,408,375	341,992	0		7,750,367	0
25. Mississippi MS	L	595,256	75,000	0		670,256	186,297
26. Missouri MO	L	1,994,410	8,501,624	64		10,496,098	275,000
27. Montana MT	L	63,565	300	1,001		64,866	0
28. Nebraska NE	L	732,446	221,884	21		954,351	0
29. Nevada NV	L	390,629	275,000	0		665,629	0
30. New Hampshire NH	L	452,461	70,629	0		523,090	0
31. New Jersey NJ	L	3,625,183	1,625,931	4,389		5,255,503	0
32. New Mexico NM	L	284,634	197,138	108		481,880	0
33. New York NY	N	(19,536)	292,000	0		272,464	0
34. North Carolina NC	L	2,115,383	770,015	267		2,885,665	0
35. North Dakota ND	L	84,480	0	0		84,480	0
36. Ohio OH	L	14,349,599	3,240,958	7,078		17,597,635	146,400,445
37. Oklahoma OK	L	1,713,555	2,636,696	0		4,350,251	0
38. Oregon OR	L	373,464	0	0		373,464	0
39. Pennsylvania PA	L	4,005,271	3,760,542	1,717		7,767,530	0
40. Rhode Island RI	L	81,580	250,000	0		331,580	0
41. South Carolina SC	L	1,052,468	278,664	215		1,331,347	0
42. South Dakota SD	L	236,564	328,741	0		565,305	0
43. Tennessee TN	L	2,310,098	1,060,817	857		3,371,772	0
44. Texas TX	L	6,022,604	2,406,687	143		8,429,434	571,102
45. Utah UT	L	2,755,858	2,130,652	0		4,886,510	
46. Vermont VT	L	166,253	0	0		166,253	
47. Virginia VA	L	854,019	158,821	22		1,012,862	
48. Washington WA	L	2,021,750	802,645	471		2,824,866	
49. West Virginia WV	L	332,959	6,500	45		339,504	
50. Wisconsin WI	L	1,053,538	453,630	0		1,507,168	
51. Wyoming WY	L	42,047	0	0		42,047	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	425				425	
55. U.S. Virgin Islands VI	N	780				780	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	232,311	0	0	0	232,311	0
59. Subtotal	(a) 50	101,352,614	45,133,748	23,012	0	146,509,374	148,308,112
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,705,819				4,705,819	
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	342,975	0	3,442		346,417	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	106,401,408	45,133,748	26,454	0	151,561,610	148,308,112
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	106,401,408	45,133,748	26,454	0	151,561,610	148,308,112
98. Less Reinsurance Ceded	XXX	26,884,824	0	0		26,884,824	
99. Totals (All Business) less Reinsurance Ceded	XXX	79,516,584	45,133,748	26,454	0	124,676,786	148,308,112
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	232,311				232,311	
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	232,311	0	0	0	232,311	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	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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]	9 9 9 3 7 2 0 1 7 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365]	9 9 9 3 7 2 0 1 7 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	9 9 9 3 7 2 0 1 7 4 4 5 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	9 9 9 3 7 2 0 1 7 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	9 9 9 3 7 2 0 1 7 4 4 8 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Outstanding disbursement checks written awaiting booking	178,502	0
2597. Summary of remaining write-ins for Line 25 from overflow page	178,502	0

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	204,736,515	155,487,163
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		49,194,745
	2.2 Additional investment made after acquisition		5,168,635
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	5,999,239	5,114,028
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	198,737,276	204,736,515
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	198,737,276	204,736,515
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	198,737,276	204,736,515

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	188,184,158	149,205,674
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		25,000,000
	2.2 Additional investment made after acquisition		6,343,200
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	4,254	8,033
5.	Unrealized valuation increase (decrease)	3,400,486	7,908,862
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals		141,921
8.	Deduct amortization of premium and depreciation	76,333	139,690
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	191,512,565	188,184,158
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	191,512,565	188,184,158

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,052,335,631	2,809,249,206
2.	Cost of bonds and stocks acquired	410,065,979	691,709,144
3.	Accrual of discount	949,620	2,000,377
4.	Unrealized valuation increase (decrease)	2,606,390	10,685,089
5.	Total gain (loss) on disposals	822,990	9,877,964
6.	Deduct consideration for bonds and stocks disposed of	223,330,784	457,737,477
7.	Deduct amortization of premium	5,268,523	9,002,644
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	133,099	4,446,028
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,238,048,204	3,052,335,631
11.	Deduct total nonadmitted amounts	6,707,466	6,751,174
12.	Statement value at end of current period (Line 10 minus Line 11)	3,231,340,738	3,045,584,457

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,661,503,931	441,758,010	400,485,245	7,519,883	1,661,503,931	1,710,296,579		1,604,624,752
2. NAIC 2 (a)	1,237,819,861	1,217,930,026	1,197,115,631	(29,092,319)	1,237,819,861	1,229,541,937		1,174,415,670
3. NAIC 3 (a)	115,876,997	3,597,866	2,887,840	18,683,652	115,876,997	135,270,675		117,576,888
4. NAIC 4 (a)	51,379,425	3,407,100	2,124,676	260,273	51,379,425	52,922,122		47,218,782
5. NAIC 5 (a)	12,397,002	162	2,662,480	(1,545,044)	12,397,002	8,189,640		20,955,677
6. NAIC 6 (a)	4,759,355	0	933,847	1,663,333	4,759,355	5,488,841		2,809,283
7. Total Bonds	3,083,736,571	1,666,693,164	1,606,209,719	(2,510,222)	3,083,736,571	3,141,709,794	0	2,967,601,052
PREFERRED STOCK								
8. NAIC 1	13,836,476	0	0	0	13,836,476	13,836,476		6,505,316
9. NAIC 2	9,181,600	0	0	0	9,181,600	9,181,600		9,181,600
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	23,018,076	0	0	0	23,018,076	23,018,076	0	15,686,916
15. Total Bonds and Preferred Stock	3,106,754,647	1,666,693,164	1,606,209,719	(2,510,222)	3,106,754,647	3,164,727,870	0	2,983,287,968

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

NAIC 1 \$ 19,636,592 ; NAIC 2 \$ 12,070,277 ; 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	16,010,776	XXX	16,011,224	12,792	14,990

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	25,336,700	74,643,389
2.	Cost of short-term investments acquired	209,418,957	488,658,613
3.	Accrual of discount		17
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		5,483
6.	Deduct consideration received on disposals	218,744,435	537,970,802
7.	Deduct amortization of premium	448	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)	16,010,774	25,336,700
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	16,010,774	25,336,700

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	11,522,717
2.	Cost Paid/(Consideration Received) on additions	4,651,516
3.	Unrealized Valuation increase/(decrease)	120,707
4.	Total gain (loss) on termination recognized	4,970,784
5.	Considerations received/(paid) on terminations	8,797,443
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)	12,468,281
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	12,468,281

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	12,468,283	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		12,468,283
4.	Part D, Section 1, Column 5	16,112,094	
5.	Part D, Section 1, Column 6	(3,643,811)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	10,982,220	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		10,982,220
10.	Part D, Section 1, Column 8	16,112,094	
11.	Part D, Section 1, Column 9	(5,129,874)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	446,892	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	446,892	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,498,172	15,296,105
2.	Cost of cash equivalents acquired	2,079,254,318	2,651,656,711
3.	Accrual of discount	59	100
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	3,261	2,921
6.	Deduct consideration received on disposals	2,070,558,755	2,657,457,665
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	18,197,055	9,498,172
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	18,197,055	9,498,172

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0126838	La Vergne	TN		12/21/2010	04/18/2017	3,324,014	0	0	0	0	0	0	3,289,841	3,289,841	0	0	0
0199999. Mortgages closed by repayment						3,324,014	0	0	0	0	0	0	3,289,841	3,289,841	0	0	0
0001126	Austin	TX		09/24/2004		795,969	0	0	0	0	0	0	0	4,849	0	0	0
0126809	Knoxville	TN		02/19/1998		436,255	0	0	0	0	0	0	0	85,418	0	0	0
0126816	West Columbia	SC		11/22/1999		1,134,084	0	0	0	0	0	0	0	86,397	0	0	0
0126818	Newport News	VA		12/22/1999		1,517,445	0	0	0	0	0	0	0	111,622	0	0	0
0126824	Oswego	IL		12/13/2000		2,220,966	0	0	0	0	0	0	0	48,123	0	0	0
0126835	Bloomington	IN		03/22/2007		2,307,486	0	0	0	0	0	0	0	10,682	0	0	0
0126836	Placerville	CA		12/23/2009		2,039,750	0	0	0	0	0	0	0	59,299	0	0	0
0126837	Downers Grove	IL		04/23/2010		8,738,627	0	0	0	0	0	0	0	194,569	0	0	0
0126839	Charleston	SC		03/31/2011		4,223,825	0	0	0	0	0	0	0	39,069	0	0	0
0126843	Johnstown	CO		01/07/2013		9,653,754	0	0	0	0	0	0	0	102,731	0	0	0
0126845	Cincinnati	OH		07/24/2013		17,581,775	0	0	0	0	0	0	0	81,823	0	0	0
0126846	San Antonio	TX		02/10/2014		22,271,565	0	0	0	0	0	0	0	84,304	0	0	0
0126848	Salt Lake City	UT		03/18/2015		34,973,937	0	0	0	0	0	0	0	161,972	0	0	0
0126849	Celebration	FL		04/30/2015		17,732,337	0	0	0	0	0	0	0	103,542	0	0	0
0126852	SEGUIN	TX		08/24/2016		11,703,534	0	0	0	0	0	0	0	67,891	0	0	0
0126853	Columbus	OH		10/26/2016		10,099,992	0	0	0	0	0	0	0	25	0	0	0
0299999. Mortgages with partial repayments						147,431,301	0	0	0	0	0	0	0	1,242,316	0	0	0
0599999 - Totals						150,755,315	0	0	0	0	0	0	3,289,841	4,532,157	0	0	0

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
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		1,500,000	1,500,000	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						1,614,401	1,614,869	237	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2017	Interest Capitalization		38,068	38,068	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2017	Interest Capitalization		49,156	49,156	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		06/01/2017	Interest Capitalization		13,255	13,255	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		06/01/2017	Interest Capitalization		12,856	12,856	0	1
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	SUNTRUST		1,800,000	1,800,000	0	2AM
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		04/12/2017	PNC CAPITAL MARKETS		1,500,000	1,500,000	399	1FE
76252P-HJ-1	RIB FLOATER TRUST 1.340% 07/01/22		05/04/2017	BARCLAYS		8,000,000	8,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						11,413,335	11,413,335	399	XXX
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		06/06/2017	Tax Free Exchange		3,997,640	4,000,000	0	2FE
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		05/02/2017	GOLDMAN SACHS		4,722,200	5,000,000	26,372	1FE
0258M0-EJ-4	AMERICAN EXPRESS 1.502% 05/03/19		04/27/2017	GOLDMAN SACHS		1,000,000	1,000,000	0	1FE
035240-AH-3	ANHEUSER-BUSCH INBEV WOR 4.439% 10/06/48		04/01/2017	Taxable Exchange		6,034,900	6,104,000	0	1FE
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/26/2017	Various		2,230,385	2,130,000	5,340	2FE
06050T-LY-6	BANK OF AMERICA NA 1.650% 03/26/18		04/25/2017	BROWNSTONE INV GROUP,LLC		700,854	700,000	1,027	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		04/26/2017	MORGAN STANLEY FIXED INC		550,286	550,000	1,454	1FE
124857-AH-6	CBS 1.950% 07/01/17		06/01/2017	WELLS FARGO		1,900,570	1,900,000	15,952	2FE
12636Y-AB-8	CRH AMERICA FINANCE INC 4.400% 05/09/47		06/30/2017	JEFFERIES & CO		2,983,704	2,875,000	20,029	2FE
139738-AJ-7	AFIN 2015-2 E 4.500% 01/22/24		06/07/2017	BARCLAYS		5,140,625	5,000,000	11,875	3AM
140420-NL-0	CAPITAL ONE BANK USA NA 1.300% 06/05/17		04/25/2017	MARKET AXESS		394,957	395,000	2,040	2FE
14149Y-BG-2	CARDINAL HEALTH INC 2.016% 06/15/22		06/01/2017	WELLS FARGO		5,000,000	5,000,000	0	2FE
17401Q-AA-9	CITIZENS BANK NA/RI 1.600% 12/04/17		05/31/2017	GOLDMAN SACHS		2,900,087	2,900,000	129	2FE
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		04/17/2017	JEFFERIES & CO		1,577,374	1,486,000	18,234	1FE
20030N-BQ-3	COMCAST CORP 4.600% 08/15/45		04/19/2017	JEFFERIES & CO		7,393,540	7,000,000	61,717	1FE
233851-CW-2	DAIMLER FINANCE NA LLC 1.429% 11/05/18		05/02/2017	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0	1FE
25272K-AK-9	DELL 1st Lien 6.020% 06/15/26		04/24/2017	STIFEL NICHOLAS		1,093,740	1,000,000	22,073	2FE
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		06/29/2017	JEFFERIES & CO		453,600	405,000	7,650	4FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		06/20/2017	Various		8,036,914	8,000,000	0	3AM
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		04/24/2017	MORGAN STANLEY FIXED INC		1,858,194	1,800,000	40,500	2FE
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		04/11/2017	MORGAN STANLEY FIXED INC		2,606,136	2,600,000	27,083	2FE
35671D-CB-9	FREEPORT-MCMORAN INC 6.875% 02/15/23		06/26/2017	Tax Free Exchange		534,086	515,000	12,884	3FE
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		04/24/2017	MORGAN STANLEY FIXED INC		5,529,480	5,500,000	34,470	1FE
38141G-WL-4	GOLDMAN SACHS GROUP INC 3.691% 06/05/28		05/31/2017	GOLDMAN SACHS		2,500,000	2,500,000	0	1FE
458140-AY-6	INTEL CORPORATION 4.100% 05/11/47		05/08/2017	J P MORGAN SEC FIXED INC		4,970,950	5,000,000	0	1FE
48305Q-AD-5	KAISER FOUNDATION HOSPIT 4.150% 05/01/47		04/25/2017	GOLDMAN SACHS		4,952,550	5,000,000	0	1FE
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.260% 05/01/37		04/11/2017	PNC CAPITAL MARKETS		4,500,000	4,500,000	1,025	1FE
50587K-AB-7	LAFARGEHOLCIM FINANCE US 4.750% 09/22/46		06/22/2017	WELLS FARGO		9,182,027	8,645,000	108,363	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		5,900,000	5,900,000	0	1FE
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		05/01/2017	Interest Capitalization		243	243	0	3FM
55279H-AF-7	MTB 1.400% 07/25/17		05/23/2017	GOLDMAN SACHS		1,300,117	1,300,000	6,117	1FE
67103G-AA-7	OSF FINANCE VRDN 1.190% 12/01/37		04/13/2017	PNC CAPITAL MARKETS		3,400,000	3,400,000	1,593	1FE
678858-BR-1	OKLAHOMA GAS & ELECTRIC 4.150% 04/01/47		06/26/2017	BROWNSTONE INV GROUP,LLC		7,158,770	7,000,000	47,033	1FE
68389X-BJ-3	ORACLE CORP 4.000% 07/15/46		04/28/2017	MORGAN STANLEY FIXED INC		977,520	1,000,000	12,000	1FE
69349L-AD-0	PNC BANK NA 6.000% 12/07/17		04/26/2017	SUSQUEHANNA		1,538,505	1,500,000	36,000	1FE
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		04/26/2017	MORGAN STANLEY FIXED INC		766,129	755,000	7,613	2FE
717081-DK-6	PFIZER INC 4.400% 05/15/44		06/07/2017	MORGAN STANLEY FIXED INC		6,626,632	6,084,000	20,077	1FE
717081-ED-1	PFIZER INC 4.125% 12/15/46		06/21/2017	BANK of AMERICA SEC		5,352,200	5,000,000	6,302	1FE
718546-AM-6	PHILLIPS 66 1.808% 04/15/19		04/11/2017	DEUTSCHE BANK		1,100,000	1,100,000	0	2FE
747525-AS-2	QUALCOMM 1.900% 01/30/23		05/22/2017	RBC/DAIN		5,021,800	5,000,000	0	1FE
767754-CH-5	RITE AID CORP 6.125% 04/01/23		06/30/2017	DEUTSCHE BANK		2,953,500	3,000,000	79,625	4FE
77846E-AE-5	RPT 2017-ROSS B 2.459% 06/15/33		06/21/2017	GOLDMAN SACHS		1,500,000	1,500,000	0	1FE
82967N-BA-5	SIRIUS XM RADIO INC 5.000% 08/01/27		06/26/2017	J P MORGAN SEC HI-YIELD		2,000,000	2,000,000	0	3FE
84861T-AC-2	SPIRIT REALTY LP 4.450% 09/15/26		06/02/2017	Tax Free Exchange		3,010,698	3,000,000	28,554	2FE
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		06/01/2017	MARKET AXESS		1,354,652	1,300,000	21,206	2FE
89417E-AM-1	TRAVELERS COS INC 4.000% 05/30/47		05/15/2017	BANK of AMERICA SEC		4,978,300	5,000,000	0	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		04/26/2017	BROWNSTONE INV GROUP,LLC		1,001,470	1,000,000	1,750	1FE
914906-AS-1	UNIVISION COMMUNICATIONS INC 5.125% 02/15/25		04/11/2017	BANK of AMERICA SEC		1,063,538	1,077,000	9,506	4FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/05/2017	MITSUBISHI UFJ SECURITIES		860,009	860,000	5,166	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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
929160-AV-1	VULCAN MATERIALS CO 4.500% 06/15/47		06/12/2017	BANK of AMERICA SEC		2,988,720	3,000,000	0	2FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		04/28/2017	MARKET AXESS		1,202,872	1,200,000	2,133	2FE
98978V-AG-8	ZOETIS INC 1.875% 02/01/18		05/22/2017	J P MORGAN SEC FIXED INC		4,003,640	4,000,000	23,750	2FE
136385-AY-7	CANADIAN NATL RESOURCES 4.950% 06/01/47	A	05/23/2017	CITIGROUP GLOBAL MKTS		2,997,660	3,000,000	0	2FE
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		06/30/2017	Interest Capitalization		162	162	0	5
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	06/01/2017	CREDIT AGRICOLE SECURITIES		1,672,237	1,664,000	9,013	1FE
Q7160#-AL-3	ORICA FIN LTD PP 4.330% 05/03/27	D	04/07/2017	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						175,478,793	173,145,405	749,655	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						193,506,529	191,173,609	750,291	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						193,506,529	191,173,609	750,291	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		04/05/2017	VARIOUS	3,534.000	353,400		0	A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						353,400	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						353,400	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						353,400	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						353,400	XXX	0	XXX
9999999 - Totals						193,859,929	XXX	750,291	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2017	Paydown		102,110	102,110	109,933	103,603	0	(1,493)	0	(1,493)	0	102,110	0	0	0	1,825	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2017	Paydown		86,382	86,382	92,505	87,667	0	(1,285)	0	(1,285)	0	86,382	0	0	0	1,657	11/22/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		06/01/2017	Paydown		142	142	137	139	0	4	0	4	0	142	0	0	0	4	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2017	Paydown		2,423	2,423	2,327	2,363	0	61	0	61	0	2,423	0	0	0	76	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		06/01/2017	Paydown		789	789	779	781	0	8	0	8	0	789	0	0	0	24	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		06/01/2017	Paydown		165	165	165	165	0	0	0	0	0	165	0	0	0	5	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2017	Paydown		3,126	3,126	3,170	3,158	0	(32)	0	(32)	0	3,126	0	0	0	85	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		06/01/2017	Paydown		845	845	857	853	0	(8)	0	(8)	0	845	0	0	0	25	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		06/01/2017	Paydown		71	71	71	71	0	0	0	0	0	71	0	0	0	2	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		06/01/2017	Paydown		116	116	117	117	0	(1)	0	(1)	0	116	0	0	0	3	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		06/01/2017	Paydown		204	204	204	203	0	0	0	0	0	204	0	0	0	5	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		06/01/2017	Paydown		123	123	123	123	0	0	0	0	0	123	0	0	0	3	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		06/01/2017	Paydown		767	767	764	764	0	3	0	3	0	767	0	0	0	26	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		06/01/2017	Paydown		26,867	26,867	26,892	26,873	0	(7)	0	(7)	0	26,867	0	0	0	838	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		06/01/2017	Paydown		1,028	1,028	993	1,000	0	28	0	28	0	1,028	0	0	0	28	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		06/01/2017	Paydown		86	86	86	86	0	0	0	0	0	86	0	0	0	3	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		06/01/2017	Paydown		397	397	395	395	0	2	0	2	0	397	0	0	0	13	03/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2017	Paydown		185,166	185,166	199,481	187,988	0	(2,823)	0	(2,823)	0	185,166	0	0	0	3,325	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
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		06/01/2017	Paydown		9,732	9,732	9,605	9,651	0	81	0	81	0	9,732	0	0	0	264	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		06/01/2017	Paydown		75,574	75,574	75,574	75,574	0	0	0	0	0	75,574	0	0	0	1,614	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		06/01/2017	Paydown		12,769	12,769	12,636	12,655	0	114	0	114	0	12,769	0	0	0	342	09/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2017	Paydown		32,426	32,426	33,328	32,443	0	(17)	0	(17)	0	32,426	0	0	0	837	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		06/01/2017	Paydown		70,715	70,715	64,761	67,721	0	2,995	0	2,995	0	70,715	0	0	0	1,728	06/20/2032	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.472% 02/16/44		06/01/2017	Paydown		12,367	12,367	11,935	12,029	0	339	0	339	0	12,367	0	0	0	296	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.821% 11/16/42		06/01/2017	Paydown		4,683	4,683	4,497	4,610	0	73	0	73	0	4,683	0	0	0	119	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2017	Paydown		42,855	42,855	47,792	46,512	0	(3,657)	0	(3,657)	0	42,855	0	0	0	667	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.256% 02/16/44		06/01/2017	Paydown		0	0	1,385	1,193	0	(1,193)	0	(1,193)	0	0	0	0	0	60	02/16/2044	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
38378B-TK-5	GNR 2012-53 IO 0.954% 03/16/47		06/01/2017	Paydown		0	0	51,061	21,240	0	(21,240)	0	(21,240)	0	0	0	0	0	3,618	03/16/2047	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
690353-C9-6	OPIC 0.910% 01/15/30		04/15/2017	Redemption 100.0000		105,660	105,660	105,660	105,660	0	0	0	0	0	105,660	0	0	0	185	01/15/2030	1
690353-D9-5	OPIC 0.850% 10/10/25		04/10/2017	Redemption 100.0000		47,400	47,400	47,400	47,400	0	0	0	0	0	47,400	0	0	0	167	10/10/2025	1
0599999. Subtotal - Bonds - U.S. Governments						974,636	974,636	1,083,179	1,013,588	0	(38,950)	0	(38,950)	0	974,636	0	0	0	21,785	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2017	Redemption 100.0000		151,141	151,141	151,141	148,497	0	2,644	0	2,644	0	151,141	0	0	0	5,462	07/01/2043	1FE
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
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2017	Redemption 100.0000		20,260	20,260	20,184	20,191	0	69	0	69	0	20,260	0	0	0	259	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		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	7,125	11/15/2038	1FE
196479-XM-6	COSHSG 3.193% 11/01/27		05/01/2017	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,197	11/01/2027	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2017	Paydown		21,894	21,894	22,031	21,995	0	(101)	0	(101)	0	21,894	0	0	0	188	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		06/01/2017	Paydown		52,095	52,095	52,233	52,211	0	(116)	0	(116)	0	52,095	0	0	0	957	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		06/01/2017	Paydown		190,506	190,506	189,538	189,586	0	920	0	920	0	190,506	0	0	0	3,932	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2017	Paydown		7,443	7,443	7,588	7,538	0	(95)	0	(95)	0	7,443	0	0	0	140	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2017	Paydown		51,514	51,514	52,677	52,297	0	(782)	0	(782)	0	51,514	0	0	0	838	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2017	Paydown		25,002	25,002	25,956	25,684	0	(682)	0	(682)	0	25,002	0	0	0	432	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2017	Paydown		22,979	22,979	24,430	24,073	0	(1,094)	0	(1,094)	0	22,979	0	0	0	434	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2017	Paydown		33,975	33,975	36,120	35,598	0	(1,623)	0	(1,623)	0	33,975	0	0	0	566	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		06/01/2017	Paydown		55,250	55,250	54,248	54,340	0	910	0	910	0	55,250	0	0	0	625	07/01/2033	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		06/01/2017	Paydown		43,806	43,806	47,905	45,640	0	(1,834)	0	(1,834)	0	43,806	0	0	0	1,374	01/01/2032	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2017	Paydown		108,174	108,174	106,822	107,026	0	1,148	0	1,148	0	108,174	0	0	0	1,124	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2017	Paydown		7,437	7,437	7,565	7,551	0	(114)	0	(114)	0	7,437	0	0	0	186	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		06/01/2017	Paydown		1,435	1,435	1,427	1,427	0	8	0	8	0	1,435	0	0	0	48	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		06/01/2017	Paydown		1,784	1,784	1,776	1,776	0	8	0	8	0	1,784	0	0	0	56	09/01/2025	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
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		5,245	5,245	5,286	5,255	0	(10)	0	(10)	0	5,245	0	0	0	69	02/25/2018	1
3137AJ-MG-6	FHR K016 X1 1.689% 10/25/21		06/01/2017	Paydown		0	0	34,798	18,150	0	(18,150)	0	(18,150)	0	0	0	0	0	2,124	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.855% 09/25/18		06/01/2017	Paydown		0	0	9,612	2,382	0	(2,382)	0	(2,382)	0	0	0	0	0	753	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.508% 12/25/21		06/01/2017	Paydown		0	0	22,261	11,529	0	(11,529)	0	(11,529)	0	0	0	0	0	1,261	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2017	Paydown		20,797	20,797	22,600	22,496	0	(1,700)	0	(1,700)	0	20,797	0	0	0	349	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.528% 01/25/22		06/01/2017	Paydown		0	0	15,596	8,218	0	(8,218)	0	(8,218)	0	0	0	0	0	902	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.643% 03/25/19		06/01/2017	Paydown		0	0	5,226	1,651	0	(1,651)	0	(1,651)	0	0	0	0	0	403	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		06/01/2017	Paydown		192,972	192,972	184,530	187,007	0	5,965	0	5,965	0	192,972	0	0	0	1,647	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.386% 07/25/22		06/01/2017	Paydown		0	0	26,659	15,525	0	(15,525)	0	(15,525)	0	0	0	0	0	1,481	07/25/2022	1FE
3137BM-7D-2	FHMS K051 X1 0.686% 09/25/25		06/01/2017	Paydown		0	0	4,987	4,469	0	(4,469)	0	(4,469)	0	0	0	0	0	283	09/25/2025	1
3137BR-QL-2	FHMS K057 X1 1.327% 07/25/26		06/01/2017	Paydown		0	0	2,140	2,089	0	(2,089)	0	(2,089)	0	0	0	0	0	119	07/25/2026	1
3137BV-ZA-7	FHMS K063 0.426% 01/25/27		06/01/2017	Paydown		0	0	2,528	0	0	(2,528)	0	(2,528)	0	0	0	0	0	65	01/25/2027	1FE
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2017	Paydown		76,000	76,000	79,800	79,663	0	(3,663)	0	(3,663)	0	76,000	0	0	0	1,282	09/01/2043	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2017	Paydown		27,016	27,016	26,987	26,984	0	32	0	32	0	27,016	0	0	0	357	08/01/2033	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		06/01/2017	Paydown		199,388	199,388	204,233	204,151	0	(4,762)	0	(4,762)	0	199,388	0	0	0	2,816	10/01/2045	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		06/01/2017	Paydown		37,628	37,628	41,163	39,284	0	(1,656)	0	(1,656)	0	37,628	0	0	0	1,263	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		06/01/2017	Paydown		29,923	29,923	32,635	31,196	0	(1,273)	0	(1,273)	0	29,923	0	0	0	1,049	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		06/01/2017	Paydown		16,022	16,022	17,827	16,935	0	(913)	0	(913)	0	16,022	0	0	0	562	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		06/01/2017	Paydown		69,196	69,196	62,916	65,573	0	3,622	0	3,622	0	69,196	0	0	0	1,533	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2017	Paydown		284,630	284,630	272,950	278,649	0	5,981	0	5,981	0	284,630	0	0	0	7,216	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2017	Paydown		77,709	77,709	70,399	73,912	0	3,797	0	3,797	0	77,709	0	0	0	1,914	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2017	Paydown		138,929	138,929	129,054	134,029	0	4,900	0	4,900	0	138,929	0	0	0	3,109	12/15/2032	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2017	Paydown		93,622	93,622	101,755	97,024	0	(3,402)	0	(3,402)	0	93,622	0	0	0	2,320	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2017	Paydown		236,105	236,105	229,175	232,786	0	3,318	0	3,318	0	236,105	0	0	0	5,395	04/15/2033	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2017	Paydown		25,061	25,061	26,161	25,491	0	(430)	0	(430)	0	25,061	0	0	0	418	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2017	Paydown		70,918	70,918	71,960	71,256	0	(338)	0	(338)	0	70,918	0	0	0	1,053	03/25/2037	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		06/01/2017	Paydown		652,948	652,948	650,296	651,116	0	1,832	0	1,832	0	652,948	0	0	0	10,308	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2017	Paydown		23,916	23,916	22,877	23,470	0	447	0	447	0	23,916	0	0	0	410	11/25/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		06/01/2017	Paydown		15,464	15,464	15,722	15,551	0	(87)	0	(87)	0	15,464	0	0	0	193	12/15/2024	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		59,864	59,864	57,283	58,814	0	1,051	0	1,051	0	59,864	0	0	0	934	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		16,757	16,757	15,898	16,415	0	342	0	342	0	16,757	0	0	0	276	02/15/2025	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		06/01/2017	Paydown		5,676	5,676	5,421	5,456	0	220	0	220	0	5,676	0	0	0	124	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2017	Paydown		79,852	79,852	81,105	80,906	0	(1,054)	0	(1,054)	0	79,852	0	0	0	1,827	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2017	Paydown		21,627	21,627	21,958	21,926	0	(299)	0	(299)	0	21,627	0	0	0	425	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		06/01/2017	Paydown		44,199	44,199	46,105	45,381	0	(1,182)	0	(1,182)	0	44,199	0	0	0	844	07/01/2023	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
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2017	Paydown		176,613	176,613	176,447	176,428	0	185	0	185	0	176,613	0	0	0	2,390	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2017	Paydown		48,520	48,520	48,929	48,770	0	(250)	0	(250)	0	48,520	0	0	0	787	01/01/2025	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		06/01/2017	Paydown		436,954	436,954	470,545	469,474	0	(32,520)	0	(32,520)	0	436,954	0	0	0	7,414	05/01/2034	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
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		84,891	84,891	84,891	84,891	0	0	0	0	0	84,891	0	0	0	5,637	07/01/2041	1FE
407272-J2-0	HAMILTON COUNTY MUNICIPAL 0.750% 06/01/27		06/01/2017	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	741	06/01/2027	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		06/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,108	06/01/2027	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		06/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	900	12/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	Redemption 100.0000		1,800,000	1,800,000	1,800,000	0	0	0	0	0	0	1,800,000	0	0	0	5,548	06/01/2044	2AM
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		06/01/2017	Redemption 100.0000		798,000	798,000	798,000	798,000	0	0	0	0	0	798,000	0	0	0	23,421	12/01/2039	2
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 2.810% 12/01/39		06/01/2017	Redemption 100.0000		148,000	148,000	148,000	148,000	0	0	0	0	0	148,000	0	0	0	1,898	12/01/2039	2
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		06/01/2017	Redemption 100.0000		55,252	55,252	55,252	55,252	0	0	0	0	0	55,252	0	0	0	636	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		06/25/2017	Redemption 100.0000		50,454	50,454	50,454	50,454	0	0	0	0	0	50,454	0	0	0	853	12/25/2043	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						9,663,562	9,663,562	9,810,854	7,951,000	0	(89,966)	0	(89,966)	0	9,663,562	0	0	0	144,757	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2017	Paydown		5,105	5,105	4,403	4,640	0	465	0	465	0	5,105	0	0	0	134	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2017	Paydown		494	494	396	380	0	114	0	114	0	494	0	0	0	16	12/25/2031	1FM
00507V-AJ-8	ACTIVISION BLIZZARD 3.400% 09/15/26		06/06/2017	Tax Free Exchange		3,997,640	4,000,000	3,997,600	3,997,567	0	74	0	74	0	3,997,640	0	0	0	66,489	09/15/2026	2FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2017	Paydown		30,984	30,984	31,575	31,578	0	(594)	0	(594)	0	30,984	0	0	0	459	07/25/2045	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2017	Paydown		78,643	88,561	74,935	73,590	0	5,053	0	5,053	0	78,643	0	0	0	2,300	01/25/2037	1FM
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2017	Redemption 100.0000		52,000	52,000	52,000	52,000	0	0	0	0	0	52,000	0	0	0	832	06/15/2028	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
031162-AV-2	AMGEN INC 5.850% 06/01/17		06/01/2017	Maturity		5,500,000	5,500,000	5,905,380	5,524,994	0	(24,994)	0	(24,994)	0	5,500,000	0	0	0	160,875	06/01/2017	2FE
031162-BR-0	AMGEN INC 1.250% 05/22/17		05/22/2017	Maturity		2,291,000	2,291,000	2,291,458	0	0	(458)	0	(458)	0	2,291,000	0	0	0	14,319	05/22/2017	2FE
035229-DA-8	ANHEUSER-BUSCH COS INC 5.750% 04/01/36		04/01/2017	Taxable Exchange		6,034,900	5,000,000	6,062,200	5,992,196	0	(8,053)	0	(8,053)	0	5,984,143	0	50,757	50,757	143,750	04/01/2036	2FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		04/29/2017	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	248	10/30/2045	2AM
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		06/01/2017	Paydown		647,658	647,658	647,658	647,658	0	0	0	0	0	647,658	0	0	0	2,868	11/10/2017	1FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		06/01/2017	Paydown		37,295	37,295	36,695	31,746	0	5,550	0	5,550	0	37,295	0	0	0	1,224	09/25/2026	4FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2017	Paydown		71,281	71,281	73,063	72,283	0	(1,002)	0	(1,002)	0	71,281	0	0	0	835	03/10/2033	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2017	Paydown		24,901	24,901	18,602	17,059	0	7,842	0	7,842	0	24,901	0	0	0	325	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2017	Paydown		29,549	29,549	29,452	29,448	0	101	0	101	0	29,549	0	0	0	805	09/25/2035	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
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2017	Paydown		37,052	37,052	36,279	36,714	0	338	0	338	0	37,052	0	0	0	988	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2017	Paydown		154,705	154,705	147,211	150,561	0	4,143	0	4,143	0	154,705	0	0	0	3,716	08/25/2035	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		184,896	200,719	196,103	196,103	0	(11,207)	0	(11,207)	0	184,896	0	0	0	4,859	12/25/2035	3FM
05950P-AJ-2	BAFC 2006-H 3A2 3.133% 09/20/46		06/01/2017	Paydown		2,044	2,202	1,867	1,993	0	51	0	51	0	2,044	0	0	0	29	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2017	Paydown		92,779	92,779	77,676	85,591	0	7,188	0	7,188	0	92,779	0	0	0	1,818	09/25/2034	1FM
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		05/15/2017	Maturity		800,000	800,000	801,632	801,371	0	(1,371)	0	(1,371)	0	800,000	0	0	0	7,500	05/15/2017	2FE
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		06/01/2017	Redemption 100.0000		41,840	41,840	41,952	41,849	0	(9)	0	(9)	0	41,840	0	0	0	1,305	02/01/2018	2
105340-AJ-2	BRANDYWINE OPER PARTNERS 5.700% 05/01/17		05/01/2017	Maturity		770,000	770,000	776,083	0	0	(6,083)	0	(6,083)	0	770,000	0	0	0	21,945	05/01/2017	2FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2017	Redemption 100.0000		87,422	87,422	45,459	45,488	0	41,934	0	41,934	0	87,422	0	0	0	2,994	12/01/2018	1AM
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		06/15/2017	Maturity		220,000	220,000	221,661	0	0	(1,661)	0	(1,661)	0	220,000	0	0	0	3,520	06/15/2017	2FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.254% 04/25/37		06/01/2017	Paydown		17,615	17,615	14,444	15,349	0	2,266	0	2,266	0	17,615	0	0	0	305	04/25/2037	1FM
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		06/13/2017	Various		2,218,591	2,268,000	2,421,118	2,323,520	0	(15,782)	0	(15,782)	0	2,307,738	0	(89,147)	(89,147)	146,920	07/15/2020	5FE
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		06/01/2017	Paydown		88,198	88,198	88,145	88,689	0	(491)	0	(491)	0	88,198	0	0	0	1,991	07/20/2034	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		06/15/2017	Paydown		23,680	23,680	23,667	23,679	0	1	0	1	0	23,680	0	0	0	662	11/15/2019	5AM
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		06/01/2017	Paydown		26,609	26,609	26,874	26,657	0	(48)	0	(48)	0	26,609	0	0	0	341	12/10/2044	1FM
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
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2017	Paydown		24,067	24,067	16,568	14,898	0	9,169	0	9,169	0	24,067	0	0	0	388	12/25/2036	3FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2017	Paydown		112,129	112,129	106,338	109,158	0	2,970	0	2,970	0	112,129	0	0	0	2,316	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2017	Paydown		74,441	74,441	73,068	73,745	0	696	0	696	0	74,441	0	0	0	1,771	04/25/2034	1FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2017	Paydown		30,096	30,096	30,321	30,116	0	(21)	0	(21)	0	30,096	0	0	0	615	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2017	Paydown		111,618	126,333	117,926	114,029	0	(2,411)	0	(2,411)	0	111,618	0	0	0	2,874	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2017	Paydown		131,655	137,314	131,865	129,089	0	2,566	0	2,566	0	131,655	0	0	0	3,110	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2017	Paydown		8,517	8,517	8,254	8,529	0	(12)	0	(12)	0	8,517	0	0	0	198	05/25/2035	3FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2017	Paydown		19,440	20,116	18,197	17,547	0	1,893	0	1,893	0	19,440	0	0	0	483	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2017	Paydown		76,108	76,108	71,330	69,287	0	6,821	0	6,821	0	76,108	0	0	0	1,796	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2017	Paydown		54,035	63,423	57,785	53,962	0	72	0	72	0	54,035	0	0	0	1,442	10/25/2035	3FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2017	Paydown		5,752	7,204	6,746	6,532	0	(781)	0	(781)	0	5,752	0	0	0	159	10/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2017	Paydown		13,192	17,491	14,204	12,558	0	634	0	634	0	13,192	0	0	0	459	05/25/2036	1FM
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
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		06/01/2017	Paydown		7,131	7,131	5,182	5,812	0	1,318	0	1,318	0	7,131	0	0	0	181	11/25/2035	1FM
12668W-AU-1	CWL 2007-4 A5W 5.934% 03/25/37		06/01/2017	Paydown		9,686	9,686	8,885	9,053	871	(238)	0	633	0	9,686	0	0	0	220	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2017	Paydown		28,635	28,635	19,821	20,891	0	7,744	0	7,744	0	28,635	0	0	0	698	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2017	Paydown		6,431	6,431	6,156	6,059	0	371	0	371	0	6,431	0	0	0	150	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
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2017	Paydown		14,056	14,860	13,979	13,325	0	731	0	731	0	14,056	0	0	0	348	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2017	Paydown		10,997	10,997	10,948	10,954	0	44	0	44	0	10,997	0	0	0	240	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2017	Paydown		7,401	7,401	6,948	7,161	0	241	0	241	0	7,401	0	0	0	186	06/25/2034	1FM
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		06/15/2017	Maturity		1,500,000	1,500,000	1,500,420	1,500,371	0	(371)	0	(371)	0	1,500,000	0	0	0	10,500	06/15/2017	1FE
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		05/10/2017	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	9,131	05/10/2017	1FE
140420-NL-0	CAPITAL ONE BANK USA NA 1.300% 06/05/17		06/05/2017	Maturity		395,000	395,000	394,957	0	0	43	0	43	0	395,000	0	0	0	2,568	06/05/2017	2FE
141781-AX-2	CARGILL INC 6.000% 11/27/17		05/26/2017	Call 100.0000		500,000	500,000	497,625	499,688	0	155	0	155	0	499,843	0	157	157	26,507	11/27/2017	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		06/01/2017	Paydown		4,518	4,518	4,516	4,486	0	33	0	33	0	4,518	0	0	0	101	02/18/2035	1FM
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/13/2017	Call 103.1880		132,081	128,000	137,219	131,181	0	(507)	0	(507)	0	130,674	0	1,407	1,407	4,737	09/15/2020	5FE
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		06/01/2017	Paydown		49,559	49,559	49,557	48,593	0	966	0	966	0	49,559	0	0	0	1,106	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2017	Paydown		16,953	16,953	16,607	16,668	0	284	0	284	0	16,953	0	0	0	249	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2017	Paydown		40,521	40,521	40,964	40,904	0	(383)	0	(383)	0	40,521	0	0	0	670	06/25/2044	1FM
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		06/20/2017	Call 100.0000		390,000	390,000	387,371	389,298	0	140	0	140	0	389,438	0	562	562	44,542	02/01/2019	2FE
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		05/15/2017	Maturity		2,600,000	2,600,000	2,625,168	0	0	(25,168)	0	(25,168)	0	2,600,000	0	0	0	94,250	05/15/2017	2FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2017	Paydown		41,456	41,456	39,893	40,411	0	1,044	0	1,044	0	41,456	0	0	0	833	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2017	Paydown		46,186	46,186	46,158	45,815	0	372	0	372	0	46,186	0	0	0	836	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2017	Paydown		105,626	105,626	102,260	103,883	0	1,743	0	1,743	0	105,626	0	0	0	2,211	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		06/01/2017	Paydown		2,891	2,891	2,672	2,654	0	237	0	237	0	2,891	0	0	0	52	04/25/2036	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2017	Redemption 100.0000		10,578	10,578	10,578	10,578	0	0	0	0	0	10,578	0	0	0	181	05/15/2034	1FE
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
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		06/01/2017	Paydown		54,529	54,529	55,073	54,557	0	(29)	0	(29)	0	54,529	0	0	0	1,054	04/10/2021	1FM
233851-CW-2	DAIMLER FINANCE NA LLC 1.429% 11/05/18		05/26/2017	Various		2,000,540	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	540	540	2,132	11/05/2018	1FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		04/22/2017	Paydown		73,850	73,850	73,850	73,850	0	0	0	0	0	73,850	0	0	0	211	07/24/2017	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2017	Paydown		15,338	20,653	18,818	19,015	0	(3,677)	0	(3,677)	0	15,338	0	0	0	556	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2017	Paydown		52,711	52,711	48,204	47,912	0	4,800	0	4,800	0	52,711	0	0	0	1,151	02/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2017	Paydown		9,338	9,338	8,054	7,389	0	1,949	0	1,949	0	9,338	0	0	0	245	07/25/2036	1FM
25470X-AH-8	DISH DBS CORP 4.625% 07/15/17		04/18/2017	JEFFERIES & CO		304,515	303,000	305,959	303,368	0	(242)	0	(242)	0	303,126	0	1,389	1,389	10,744	07/15/2017	3FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		04/27/2017	Call 100.0000		700,000	700,000	708,393	0	0	(4,062)	0	(4,062)	0	704,331	0	(4,331)	(4,331)	12,439	07/15/2017	2FE
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		06/01/2017	Maturity		548,000	548,000	710,975	564,662	0	(16,662)	0	(16,662)	0	548,000	0	0	0	29,455	06/01/2017	2FE
26884A-AX-1	ERP OPERATING 5.750% 06/15/17		06/15/2017	Maturity		441,000	441,000	424,811	440,019	0	981	0	981	0	441,000	0	0	0	23,244	06/15/2017	2FE
26885K-AA-8	EQTY 2014-INNS A 1.967% 05/08/31		05/08/2017	Paydown		10,757,989	10,757,989	10,734,456	10,750,869	0	7,121	0	7,121	0	10,757,989	0	0	0	74,678	05/08/2031	1FM
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		06/01/2017	Paydown		26,580	26,580	26,580	26,629	0	(49)	0	(49)	0	26,580	0	0	0	604	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2017	Paydown		165,441	165,441	164,094	164,253	0	1,188	0	1,188	0	165,441	0	0	0	2,315	06/25/2043	1FM
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		06/02/2017	Maturity		3,050,000	3,050,000	3,050,802	1,800,665	0	(531)	0	(531)	0	3,050,000	0	0	0	19,063	06/02/2017	2FE
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2017	Redemption 100.0000		60,647	60,647	60,647	60,647	0	0	0	0	0	60,647	0	0	0	4,026	06/20/2023	2AM
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		06/05/2017	Maturity		1,024,000	1,024,000	1,024,143	0	0	(143)	0	(143)	0	1,024,000	0	0	0	7,424	06/05/2017	2FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		06/01/2017	Paydown		39,788	43,139	39,087	39,085	0	702	0	702	0	39,788	0	0	0	982	08/25/2035	2FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2017	Paydown		22,490	26,603	23,661	22,102	0	388	0	388	0	22,490	0	0	0	572	08/25/2035	3FM
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		06/12/2017	Maturity		2,600,000	2,600,000	2,606,136	0	0	(6,136)	0	(6,136)	0	2,600,000	0	0	0	39,000	06/12/2017	2FE
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		06/22/2017	WELLS FARGO		5,063,300	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	63,300	63,300	142,654	01/08/2019	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
35671D-BV-6	FREEPORT-MC C&G 6.875% 02/15/23		06/26/2017	Tax Free Exchange		534,086	515,000	536,496	536,362	0	(2,276)	0	(2,276)	0	534,086	0	0	0	18,982	02/15/2023	3FE
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		06/01/2017	Paydown		50,092	50,092	46,941	48,867	0	1,225	0	1,225	0	50,092	0	0	0	1,256	08/25/2037	2FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		06/01/2017	Paydown		25,302	25,824	24,751	25,242	0	59	0	59	0	25,302	0	0	0	813	07/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		06/01/2017	Paydown		49,301	49,301	50,038	49,529	0	(228)	0	(228)	0	49,301	0	0	0	681	01/10/2045	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2017	Paydown		101,710	101,710	96,815	99,134	0	2,576	0	2,576	0	101,710	0	0	0	2,255	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2017	Paydown		119,753	119,753	123,343	120,979	0	(1,226)	0	(1,226)	0	119,753	0	0	0	1,658	08/10/2043	1FM
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		04/04/2017	GUGGENHEIM CAPITAL MARKETS		1,243,890	1,224,000	1,234,979	1,230,261	0	(458)	0	(458)	0	1,229,802	0	14,088	14,088	50,490	03/01/2020	4FE
421915-ED-7	HEALTH CARE PPTY INV INC 5.625% 05/01/17		05/01/2017	Maturity		10,500,000	10,500,000	10,473,850	10,497,169	0	2,831	0	2,831	0	10,500,000	0	0	0	295,313	05/01/2017	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		04/28/2017	Call 100.0000		216,000	216,000	217,264	0	0	(516)	0	(516)	0	216,747	0	(747)	(747)	4,250	10/05/2017	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2017	Paydown		12,351	12,351	2,003	462	0	11,889	0	11,889	0	12,351	0	0	0	83	05/25/2036	1FM
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		06/16/2017	JEFFERIES & CO		168,750	300,000	190,500	190,702	0	0	0	0	0	190,702	0	(21,952)	(21,952)	12,083	03/01/2021	5FE
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		04/28/2017	MESIROW FINANCIAL		1,051,820	1,000,000	999,950	999,967	0	(1)	0	(1)	0	999,967	0	51,853	51,853	23,528	09/01/2023	1FE
446438-RH-8	HUNTINGTON NATIONAL BANK 1.375% 04/24/17		04/24/2017	Maturity		1,069,000	1,069,000	1,069,267	1,069,210	0	(210)	0	(210)	0	1,069,000	0	0	0	7,349	04/24/2017	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2017	Paydown		8,535	17,027	13,994	13,678	0	(5,143)	0	(5,143)	0	8,535	0	0	0	464	02/25/2036	1FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2017	Paydown		71,630	73,500	66,302	76,078	0	(4,447)	0	(4,447)	0	71,630	0	0	0	1,948	12/25/2035	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
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2017	Paydown		15,172	15,172	14,818	14,043	0	1,129	0	1,129	0	15,172	0	0	0	375	02/25/2036	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 2.013% 08/15/49		05/01/2017	Paydown		0	0	1,809	1,734	0	(1,734)	0	(1,734)	0	0	0	0	0	92	08/15/2049	1FE
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		06/01/2017	Paydown		66,974	71,356	63,557	60,577	0	6,398	0	6,398	0	66,974	0	0	0	1,666	01/25/2036	1FM
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2017	Maturity		650,000	650,000	680,108	664,894	0	(14,894)	0	(14,894)	0	650,000	0	0	0	19,906	06/27/2017	2FE
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2017	Paydown		6,393	6,393	6,457	6,405	0	(11)	0	(11)	0	6,393	0	0	0	123	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
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		06/01/2017	Paydown		57,398	57,398	57,972	57,502	0	(104)	0	(104)	0	57,398	0	0	0	894	07/15/2046	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
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 04/15/18		06/15/2017	Paydown		600,507	600,507	600,507	0	0	0	0	0	0	600,507	0	0	0	525	04/15/2018	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2017	Paydown		24,367	27,602	23,514	23,488	0	879	0	879	0	24,367	0	0	0	867	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2017	Paydown		31,996	36,861	30,215	31,778	0	218	0	218	0	31,996	0	0	0	1,000	01/25/2037	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		05/01/2017	Paydown		16,506	16,506	16,506	16,506	0	0	0	0	0	16,506	0	0	0	313	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		05/01/2017	Paydown		52,109	52,109	51,693	51,296	0	813	0	813	0	52,109	0	0	0	1,185	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		06/01/2017	Paydown		8,394	10,764	10,138	10,138	0	(1,744)	0	(1,744)	0	8,394	0	0	0	244	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2017	Paydown		2	941	740	835	0	(833)	0	(833)	0	2	0	0	0	20	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		06/01/2017	Paydown		3	5,111	3,323	3,322	0	(3,319)	0	(3,319)	0	3	0	0	0	91	05/25/2037	1FM
55068#-AK-5	LUXOTTICA US PP 4.350% 12/15/21		04/10/2017	PRIVATE PLACEMENT		1,090,968	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	90,968	90,968	13,896	12/15/2021	1
55279H-AF-7	MTB 1.400% 07/25/17		06/26/2017	Call 100.0000		1,300,000	1,300,000	1,300,117	0	0	(117)	0	(117)	0	1,300,000	0	0	0	7,634	07/25/2017	1FE
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		06/01/2017	Redemption 100.0000		33,265	33,265	34,606	33,315	0	(51)	0	(51)	0	33,265	0	0	0	1,210	07/01/2017	2
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		06/01/2017	Paydown		9,217	9,217	9,216	8,964	0	253	0	253	0	9,217	0	0	0	128	11/25/2035	1FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2017	Redemption 100.0000		29,488	29,488	29,488	29,488	0	0	0	0	0	29,488	0	0	0	786	06/30/2027	2FE
617446-H5-1	MORGAN STANLEY 5.550% 04/27/17		04/27/2017	Maturity		150,000	150,000	150,809	0	0	(809)	0	(809)	0	150,000	0	0	0	4,163	04/27/2017	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		06/01/2017	Paydown		13,090	13,090	12,734	13,027	0	63	0	63	0	13,090	0	0	0	298	04/25/2034	1FM
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
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2017	Paydown		7,305	7,305	4,017	3,719	0	3,586	0	3,586	0	7,305	0	0	0	77	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/01/2017	Paydown		20,340	20,340	12,924	10,574	0	9,766	0	9,766	0	20,340	0	0	0	471	10/25/2046	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
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2017	Paydown		40,707	40,707	39,689	39,751	0	956	0	956	0	40,707	0	0	0	585	07/25/2043	1FM
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		04/24/2017	Maturity		300,000	300,000	299,751	299,771	0	229	0	229	0	300,000	0	0	0	1,425	04/24/2017	1FE
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
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2017	Paydown		21,867	21,867	18,185	17,193	0	4,674	0	4,674	0	21,867	0	0	0	473	03/25/2047	1FM
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		06/01/2017	Redemption 100.0000		49,558	49,558	49,410	49,531	0	27	0	27	0	49,558	0	0	0	1,666	11/01/2019	2
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		06/01/2017	Redemption 100.0000		33,382	33,382	32,532	33,313	0	69	0	69	0	33,382	0	0	0	1,088	02/01/2018	2
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2017	Paydown		19,945	26,696	22,334	23,005	0	(3,061)	0	(3,061)	0	19,945	0	0	0	720	06/25/2036	3FM

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)
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		06/26/2017	Paydown		13,770	13,770	13,942	13,794	0	(24)	0	(24)	0	13,770	0	0	0	258	10/26/2034	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2017	Paydown		12,498	12,498	6,913	6,311	0	6,187	0	6,187	0	12,498	0	0	0	301	04/25/2037	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2017	Paydown		1,946	1,946	1,420	1,307	0	639	0	639	0	1,946	0	0	0	46	05/25/2036	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2017	Paydown		80,379	190,274	172,247	166,182	0	(85,804)	0	(85,804)	0	80,379	0	0	0	6,419	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2017	Paydown		5,374	8,235	6,786	7,197	0	(1,823)	0	(1,823)	0	5,374	0	0	0	206	03/25/2036	2FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		06/01/2017	Paydown		36,470	50,797	35,271	32,418	0	4,052	0	4,052	0	36,470	0	0	0	1,221	09/25/2036	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2017	Paydown		49,306	68,389	54,084	44,768	0	4,538	0	4,538	0	49,306	0	0	0	2,964	04/25/2036	2FM
816851-AS-8	SEMPRA ENERGY 2.300% 04/01/17		04/01/2017	Maturity		1,000,000	1,000,000	1,004,610	1,002,817	0	(2,817)	0	(2,817)	0	1,000,000	0	0	0	11,500	04/01/2017	2FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2017	Paydown		19,758	19,758	19,757	19,749	0	9	0	9	0	19,758	0	0	0	235	01/25/2042	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2017	Paydown		118,754	118,754	115,488	115,902	0	2,852	0	2,852	0	118,754	0	0	0	1,629	09/25/2043	1FM
84861T-AA-6	SPIRIT REALTY LP 4.450% 09/15/26		06/02/2017	Tax Free Exchange		3,010,698	3,000,000	3,011,490	3,011,006	0	(308)	0	(308)	0	3,010,698	0	0	0	105,317	09/15/2026	2FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		05/24/2017	TENDER OFFER		346,500	315,000	344,138	324,497	0	(1,884)	0	(1,884)	0	322,613	0	23,887	23,887	14,805	11/15/2018	4FE
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		06/01/2017	Paydown		15,380	15,380	15,375	15,237	0	143	0	143	0	15,380	0	0	0	179	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2017	Paydown		192,720	192,720	189,701	195,391	0	(2,671)	0	(2,671)	0	192,720	0	0	0	4,785	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2017	Paydown		58,143	65,378	57,699	55,759	0	2,384	0	2,384	0	58,143	0	0	0	1,396	10/25/2035	3FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2017	Paydown		99,230	99,230	98,842	99,244	0	(14)	0	(14)	0	99,230	0	0	0	1,323	11/25/2036	1FM
87612E-AP-1	TARGET CORP 5.375% 05/01/17		05/01/2017	Maturity		1,500,000	1,500,000	1,425,795	1,496,416	0	3,584	0	3,584	0	1,500,000	0	0	0	40,313	05/01/2017	1FE
88732J-AH-1	TIME WARNER CABLE INC 5.850% 05/01/17		04/10/2017	Call 100.0000		5,000,000	5,000,000	4,897,350	4,994,302	0	4,397	0	4,397	0	4,998,699	0	1,301	1,301	143,198	05/01/2017	2FE
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		04/20/2017	TENDER OFFER		19,076	19,000	18,866	18,957	0	8	0	8	0	18,966	0	110	110	680	11/01/2018	4FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2017	Paydown		331,531	331,531	336,490	318,844	0	12,687	0	12,687	0	331,531	0	0	0	6,450	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2017	Paydown		143,378	143,378	145,527	144,124	0	(746)	0	(746)	0	143,378	0	0	0	1,795	05/10/2045	1FM
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		06/16/2017	Maturity		1,500,000	1,500,000	1,505,265	0	0	(5,265)	0	(5,265)	0	1,500,000	0	0	0	15,938	06/16/2017	1FE
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		04/12/2017	BANK of AMERICA SEC		1,116,714	1,077,000	1,077,000	1,077,000	0	0	0	0	0	1,077,000	0	39,714	39,714	37,704	07/15/2023	3FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/17/2017	Maturity		3,513,000	3,513,000	3,513,274	0	0	(274)	0	(274)	0	3,513,000	0	0	0	21,956	04/17/2017	2FE
92343V-AL-8	VERIZON COMMUNICATIONS 5.500% 02/15/18		04/24/2017	Call 100.0000		1,000,000	1,000,000	1,069,410	1,011,030	0	(3,061)	0	(3,061)	0	1,007,969	0	(7,969)	(7,969)	71,272	02/15/2018	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2017	Paydown		26,505	26,505	26,505	26,488	0	16	0	16	0	26,505	0	0	0	328	09/13/2028	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		06/01/2017	Paydown		477,958	477,958	482,712	479,227	0	(1,269)	0	(1,269)	0	477,958	0	0	0	6,615	04/15/2045	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2017	Paydown		24,514	33,999	25,625	28,690	0	(4,176)	0	(4,176)	0	24,514	0	0	0	624	05/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.867% 10/25/36		06/01/2017	Paydown		47,019	47,019	28,103	26,415	0	20,605	0	20,605	0	47,019	0	0	0	569	10/25/2036	1FM
136385-AK-7	CANADIAN NATL RESOURCES 5.700% 05/15/17	A	05/15/2017	Maturity		1,000,000	1,000,000	997,250	999,724	0	276	0	276	0	1,000,000	0	0	0	28,500	05/15/2017	2FE
29250N-AB-1	ENBRIDGE INC 5.600% 04/01/17	A	04/01/2017	Maturity		3,000,000	3,000,000	2,908,800	2,996,064	0	3,936	0	3,936	0	3,000,000	0	0	0	84,000	04/01/2017	2FE
86722T-AA-0	SUNCOR ENERGY INC 6.100% 06/01/18	A	04/26/2017	Call 100.0000		1,000,000	1,000,000	996,700	999,348	0	120	0	120	0	999,467	0	533	533	75,259	06/01/2018	2FE
00507U-AB-7	ALLERGAN FUNDING SCS 1.300% 06/15/17	D	04/21/2017	Call 100.0000		2,600,000	2,600,000	2,599,038	0	0	389	0	389	0	2,599,427	0	573	573	13,546	06/15/2017	2FE
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	D	04/20/2017	Call 104.1880		207,334	199,000	199,000	199,000	0	0	0	0	0	199,000	0	8,334	8,334	7,824	11/01/2019	4FE
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D	06/07/2017	Maturity		1,340,000	1,340,000	1,345,697	1,344,303	0	(4,303)	0	(4,303)	0	1,340,000	0	0	0	14,238	06/07/2017	2FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2017	Redemption 100.0000		98,250	98,250	98,250	98,250	0	0	0	0	0	98,250	0	0	0	2,892	06/15/2019	1FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	04/06/2017	DEUTSCHE BANK		433,380	473,000	515,970	483,522	0	(1,494)	0	(1,494)	0	482,027	0	(48,647)	(48,647)	16,622	10/15/2020	6FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	D	06/19/2017	Various		76,951	77,000	74,979	75,609	0	271	0	271	0	75,880	0	1,071	1,071	4,047	04/01/2019	6FE
45824T-AP-0	INTELSAT JACKSON HLDG 5.500% 08/01/23	D	04/06/2017	DEUTSCHE BANK		311,250	375,000	376,285	375,989	0	(49)	0	(49)	0	375,939	0	(64,689)	(64,689)	14,323	08/01/2023	6FE
549876-AB-6	LUKOIL INTL FIN 6.356% 06/07/17	D	06/07/2017	Maturity		4,000,000	4,000,000	3,835,000	3,989,703	0	10,297	0	10,297	0	4,000,000	0	0	0	127,120	06/07/2017	2FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	04/01/2017	Redemption 100.0000		50,300	50,300	50,300	50,300	0	0	0	0	0	50,300	0	0	0	1,332	09/30/2020	1FE
774262-AC-3	ROCKW 2006-1A A2L 1.822% 08/01/21	D	05/02/2017	Paydown		2,833,998	2,833,998	2,713,553	2,777,617	0	56,381	0	56,381	0	2,833,998	0	0	0	22,923	08/01/2021	1FE
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	D	06/01/2017	MORGAN STANLEY FIXED INC		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	132,604	01/01/2025	2FE
823832-AE-0	SHSQR 2013-1A B1 3.058% 04/15/25	D	05/11/2017	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	32,903	04/15/2025	1FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	05/26/2017	Redemption 100.0000		126,827	126,827	126,827	126,827	0	0	0	0	0	126,827	0	0	0	4,964	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						121,046,551	120,239,748	121,230,960	97,111,931	871	30,210	0	31,081	0	120,927,149	0	119,402	119,402	2,764,223	XXX	XXX
857477-AY-9	STATE STREET CORP 2.267% 06/15/37		05/08/2017	J P MORGAN SEC FIXED INC		578,680	629,000	554,306	0	0	872	0	872	0	555,178	0	23,502	23,502	5,176	06/15/2037	1AM
4899999. Subtotal - Bonds - Hybrid Securities						578,680	629,000	554,306	0	0	872	0	872	0	555,178	0	23,502	23,502	5,176	XXX	XXX
8399997. Total - Bonds - Part 4						132,263,429	131,506,946	132,679,299	106,076,519	871	(97,834)	0	(96,963)	0	132,120,525	0	142,904	142,904	2,935,941	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						132,263,429	131,506,946	132,679,299	106,076,519	871	(97,834)	0	(96,963)	0	132,120,525	0	142,904	142,904	2,935,941	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
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						132,263,429	XXX	132,679,299	106,076,519	871	(97,834)	0	(96,963)	0	132,120,525	0	142,904	142,904	2,935,941	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2015	10/12/2018	2,887		174.25	23,641			21,852		21,852	3,493						100/92
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2015	11/14/2018	2,273		172.49	18,424			19,726		19,726	3,136						100/110
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2015	12/14/2018	8,775		171.17	70,594			83,976		83,976	13,250						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	12,969		168.87	102,930			143,173		143,173	22,176						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	5,919		172.32	47,940			54,398		54,398	8,405						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	14,940		171.02	120,085			149,846		149,846	23,007						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	25,105		172.20	203,181			238,744		238,744	36,402						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	12,595		172.45	102,084			119,652		119,652	18,137						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2016	06/14/2019	12,480		173.40	101,708			113,941		113,941	17,222						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2016	07/12/2019	15,494		175.29	127,652			128,913		128,913	19,213						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2016	08/14/2019	11,615		174.86	95,457			100,470		100,470	14,983						100/102
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	16,064		172.44	130,190			160,154		160,154	23,613						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2016	10/14/2019	17,794		171.69	143,585			186,122		186,122	27,224						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/27/2017	787		171.61	3,753			5,601		5,601	1,133						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/26/2018	163		171.61	1,092			1,486		1,486	240						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/25/2019	1,533		171.61	12,361			16,168		16,168	2,345						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2017	76		170.57	361			610		610	126						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2018	240		170.57	1,599			2,353		2,353	377						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	5,364		170.57	43,005			59,759		59,759	8,583						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2017	1,405		172.24	6,728			9,652		9,652	1,855						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2018	952		172.24	6,396			8,465		8,465	1,343						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	8,366		172.24	67,727			86,423		86,423	12,549						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/14/2017	838		174.19	4,059			4,761		4,761	813						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/14/2018	947		174.19	6,435			7,493		7,493	1,175						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/13/2019	5,948		174.19	48,692			56,026		56,026	8,148						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	550		174.70	2,669			3,017		3,017	500						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2018	372		174.70	2,535			2,872		2,872	443						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2019	3,480		174.70		28,576		32,158		32,158	3,582						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/12/2018	1,882		174.83		9,146		10,425		10,425	1,279						100/99

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/12/2017	01/11/2019	1,087		174.83		7,410		8,401		8,401	991						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/12/2017	01/14/2020	4,873		174.83		40,044		44,981		44,981	4,937						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/26/2017	01/26/2018	423		174.80		2,057		2,405		2,405	347						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/26/2017	01/25/2019	532		174.80		3,627		4,161		4,161	534						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/26/2017	01/27/2020	4,617		174.80		37,929		42,889		42,889	4,960						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/13/2017	02/14/2018	461		175.82		2,252		2,400		2,400	148						100/85
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/13/2017	02/14/2019	461		175.82		3,159		3,400		3,400	241						100/85
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/13/2017	02/14/2020	1,763		175.82		14,570		15,657		15,657	1,087						100/85
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/24/2017	02/27/2018	1,131		176.77		5,560		5,465		5,465	(95)						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/24/2017	02/27/2019	1,324		176.77		9,126		9,279		9,279	153						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/24/2017	02/27/2020	3,360		176.77		27,918		28,596		28,596	678						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/13/2017	03/14/2018	1,200		175.82		5,866		6,528		6,528	663						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/13/2017	03/14/2019	6,171		175.82		42,315		46,468		46,468	4,153						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/13/2017	03/13/2020	2,042		175.82		16,873		18,356		18,356	1,483						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/24/2017	03/27/2018	1,896		175.64		9,257		10,712		10,712	1,455						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/24/2017	03/27/2019	205		175.64		1,404		1,576		1,576	172						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	3,547		175.64		29,281		32,349		32,349	3,068						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2017	04/13/2018	1,720		176.74		8,451		8,910		8,910	459						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2017	04/12/2019	1,103		176.74		7,605		7,988		7,988	383						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	1,884		176.74		15,651		16,354		16,354	703						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/26/2017	04/27/2018	1,364		178.92		6,783		5,810		5,810	(974)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/26/2017	04/26/2019	151		178.92		1,053		958		958	(95)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	2,923		178.92		24,581		22,859		22,859	(1,722)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/11/2017	05/14/2018	2,082		179.60		10,397		8,475		8,475	(1,922)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	1,403		179.60		9,828		8,615		8,615	(1,213)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	2,589		179.60		21,855		19,677		19,677	(2,178)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/24/2017	05/24/2018	372		180.14		1,863		1,469		1,469	(393)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/24/2017	05/23/2019	422		180.14		2,964		2,527		2,527	(437)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/24/2017	05/27/2020	1,832		180.14		15,510		13,629		13,629	(1,881)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	06/13/2017	06/14/2018	463		181.28		2,335		1,673		1,673	(662)						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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/14/2019	72		181.28		507		402		402	(105)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/12/2020	1,357		181.28		11,562		9,581		9,581	(1,981)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/27/2018	310		180.46		1,557		1,251		1,251	(306)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/27/2019	205		180.46		1,443		1,230		1,230	(213)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/26/2020	1,014		180.46		8,601		7,535		7,535	(1,066)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	1,856		2,161.74	223,842			485,061		485,061	221,470						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	520		2,161.74	33,602			63,977		63,977	31,185						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	421		2,163.75	50,160			109,330		109,330	50,045						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	218		2,163.75	22,373			24,320		24,320	11,957						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	472		2,183.36	51,082			113,153		113,153	53,074						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	372		2,183.36	19,725			37,786		37,786	20,175						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	967		2,421.15	19,867			16,846		16,846	(72)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	132		2,184.05	8,640			14,658		14,658	7,764						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	245		2,184.05	29,423			58,932		58,932	25,854						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	664		2,190.15	43,653			74,392		74,392	40,458						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	2,167		2,190.15	324,220			509,610		509,610	224,563						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,601		2,212.05	172,851			342,472		342,472	154,173						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	573		2,212.05	30,875			51,639		51,639	30,235						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,213		2,452.97	25,228			17,091		17,091	(3,565)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	120		2,125.77	13,321			22,460		22,460	9,813						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	137		2,125.77	18,250			41,153		41,153	16,093						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,787		2,147.26	236,371			498,576		498,576	198,950						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	468		2,147.26	35,390			80,654		80,654	37,896						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,648		2,168.73	197,818			426,024		426,024	173,593						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	631		2,168.73	39,946			95,128		95,128	47,714						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	661		2,404.93	16,614			35,963		35,963	13,308						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,884		2,132.98	246,791			560,023		560,023	211,185						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	612		2,132.98	46,186			135,273		135,273	60,024						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	643		2,154.31	40,874			128,578		128,578	60,053						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,949		2,154.31	228,208			540,315		540,315	207,858						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	848		2,388.94	22,998			65,844		65,844	26,653						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	115		2,133.04	14,514			24,761		24,761	10,975						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	105		2,133.04	15,975			31,593		31,593	11,677						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	422		2,164.20	55,571			115,197		115,197	42,794						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	201		2,164.20	14,998			38,967		38,967	18,395						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	4,189		2,180.39	537,120			1,082,045		1,082,045	406,997						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	792		2,180.39	55,466			144,361		144,361	71,210						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,765		2,202.19	204,676			421,465		421,465	161,330						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	734		2,202.19	42,584			117,969		117,969	60,821						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,382		2,442.04	32,842			77,596		77,596	26,953						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	81		2,213.35	10,728			18,779		18,779	7,130						100/72
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	6		2,213.35	461			995		995	514						100/72
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	293		2,253.28	39,330			58,761		58,761	22,511						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	172		2,253.28	12,882			21,721		21,721	11,635						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	695		2,262.03	50,317			84,259		84,259	46,332						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	3,670		2,262.03	493,086			709,188		709,188	272,839						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	940		2,284.65	56,366			93,822		93,822	52,913						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,792		2,284.65	218,052			313,063		313,063	121,913						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	464		2,533.47	12,378			10,464		10,464	584						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2017	66		2,268.88		4,470		7,910		7,910	3,440						100/110
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	34		2,268.88	4,524			6,561		6,561	2,512						100/110
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	4,205		2,274.64		540,371		798,080		798,080	257,709						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	1,000		2,274.64		70,749		129,696		129,696	58,946						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	693		2,297.39		80,437		119,069		119,069	38,632						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	677		2,297.39		39,593		73,634		73,634	34,041						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	725		2,547.60		17,806		17,752		17,752	(54)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	39		2,294.69		4,873		6,896		6,896	2,023						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	31		2,294.69		2,058		3,686		3,686	1,628						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	116		2,337.58		7,696		9,062		9,062	1,366						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	234		2,337.58		28,991		35,166		35,166	6,175						100/95

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	827		2,349.25		53,019		58,728		58,728	5,708						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,742		2,349.25		213,581		247,488		247,488	33,907						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	573		2,372.74		29,471		30,236		30,236	765						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	510		2,372.74		55,817		64,088		64,088	8,271						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	574		2,631.16		10,113		6,685		6,685	(3,428)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	162		2,369.73		11,789		9,683		9,683	(2,106)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	228		2,369.73		29,538		29,797		29,797	259						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	230		2,365.45		16,592		15,305		15,305	(1,287)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	326		2,365.45		42,846		44,820		44,820	1,974						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	1,630		2,385.26		214,079		202,614		202,614	(11,464)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	641		2,385.26		46,466		34,487		34,487	(11,979)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	469		2,409.11		27,301		18,019		18,019	(9,282)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	6,290		2,409.11		735,123		685,500		685,500	(49,623)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	589		2,671.49		11,945		5,794		5,794	(6,151)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	132		2,341.59		17,150		20,897		20,897	3,748						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	18		2,341.59		1,470		1,627		1,627	157						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	3,045		2,328.95		390,082		523,748		523,748	133,666						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	1,053		2,328.95		78,467		110,201		110,201	31,734						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	677		2,352.24		78,076		105,392		105,392	27,316						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	732		2,352.24		45,172		63,147		63,147	17,975						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	376		2,608.42		8,319		10,040		10,040	1,721						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	63		2,388.77		4,500		4,200		4,200	(300)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	252		2,388.77		31,356		34,148		34,148	2,792						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	82		2,390.90		7,605		5,770		5,770	(1,835)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	410		2,390.90		51,940		56,541		56,541	4,601						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	4,741		2,402.32		602,505		620,818		620,818	18,314						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	631		2,402.32		42,004		40,214		40,214	(1,790)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	533		2,426.34		28,540		26,128		26,128	(2,412)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	1,115		2,426.34		126,449		129,732		129,732	3,283						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	644		2,690.60		12,532		9,814		9,814	(2,718)						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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	130		2,415.82		16,642		16,251		16,251	(391)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	43		2,415.82		2,678		2,721		2,721	43						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	573		2,437.92		75,438		67,007		67,007	(8,431)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	263		2,437.92		18,304		13,512		13,512	(4,792)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	1,672		2,432.46		220,811		201,162		201,162	(19,649)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	598		2,432.46		40,698		32,539		32,539	(8,159)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	10,806		2,456.78		1,274,861		1,151,683		1,151,683	(123,179)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	485		2,456.78		26,430		20,159		20,159	(6,271)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	496		2,724.36		9,775		7,123		7,123	(2,652)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	79		2,419.38		10,214		10,458		10,458	244						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	19		2,419.38		1,270		1,240		1,240	(29)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										5,565,061	5,966,928	0	16,112,094	XXX	16,112,094	3,989,071	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										5,565,061	5,966,928	0	16,112,094	XXX	16,112,094	3,989,071	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										5,565,061	5,966,928	0	16,112,094	XXX	16,112,094	3,989,071	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										5,565,061	5,966,928	0	16,112,094	XXX	16,112,094	3,989,071	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	9		2,217.84	(814)			(1,900)		(1,900)	(933)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	9		2,223.25	(664)			(483)		(483)	(311)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	129		2,223.25	(11,060)			(25,909)		(25,909)	(12,799)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	7		2,228.66	(483)			(325)		(325)	(213)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	283		2,228.66	(23,440)			(55,117)		(55,117)	(27,392)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	202		2,234.07	(13,603)			(8,354)		(8,354)	(5,562)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	15		2,291.44	(861)			(2,027)		(2,027)	(1,064)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	952		2,313.06	(46,312)			(106,245)		(106,245)	(56,156)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	456		2,345.49	(17,266)			(36,705)		(36,705)	(19,050)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/14/2017	904		2,442.77	(14,649)			(4,977)		(4,977)	6,727						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	7		2,227.73	(296)			(495)		(495)	(307)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	96		2,227.73	(8,987)			(18,999)		(18,999)	(8,778)						100/97

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	32		2,233.19	(1,211)			(1,991)		(1,991)	(1,255)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	56		2,233.19	(5,129)			(10,887)		(10,887)	(5,055)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	92		2,244.11	(7,898)			(16,912)		(16,912)	(7,926)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	92		2,249.57	(2,848)			(4,238)		(4,238)	(2,770)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	35		2,321.56	(1,923)			(3,852)		(3,852)	(1,868)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,178		2,343.46	(90,018)			(107,259)		(107,259)	(51,465)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,566		2,376.31	(56,249)			(99,424)		(99,424)	(44,737)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	990		2,474.87	(42,920)			(6,045)		(6,045)	6,257						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	12		2,168.29	(1,045)			(1,771)		(1,771)	(892)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	12		2,168.29	(1,305)			(3,163)		(3,163)	(1,304)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	102		2,173.60	(10,541)			(25,763)		(25,763)	(10,681)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	81		2,173.60	(6,708)			(11,291)		(11,291)	(5,777)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	24		2,184.23	(2,310)			(5,726)		(5,726)	(2,398)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	27		2,189.54	(2,018)			(3,315)		(3,315)	(1,779)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	18		2,276.10	(1,203)			(2,902)		(2,902)	(1,307)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	643		2,297.57	(36,727)			(89,682)		(89,682)	(40,833)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,630		2,329.78	(73,839)			(181,839)		(181,839)	(83,147)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,144		2,426.40	(22,108)			(45,201)		(45,201)	(15,315)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	75		2,175.64	(3,800)			(13,319)		(13,319)	(6,612)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	75		2,175.64	(7,871)			(19,169)		(19,169)	(7,559)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	65		2,180.97	(3,133)			(11,218)		(11,218)	(5,640)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	218		2,180.97	(22,413)			(54,988)		(54,988)	(21,788)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	5		2,191.64	(456)			(1,137)		(1,137)	(455)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	5		2,196.97	(193)			(739)		(739)	(385)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	56		2,260.96	(3,546)			(10,155)		(10,155)	(4,290)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	793		2,282.29	(44,634)			(128,137)		(128,137)	(54,831)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,892		2,314.28	(81,539)			(254,564)		(254,564)	(110,217)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	795		2,410.27	(16,100)			(49,141)		(49,141)	(19,189)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	7		2,175.70	(823)			(1,700)		(1,700)	(655)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	7		2,175.70	(662)			(1,130)		(1,130)	(560)						100/96

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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	10/27/2016	10/27/2017	34		2,181.03	(4,140)			(8,583)		(8,583)	(3,321)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	27		2,181.03	(2,674)			(4,540)		(4,540)	(2,277)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	29		2,186.37	(2,745)			(4,624)		(4,624)	(2,348)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	65		2,186.37	(7,812)			(16,257)		(16,257)	(6,319)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	53		2,191.70	(4,949)			(8,287)		(8,287)	(4,261)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	3		2,207.48	(287)			(644)		(644)	(249)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	3		2,207.48	(132)			(417)		(417)	(218)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	3		2,212.89	(280)			(631)		(631)	(245)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	3		2,218.31	(118)			(388)		(388)	(207)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	18		2,218.31	(1,767)			(4,017)		(4,017)	(1,566)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	18		2,223.72	(725)			(2,427)		(2,427)	(1,308)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	86		2,223.72	(8,228)			(18,852)		(18,852)	(7,383)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	11		2,229.13	(420)			(1,435)		(1,435)	(782)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	312		2,234.54	(28,122)			(65,194)		(65,194)	(25,729)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	167		2,245.36	(5,235)			(18,937)		(18,937)	(10,614)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	12		2,311.21	(744)			(1,722)		(1,722)	(707)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,370		2,333.02	(73,779)			(174,210)		(174,210)	(71,822)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,753		2,365.72	(74,898)			(179,693)		(179,693)	(73,579)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	2,820		2,463.84	(52,870)			(115,596)		(115,596)	(34,579)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	12		2,263.15	(1,173)			(2,192)		(2,192)	(867)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	70		2,268.68	(6,761)			(12,656)		(12,656)	(5,024)						100/72
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	6		2,268.68	(252)			(652)		(652)	(373)						100/72
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	4		2,303.98	(373)			(562)		(562)	(226)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	90		2,309.61	(9,151)			(13,799)		(13,799)	(5,560)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	30		2,315.25	(2,948)			(4,445)		(4,445)	(1,795)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	51		2,315.25	(2,169)			(3,496)		(3,496)	(1,999)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	7		2,320.88	(266)			(419)		(419)	(238)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	170		2,326.51	(15,974)			(23,993)		(23,993)	(9,729)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	114		2,337.78	(3,804)			(5,505)		(5,505)	(3,036)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	11		2,397.75	(700)			(947)		(947)	(379)						100/100

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	453		2,420.37	(26,143)			(34,314)		(34,314)	(13,399)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,781		2,454.30	(82,196)			(100,345)		(100,345)	(36,384)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	3,217		2,556.09	(69,121)			(48,920)		(48,920)	1,457						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	4		2,319.93	(431)			(662)		(662)	(262)						100/110
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	4		2,342.62	(381)			(586)		(586)	(234)						100/110
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	26		2,348.29	(2,140)			(3,290)		(3,290)	(1,313)						100/110
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	66		2,359.64		(1,281)		(2,579)		(2,579)	(1,298)						100/110
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	42		2,337.19		(3,838)		(5,879)		(5,879)	(2,041)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	18		2,342.88		(631)		(1,223)		(1,223)	(592)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	366		2,342.88		(32,654)		(50,015)		(50,015)	(17,361)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	204		2,348.57		(6,682)		(12,879)		(12,879)	(6,197)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	22		2,348.57		(1,862)		(2,852)		(2,852)	(990)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	20		2,354.25		(1,693)		(2,594)		(2,594)	(902)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	2		2,365.63		(59)		(109)		(109)	(50)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	11		2,411.12		(663)		(1,004)		(1,004)	(341)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	714		2,433.86		(36,037)		(54,339)		(54,339)	(18,302)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	682		2,467.98		(27,001)		(39,198)		(39,198)	(12,197)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	3,041		2,570.34		(47,733)		(52,073)		(52,073)	(4,340)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	39		2,375.00		(2,977)		(4,571)		(4,571)	(1,594)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	4		2,375.00		(101)		(224)		(224)	(123)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	26		2,386.48		(504)		(1,122)		(1,122)	(618)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	29		2,401.86		(2,472)		(3,016)		(3,016)	(544)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	132		2,407.71		(10,965)		(13,379)		(13,379)	(2,414)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	11		2,407.71		(320)		(298)		(298)	22						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	5		2,413.55		(380)		(461)		(461)	(82)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	53		2,413.55		(1,425)		(1,259)		(1,259)	166						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	69		2,419.40		(5,361)		(6,494)		(6,494)	(1,133)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	51		2,431.08		(1,056)		(775)		(775)	281						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	11		2,490.21		(597)		(626)		(626)	(29)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	563		2,513.70		(25,252)		(25,370)		(25,370)	(118)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	499		2,548.94		(16,987)		(15,555)		(15,555)	1,432						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,179		2,654.65		(15,509)		(9,180)		(9,180)	6,329						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	228		2,452.67		(18,900)		(17,841)		(17,841)	1,059						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	162		2,464.52		(4,339)		(1,234)		(1,234)	3,105						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	8		2,430.50		(709)		(722)		(722)	(12)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	18		2,436.41		(606)		(392)		(392)	214						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	233		2,436.41		(20,955)		(21,239)		(21,239)	(284)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	143		2,442.33		(4,441)		(2,717)		(2,717)	1,723						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	86		2,448.24		(7,283)		(7,291)		(7,291)	(8)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	68		2,460.07		(1,669)		(845)		(845)	824						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	30		2,528.38		(1,739)		(1,345)		(1,345)	394						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	560		2,552.23		(28,496)		(20,344)		(20,344)	8,152						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	6,260		2,588.01		(237,376)		(154,610)		(154,610)	82,766						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,071		2,695.34		(15,954)		(7,001)		(7,001)	8,953						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	10		2,417.69		(871)		(1,102)		(1,102)	(231)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	122		2,423.55		(10,004)		(12,653)		(12,653)	(2,649)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	18		2,435.25		(605)		(474)		(474)	131						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	79		2,393.00		(7,082)		(10,051)		(10,051)	(2,969)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	69		2,398.82		(2,496)		(3,604)		(3,604)	(1,109)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	447		2,398.82		(38,971)		(55,565)		(55,565)	(16,594)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	226		2,404.64		(7,642)		(10,962)		(10,962)	(3,320)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	13		2,404.64		(1,086)		(1,552)		(1,552)	(466)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	9		2,410.46		(286)		(405)		(405)	(119)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	75		2,410.46		(6,090)		(8,734)		(8,734)	(2,644)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	112		2,422.11		(3,080)		(4,268)		(4,268)	(1,189)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	5		2,468.69		(300)		(440)		(440)	(140)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	371		2,491.98		(17,700)		(26,455)		(26,455)	(8,756)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	672		2,526.91		(9,077)		(37,032)		(37,032)	(27,955)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	2,061		2,643.36		(24,000)		(36,885)		(36,885)	(12,885)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	152		2,472.38		(11,721)		(13,012)		(13,012)	(1,291)						100/99

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	63		2,484.32		(1,590)		(977)		(977)	613						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	100		2,490.29		(6,883)		(7,621)		(7,621)	(738)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	14		2,456.65		(1,241)		(1,393)		(1,393)	(152)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	162		2,462.63		(13,696)		(15,358)		(15,358)	(1,662)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	3		2,462.63		(180)		(97)		(97)	83						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	44		2,468.60		(2,290)		(1,167)		(1,167)	1,123						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	57		2,474.58		(4,474)		(5,017)		(5,017)	(543)						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		2,486.54		(122)		(137)		(137)	(15)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	34		2,486.54		(1,539)		(660)		(660)	879						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	175		2,492.51		(12,331)		(13,820)		(13,820)	(1,489)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	58		2,546.46		(3,225)		(3,151)		(3,151)	73						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	586		2,570.48		(27,892)		(26,563)		(26,563)	1,330						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	1,058		2,606.52		(38,617)		(34,947)		(34,947)	3,671						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	4,155		2,726.63		(54,894)		(40,844)		(40,844)	14,050						100/100
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		(1,039)		(1,035)		(1,035)	4						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	67		2,500.37		(5,265)		(5,243)		(5,243)	22						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	3		2,506.41		(43)		(56)		(56)	(13)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	40		2,512.45		(509)		(689)		(689)	(180)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	50		2,518.49		(3,468)		(3,435)		(3,435)	33						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	12		2,504.96		(1,099)		(955)		(955)	144						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	404		2,511.06		(36,014)		(31,232)		(31,232)	4,783						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	9		2,511.06		(210)		(162)		(162)	48						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	191		2,517.15		(5,487)		(3,252)		(3,252)	2,235						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	43		2,529.34		(795)		(601)		(601)	194						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	20		2,535.44		(442)		(244)		(244)	197						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	158		2,541.53		(11,789)		(10,030)		(10,030)	1,759						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	19		2,578.41		(1,092)		(920)		(920)	172						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	477		2,602.73		(23,574)		(19,342)		(19,342)	4,233						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	10,788		2,639.22		(406,725)		(319,962)		(319,962)	86,763						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	1,194		2,760.84		(15,688)		(11,049)		(11,049)	4,639						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	19		2,504.06		(377)		(442)		(442)	(65)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	21		2,516.16		(1,489)		(1,672)		(1,672)	(183)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	58		2,522.20		(3,948)		(4,458)		(4,458)	(510)						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,183,513)	(1,415,545)	0	(3,643,811)	XXX	(3,643,811)	(873,984)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(1,183,513)	(1,415,545)	0	(3,643,811)	XXX	(3,643,811)	(873,984)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(1,183,513)	(1,415,545)	0	(3,643,811)	XXX	(3,643,811)	(873,984)	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										(1,183,513)	(1,415,545)	0	(3,643,811)	XXX	(3,643,811)	(873,984)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		74,873,000	3 Month LIBOR / (2.85)			(669,272)			(1,486,063)					446,892		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(669,272)	0	XXX	(1,486,063)	0	0	0	0	446,892	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(669,272)	0	XXX	(1,486,063)	0	0	0	0	446,892	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	(669,272)	0	XXX	(1,486,063)	0	0	0	0	446,892	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	(669,272)	0	XXX	(1,486,063)	0	0	0	0	446,892	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(669,272)	0	XXX	(1,486,063)	0	0	0	0	446,892	XXX	XXX
1409999. Subtotal - Hedging Other										4,381,548	4,551,383	0	12,468,283	XXX	12,468,283	3,115,087	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										4,381,548	4,551,383	(669,272)	12,468,283	XXX	10,982,220	3,115,087	0	0	0	446,892	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			0			0		
Barclays G5GSEF7VJP5I70UK5573	Y	Y		5,628,045	(1,561,130)	4,066,915	5,628,045	(1,561,130)	4,066,915		
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	Y		7,553,997	(1,632,834)	5,921,163	7,553,997	(1,632,834)	5,921,163		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	2,330,000	2,328,886	(58,146)	0	2,328,886	(58,146)	0		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y		601,166	(391,701)	209,465	601,166	(391,701)	209,465		
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y				0		(1,486,063)	0	446,892	446,892
0299999. Total NAIC 1 Designation			2,330,000	16,112,094	(3,643,811)	10,197,543	16,112,094	(5,129,874)	10,197,543	446,892	446,892
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			2,330,000	16,112,094	(3,643,811)	10,197,543	16,112,094	(5,129,874)	10,197,543	446,892	446,892
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				16,112,094	(3,643,811)						

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	2,330,000	2,330,000	XXX		V
0299999 - Total					2,330,000	2,330,000	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			25,067,757	25,067,757	07/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,067,757	25,067,757	XXX
9999999 - Totals				25,067,757	25,067,757	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 22,208,605 Book/Adjusted Carrying Value $ 22,208,605
2. Average balance for the year to date Fair Value $ 16,774,323 Book/Adjusted Carrying Value $ 16,774,323
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 6,635,224 NAIC 2 $ 18,432,532 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-C9-6	OPIC Adj % Due 1/15/2030 JAJ015		1	5,388,679	5,388,679	01/15/2030
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	1,061,436	1,061,436	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	600,000	600,000	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJ015		1	2,500,000	2,500,000	10/15/2033
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	1,500,000	1,500,000	02/15/2028
690353-U8-8	OPIC AGENCY DEBENTURES 1% Due 2/15/2028 FMAN15		1	1,500,000	1,500,000	02/15/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				12,550,115	12,550,115	XXX
0599999. Total - U.S. Government Bonds				12,550,115	12,550,115	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
407272-J2-0	HAMILTON COUNTY MUNICIPAL Adj % Due 6/1/2027 Mo-1		1FE	4,300,000	4,300,000	06/01/2027
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	1,800,000	1,800,000	06/01/2044
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				14,100,000	14,100,000	XXX
3199999. Total - U.S. Special Revenues Bonds				18,800,000	18,800,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	400,294	399,952	01/15/2018
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	1,500,180	1,500,124	12/15/2017
025816-AX-7	AMERICAN EXPRESS CO 6.15% Due 8/28/2017 FA28		1FE	1,107,230	1,108,410	08/28/2017
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,002,843	1,000,000	05/03/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,210,109	2,212,315	04/15/2018
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	4,300,255	4,300,081	09/14/2017
060505-DH-4	BANK OF AMERICA CORP 6% Due 9/1/2017 MS1		2FE	1,812,386	1,813,728	09/01/2017
06050T-LY-6	BANK OF AMERICA NA 1.65% Due 3/26/2018 MS26		1FE	700,473	700,688	03/26/2018
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	550,240	550,229	03/05/2018
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	2,100,000	2,100,000	12/08/2017
124857-AH-6	CBS 1.95% Due 7/1/2017 JJ1		2FE	1,900,000	1,900,000	07/01/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6 3/4% Due 9/15/2017 MS15		2FE	1,010,141	1,010,696	09/15/2017
14912L-6D-8	CATERPILLAR FINANCE SERV 1 1/4% Due 8/18/2017 FA18		1FE	1,699,660	1,699,923	08/18/2017
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	787,919	788,638	11/21/2017
17401Q-AA-9	CITIZENS BANK NA/RI 1.6% Due 12/4/2017 JD4		2FE	2,899,087	2,900,063	12/04/2017
22533D-2A-8	CREDIT AGRICOLE LONDON 3% Due 10/1/2017 AO1		1FE	1,669,686	1,670,440	10/01/2017
25746U-BR-9	DOMINION RESOURCES 1.4% Due 9/15/2017 MS15		2FE	604,975	604,839	09/15/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	400,076	400,222	08/15/2017
26875P-AA-9	EOG RESOURCES 5 7/8% Due 9/15/2017 MS15		2FE	506,137	506,440	09/15/2017
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 AO1		2FE	1,487,237	1,488,985	10/01/2017
345397-VP-5	FORD MOTOR CREDIT 6 5/8% Due 8/15/2017 FA15		2FE	1,106,028	1,106,951	08/15/2017
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	1,846,075	1,848,397	05/15/2018
35085A-AA-9	486 LESSER STREET TAX Adj % Due 2/1/2032 FMAN1		1FE	1,810,000	1,810,000	02/01/2032
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	5,524,459	5,522,416	01/22/2018
40426W-AV-3	EQUITY COMMONWEALTH 6.65% Due 1/15/2018 JJ15		2FE	550,659	551,065	01/15/2018
4042Q1-AC-1	HSBC BANK USA 6% Due 8/9/2017 FA9		1FE	1,506,152	1,507,113	08/09/2017
42217K-AT-3	HEALTH CARE REIT 4.7% Due 9/15/2017 MS15		2FE	417,288	417,630	09/15/2017
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	4,500,000	4,500,000	05/01/2037
501044-CG-4	KROGER CO 6.4% Due 8/15/2017 FA15		2FE	778,901	779,750	08/15/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	2,030,000	2,030,000	01/01/2033
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	2,499,170	2,500,000	03/07/2019
67021C-AE-7	NSTAR ELECTRIC 5 5/8% Due 11/15/2017 MN15		1FE	111,508	111,621	11/15/2017
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Sched		1FE	3,400,000	3,400,000	12/01/2037
69349L-AD-0	PNC BANK NA 6% Due 12/7/2017 JD7		1FE	1,527,252	1,527,842	12/07/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	500,000	500,000	11/30/2017
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.05% Due 9/1/2017 MS1		2FE	759,854	760,559	09/01/2017
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJO15		2FE	1,102,552	1,100,000	04/15/2019
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJO28		1FE	1,500,647	1,500,000	07/28/2017
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	2,490,036	2,491,482	03/15/2018
89236T-CA-1	TOYOTA 1.45% Due 1/12/2018 JJ12		1FE	1,100,663	1,100,069	01/12/2018
90261X-HC-9	UBS AG STAMFORD CT 1 3/8% Due 8/14/2017 FA14		1FE	2,999,997	3,000,600	08/14/2017
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	1,001,621	1,001,196	03/26/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 AO1		2FE	1,202,182	1,202,361	04/01/2018
98978V-AG-8	ZOETIS INC 1 7/8% Due 2/1/2018 FA1		2FE	4,002,476	4,003,120	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				72,916,447	72,927,944	XXX
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1 1/2% Due 4/15/2018 Mo-15		1FE	5,299,573	5,299,493	04/15/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				5,299,573	5,299,493	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				78,216,019	78,227,437	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				90,166,562	90,178,059	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				19,399,573	19,399,493	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				109,566,134	109,577,553	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			3,640,036	3,640,400	08/08/2017
	RECKITT BENCKISER TSY CP Due 10/5/2017 At Mat			3,671,222	3,671,222	10/05/2017
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			51,124	51,124	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,362,383	7,362,746	XXX
000000-00-0	Huntington National Bank Money Market Account			1,018,758	1,018,758	
000000-00-0	Key Bank Money Market Account			7,184	7,184	
000000-00-0	BB&T Bank Money Market Account			22,638	22,638	
000000-00-0	Key Bank VMDA			7,900,000	7,900,000	
9099999. Total - Cash (Schedule E Part 1 type)				8,948,579	8,948,579	XXX
000000-00-0	AVANGRID INC CP 1.35% Due 7/5/2017 At Mat			5,798,913	5,798,913	07/05/2017
000000-00-0	BANK OF TOKYO CP 1.17% Due 7/3/2017 At Mat			3,999,090	3,999,090	07/03/2017
000000-00-0	KCPLMO CP 1.35% Due 7/3/2017 At Mat			8,399,055	8,399,055	07/03/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				18,197,058	18,197,058	XXX
9999999 - Totals				144,074,154	144,085,936	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 80,179,436 Book/Adjusted Carrying Value $ 80,178,956
2. Average balance for the year to date Fair Value $ 115,741,653 Book/Adjusted Carrying Value $ 115,391,111

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					54,617	(10,840,318)	(3,636,145)	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					437,710	437,710	852,410	XXX
HUNTINGTON BANK	COLUMBUS, OH					1,023,611	1,023,818	1,024,049	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					7,184	7,907,184	7,907,184	XXX
PNC BANK	CINCINNATI, OH					(13,666,615)	(9,366,362)	(6,257,749)	XXX
US BANK	CINCINNATI, OH					(1,333,160)	2,307,225	2,815,839	XXX
0199998. Deposits in ... 6 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			411,697	478,061	406,069	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(13,064,956)	(8,052,682)	3,111,657	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	(13,064,956)	(8,052,682)	3,111,657	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(13,064,956)	(8,052,682)	3,111,657	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	5,798,913	218	0
BANK OF TOKYO CP		06/26/2017	1.170	07/03/2017	3,999,090	650	0
KCPLMO CP		06/30/2017	1.350	07/03/2017	8,399,055	315	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					18,197,058	1,183	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					18,197,058	1,183	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					18,197,058	1,183	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					18,197,058	1,183	0
8699999 - Total Cash Equivalents					18,197,058	1,183	0