LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2017

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address www.integritylife.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 27th day of October 2017

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

b. If no,

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	4,813,455,816	0	4,813,455,816	4,156,799,351
2.	Stocks:				
	2.1 Preferred stocks	21,788,763	0	21,788,763	19,382,959
	2.2 Common stocks	623,455,438	0	623,455,438	545,384,831
3.	Mortgage loans on real estate:				
	3.1 First liens	390,876,278	0	390,876,278	262,347,792
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	
	4.3 Properties held for sale (less $ .... encumbrances)			0	
5.	Cash ($ 6,539,380), cash equivalents ($ 134,282,715) and short-term investments ($ 24,369,116)	165,191,211	0	165,191,211	138,399,959
6.	Contract loans (including $ .... premium notes)	107,991,619	0	107,991,619	110,490,336
7.	Derivatives	77,557,462	0	77,557,462	49,950,161
8.	Other invested assets	194,456,647	0	194,456,647	199,043,552
9.	Receivables for securities	1,901,188	0	1,901,188	2,745,553
10.	Securities lending reinvested collateral assets	29,369,949	0	29,369,949	87,622
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,426,044,371	0	6,426,044,371	5,484,632,116
13.	Title plants less $ .... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	49,880,819	0	49,880,819	42,071,397
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection			0	
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	11,996,371	0	11,996,371	13,027,227
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts	3,838,481	0	3,838,481	5,298,071
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	27,418,721	15,902,854	11,515,867	11,336,973
19.	Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($ ....)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates	65,710	0	65,710	69,293
24.	Health care ($ ....) and other amounts receivable	590,432	208,087	382,345	576,415
25.	Aggregate write-ins for other than invested assets	2,040,776	0	2,040,776	2,028,100
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,521,895,758	16,110,941	6,505,784,817	5,559,059,669
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,454,480,088	0	2,454,480,088	2,440,513,730
28.	Total (Lines 26 and 27)	8,976,375,846	16,110,941	8,960,264,905	7,999,573,399
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV Company Owned Life Insurance	2,040,776		2,040,776	2,028,100
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,040,776	0	2,040,776	2,028,100

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,327,529,470 less $ .... included in Line 6.3 (including $ 714,355,953 Modco Reserve)	4,327,529,470	3,938,774,666
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	837,898,102	520,770,437
4.	Contract claims:		
	4.1 Life	216,696	222,760
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 15,248,028 assumed and $ .... ceded	15,248,028	17,083,556
	9.4 Interest Maintenance Reserve	4,702,621	4,554,995
10.	Commissions to agents due or accrued-life and annuity contracts $ 795,984 , accident and health $ .... and deposit-type contract funds $	795,984	691,410
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	200,905	201,611
13.	Transfers to Separate Accounts due or accrued (net) (including $ (39,136,234) accrued for expense allowances recognized in reserves, net of reinsured allowances)	23,856,939	558,606
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	831,102	1,007,824
15.1	Current federal and foreign income taxes, including $ 4,742,214 on realized capital gains (losses)	1,626,199	15,467,286
15.2	Net deferred tax liability		
16.	Unearned investment income	24,637	25,170
17.	Amounts withheld or retained by company as agent or trustee	2,064,852	1,994,257
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	10,575,451	7,402,661
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	96,326,059	89,000,319
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,743,141	2,728,469
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	12,041,495	13,144,709
	24.09 Payable for securities	27,236,817	2,983,958
	24.10 Payable for securities lending	179,179,457	106,734,477
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	55,953,143	27,394,310
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,600,051,098	4,750,741,481
27.	From Separate Accounts Statement	2,454,480,088	2,440,513,730
28.	Total liabilities (Lines 26 and 27)	8,054,531,186	7,191,255,211
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	658,163,872	658,163,872
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	244,569,847	147,154,316
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	902,733,719	805,318,188
38.	Totals of Lines 29, 30 and 37	905,733,719	808,318,188
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,960,264,905	7,999,573,399
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	55,560,000	26,990,000
2502.	Uncashed drafts and checks that are pending escheatment to the state	393,143	404,310
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	55,953,143	27,394,310
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	653,867,714	986,938,205	1,201,816,403
2.	Considerations for supplementary contracts with life contingencies	8,221,684	8,328,245	10,302,173
3.	Net investment income	169,727,903	144,474,073	232,325,877
4.	Amortization of Interest Maintenance Reserve (IMR)	1,317,964	1,562,478	1,966,074
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6.	Commissions and expense allowances on reinsurance ceded	912,674	971,612	1,286,446
7.	Reserve adjustments on reinsurance ceded	(54,960,530)	(55,716,704)	(72,483,595)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,689,977	10,436,137	13,689,193
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	2,101,216	1,965,540	2,999,418
9.	Totals (Lines 1 to 8.3)	792,878,602	1,098,959,586	1,391,901,989
10.	Death benefits	5,296,292	3,768,132	4,710,000
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	151,017,421	137,318,048	184,419,878
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	234,496,564	244,520,636	330,555,582
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	6,131,804	5,183,238	(1,854,936)
18.	Payments on supplementary contracts with life contingencies	4,499,688	3,772,323	5,174,147
19.	Increase in aggregate reserves for life and accident and health contracts	395,561,421	673,905,801	801,262,326
20.	Totals (Lines 10 to 19)	797,003,190	1,068,468,178	1,324,266,997
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	35,256,065	53,407,857	65,319,848
22.	Commissions and expense allowances on reinsurance assumed	11,111	10,530	12,979
23.	General insurance expenses	31,000,393	26,952,212	36,307,491
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,084,191	2,089,835	2,548,529
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(104,425,933)	(103,339,542)	(149,118,032)
27.	Aggregate write-ins for deductions	2,876,121	1,820,562	2,480,714
28.	Totals (Lines 20 to 27)	764,805,138	1,049,409,632	1,281,818,526
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	28,073,464	49,549,954	110,083,463
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	28,073,464	49,549,954	110,083,463
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,606,520	14,770,951	19,757,754
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	26,466,944	34,779,003	90,325,709
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,278,842 (excluding taxes of $ 650,575 transferred to the IMR)	(5,850,378)	3,008,369	25,581,115
35.	Net income (Line 33 plus Line 34)	20,616,566	37,787,372	115,906,824
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	808,318,188	678,562,421	678,562,420
37.	Net income (Line 35)	20,616,566	37,787,372	115,906,824
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,890,662	68,673,747	49,488,674	(12,444,970)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(4,667,740)	(442,411)	(2,749,575)
41.	Change in nonadmitted assets	13,830,569	5,080,965	(6,297,892)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	6,270,564		
44.	Change in asset valuation reserve	(7,325,740)	(17,145,505)	(9,493,549)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	17,565	16,947	(165,070)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		45,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	97,415,531	74,786,042	129,755,768
55.	Capital and surplus, as of statement date (Lines 36 + 54)	905,733,719	753,348,463	808,318,188
	DETAILS OF WRITE-INS			
08.301.	Other Fee Income	2,019,759	1,928,849	1,332,068
08.302.	Administrative Service Fees	69,867	21,611	1,642,910
08.303.	Miscellaneous Income	11,590	15,079	24,440
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,101,216	1,965,539	2,999,418
2701.	Securities Lending Interest Expense	1,939,817	1,012,995	1,434,629
2702.	Pension Expense	891,590	812,068	1,088,168
2703.	Experience Refund	62,912	27,775	27,775
2798.	Summary of remaining write-ins for Line 27 from overflow page	(18,198)	(32,275)	(69,858)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,876,121	1,820,563	2,480,714
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	662,354,564	995,206,861	1,211,721,221
2.	Net investment income	169,921,361	135,350,369	230,504,566
3.	Miscellaneous income	15,885,615	16,900,924	20,915,477
4.	Total (Lines 1 to 3)	848,161,540	1,147,458,154	1,463,141,264
5.	Benefit and loss related payments	457,749,088	455,472,915	599,588,546
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(127,964,081)	(116,736,665)	(163,446,977)
7.	Commissions, expenses paid and aggregate write-ins for deductions	72,250,876	84,853,600	107,490,430
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 2,039,767 tax on capital gains (losses)	23,377,024	15,139,413	19,533,833
10.	Total (Lines 5 through 9)	425,412,907	438,729,263	563,165,832
11.	Net cash from operations (Line 4 minus Line 10)	422,748,633	708,728,891	899,975,432
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	566,398,182	481,864,936	728,406,582
	12.2 Stocks	19,726,661	39,227,481	115,400,852
	12.3 Mortgage loans	4,562,013	3,639,129	25,016,469
	12.4 Real estate	0	0	0
	12.5 Other invested assets	38,496,796	11,789,382	14,701,956
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,985	3,377	(1,388)
	12.7 Miscellaneous proceeds	25,097,224	30,000,796	11,048,170
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	654,283,861	566,525,101	894,572,641
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,233,324,738	1,170,318,048	1,720,907,240
	13.2 Stocks	51,557,013	57,809,999	111,325,399
	13.3 Mortgage loans	133,090,499	38,225,376	97,970,367
	13.4 Real estate	0	0	0
	13.5 Other invested assets	19,238,543	71,984,730	74,889,303
	13.6 Miscellaneous applications	40,340,871	32,759,721	26,304,504
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,477,551,664	1,371,097,874	2,031,396,813
14.	Net increase (or decrease) in contract loans and premium notes	(2,498,717)	(3,713,490)	(2,239,793)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(820,769,086)	(800,859,283)	(1,134,584,379)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	45,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	317,127,665	(3,398,237)	212,928,991
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	107,684,040	38,010,128	5,142,409
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	424,811,705	34,611,891	263,071,400
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	26,791,252	(57,518,501)	28,462,453
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	138,399,959	109,937,506	109,937,506
	19.2 End of period (Line 18 plus Line 19.1)	165,191,211	52,419,005	138,399,959

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	342,088	407,830	533,992
3.	Ordinary individual annuities	654,334,823	987,632,462	1,202,682,407
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			283,035
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	654,676,911	988,040,292	1,203,499,434
12.	Deposit-type contracts	1,107,848,000	22,981,619	275,701,262
13.	Total	1,762,524,911	1,011,021,911	1,479,200,696
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	20,616,566	115,906,824
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	20,616,566	115,906,824
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	905,733,719	808,318,188
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	905,733,719	808,318,188

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

No Change.

C. Accounting Policy

No Change.

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

2. Accounting Changes and Correction of Errors

Effective January 1, 2017, the Company updated its valuation methodologies on certain reserves related to guaranteed living withdrawal benefits. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than through the Increase in Aggregate Reserves for Life and Accident and Health Contracts in the Summary of Operations. The Company has recorded $6.3 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 nine month period ended September 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 nine month period ended September 30, 2017, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
61752R-AJ-1	1,181,779	1,099,003	82,776	1,099,003	1,099,012	06/30/2017
12628K-AF-9	550,517	494,659	55,858	494,659	470,964	06/30/2017
61749E-AF-4	672,189	646,111	26,078	646,111	646,057	06/30/2017
32051G-SD-8	505,041	502,414	2,627	502,414	502,408	06/30/2017
93935B-AH-3	909,960	902,089	7,871	902,089	902,021	06/30/2017
126694-HK-7	211,946	209,307	2,639	209,307	205,005	06/30/2017
86359D-SR-9	1,194,074	1,171,679	22,395	1,171,679	1,157,949	06/30/2017
12543P-AQ-6	90,784	66,650	24,134	66,650	38,394	09/30/2017
76111X-ZU-0	410,465	404,852	5,614	404,852	404,859	09/30/2017
Total	XXX	XXX	229,992	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 September 30, 2017:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	7,325,389
2. 12 Months or Longer	$	1,743,238
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	469,677,735
2. 12 Months or Longer	$	46,240,904

(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 $249.2 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	77,557,676	—	77,557,676

* 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	(12,041,495)	—	(12,041,495)

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

K. Structured Notes. No Change.

L. 5* Securities. No Change.

M. Short Sales. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $575.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	9,599,488	9,599,488	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	11,048,912	11,048,912	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	20,648,400	20,648,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	575,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	8,669,372	8,669,372	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	4,576,728	4,576,728	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	13,246,100	13,246,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	300,000,000	XXX	XXX

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

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

	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	9,599,488	9,599,488	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	674,035,902	655,392,766	552,444,936
2. Current Year General Account Total Collateral Pledged	674,035,902	655,392,766	552,444,936
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	289,494,167	284,812,203	228,834,478

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	678,649,088	659,546,465	542,359,636
2. Current Year General Account Maximum Collateral Pledged	678,649,088	659,546,465	542,359,636
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	289,494,167	284,812,203	228,834,478

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	552,444,936	552,444,936	—	540,079,644
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	552,444,936	552,444,936	—	540,079,644
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	228,834,478	228,834,478	—	219,618,627
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	228,834,478	228,834,478	—	219,618,627

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	552,444,936	552,444,936	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	552,444,936	552,444,936	—

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: CMBS	—	9,421	—	9,421
Bonds: RMBS	—	365,220	—	365,220
Common stock: Unaffiliated	180,559,432	—	630,000	181,189,432
Common stock: Mutual funds	30,920,423	—	—	30,920,423
Derivative assets: Options, purchased	—	16,384,148	61,139,080	77,523,228
Derivative assets: Stock warrants	—	34,234	—	34,234
Separate account assets*	822,064,597	1,917,874	—	823,982,471
Total assets at fair value	1,033,544,452	18,710,897	61,769,080	1,114,024,429

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	(12,041,495)	—	(12,041,495)
Total liabilities at fair value	—	(12,041,495)	—	(12,041,495)

*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 09/30/2017

Description	Beginning Balance at 07/01/2017	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 09/30/2017
a. Assets										
Common stock: Unaffiliated	420,000	—	—	—	—	210,000	—	—	—	630,000
Derivative assets: Options, purchased	44,623,854	—	—	21,537	14,566,638	2,226,452	—	—	(299,401)	61,139,080
Total Assets	45,043,854	—	—	21,537	14,566,638	2,436,452	—	—	(299,401)	61,769,080

Quarter Ended at 06/30/2017

Description	Beginning Balance at 04/01/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2017
a. Assets										
Common stock: Unaffiliated	—	—	—	—	—	420,000	—	—	—	420,000
Derivative assets: Options, purchased	40,186,242	—	—	102,006	1,813,150	2,792,958	—	—	(270,502)	44,623,854
Total Assets	40,186,242	—	—	102,006	1,813,150	3,212,958	—	—	(270,502)	45,043,854

Quarter Ended at 03/31/2017

Description	Beginning Balance at 01/01/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2017
a. Assets										
Derivative assets: Options, purchased	32,975,449	—	—	—	4,202,690	3,369,717	—	—	(361,614)	40,186,242
Total Assets	32,975,449	—	—	—	4,202,690	3,369,717	—	—	(361,614)	40,186,242

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

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

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

Derivative instruments included in Level 2 consist of stock warrants and options. The fair values of these instruments have been 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	5,030,681,018	4,813,455,815	5,701,811	4,674,473,407	350,505,800	
Common stock: Unaffiliated**	201,837,832	201,837,832	201,207,832	—	630,000	
Common stock: Mutual funds	30,920,423	30,920,423	30,920,423	—	—	
Preferred stock	23,418,210	21,788,763	—	18,360,185	5,058,025	
Mortgage loans	400,055,757	390,876,278	—	—	400,055,757	
Cash, cash equivalents, & short-term investments	165,191,002	165,191,211	165,191,002	—	—	
Other invested assets: Surplus notes	19,976,395	15,996,771	—	19,976,395	—	
Securities lending reinvested collateral assets	29,369,949	29,369,949	29,369,949	—	—	
Derivative assets	77,557,462	77,557,462	—	16,418,382	61,139,080	
Separate account assets	2,516,572,766	2,454,480,088	821,056,599	1,525,989,618	169,526,549	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,652,768,048)	(1,559,055,015)	—	—	(1,652,768,048)	
Fixed-indexed annuity contracts	(1,432,170,731)	(1,406,847,618)	—	—	(1,432,170,731)	
Derivative liabilities	(12,041,495)	(12,041,495)	—	(12,041,495)	—	
Cash collateral payable	(55,560,000)	(55,560,000)	—	(55,560,000)	—	
Separate account liabilities*	(1,701,287,558)	(1,613,772,061)	—	—	(1,701,287,558)	
Securities lending liability	(179,179,457)	(179,179,457)	—	(179,179,457)	—	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves.. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 8,339,880

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 359,262,095	$ 390,697,183
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 89,426,465	$ 96,952,655
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 448,688,560	$ 487,649,838
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. $ 249,171,232

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 249,152,980

16.3 Total payable for securities lending reported on the liability page. $ 179,179,457

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 390,876,278
	1.14 Total Mortgages in Good Standing	$ 390,876,278
	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)	$ 390,876,278
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	8,328	8,719,681	0		8,728,009	67,325
2. Alaska AK	L	0	648,041	0		648,041	0
3. Arizona AZ	L	761	17,330,041	0		17,330,802	1,758,191
4. Arkansas AR	L	0	3,582,703	0		3,582,703	0
5. California CA	L	11,608	40,542,297	0		40,553,905	3,283,579
6. Colorado CO	L	4,974	8,531,826	0		8,536,800	272,068
7. Connecticut CT	L	77	20,162,169	0		20,162,246	397,761
8. Delaware DE	L	490	2,070,511	0		2,071,001	0
9. District of Columbia DC	L	0	333,429	0		333,429	0
10. Florida FL	L	24,827	75,394,078	0		75,418,905	1,373,294
11. Georgia GA	L	(23,051)	10,214,203	0		10,191,152	54,086
12. Hawaii HI	L	0	20,189,896	0		20,189,896	800,357
13. Idaho ID	L	118	3,740,914	0		3,741,032	0
14. Illinois IL	L	27,853	20,942,548	0		20,970,401	1,485,049
15. Indiana IN	L	5,159	20,859,516	0		20,864,675	230,921
16. Iowa IA	L	31,724	2,150,970	0		2,182,694	359,063
17. Kansas KS	L	9,472	5,085,452	0		5,094,924	0
18. Kentucky KY	L	1,489	13,699,659	0		13,701,148	713,195
19. Louisiana LA	L	0	10,781,877	0		10,781,877	344,383
20. Maine ME	L	0	265,662	0		265,662	0
21. Maryland MD	L	12,148	14,770,136	0		14,782,284	250,000
22. Massachusetts MA	L	341	13,705,623	0		13,705,964	206,823
23. Michigan MI	L	833	18,892,603	0		18,893,436	780,104
24. Minnesota MN	L	36,817	7,287,831	0		7,324,648	516,281
25. Mississippi MS	L	1,213	4,438,262	0		4,439,475	979,388
26. Missouri MO	L	11,884	9,374,285	0		9,386,169	0
27. Montana MT	L	217	1,794,179	0		1,794,396	0
28. Nebraska NE	L	4,940	2,754,614	0		2,759,554	58,730
29. Nevada NV	L	99	9,121,706	0		9,121,805	0
30. New Hampshire NH	L	0	1,859,557	0		1,859,557	126,581
31. New Jersey NJ	L	0	32,782,600	0		32,782,600	1,176,360
32. New Mexico NM	L	4,105	1,362,103	0		1,366,208	0
33. New York NY	N	0	3,160,620	0		3,160,620	0
34. North Carolina NC	L	274	18,752,511	0		18,752,785	506,817
35. North Dakota ND	L	0	250,900	0		250,900	100,272
36. Ohio OH	L	80,677	62,045,178	0		62,125,855	1,082,898,106
37. Oklahoma OK	L	17,367	6,499,375	0		6,516,742	300,148
38. Oregon OR	L	4,935	11,089,226	0		11,094,161	370,000
39. Pennsylvania PA	L	30,806	50,917,169	0		50,947,975	1,594,190
40. Rhode Island RI	L	0	1,799,061	0		1,799,061	0
41. South Carolina SC	L	7,711	5,811,078	0		5,818,789	209,985
42. South Dakota SD	L	3,063	411,260	0		414,323	60,000
43. Tennessee TN	L	6,133	7,986,793	0		7,992,926	652,966
44. Texas TX	L	3,894	47,373,105	0		47,376,999	2,574,777
45. Utah UT	L	0	5,743,842	0		5,743,842	50,477
46. Vermont VT	L	0	971,415	0		971,415	0
47. Virginia VA	L	296	9,275,650	0		9,275,946	530,018
48. Washington WA	L	3,493	6,940,277	0		6,943,770	101,288
49. West Virginia WV	L	5,295	2,505,732	0		2,511,027	1,700,000
50. Wisconsin WI	L	1,718	6,772,639	0		6,774,357	965,417
51. Wyoming WY	L	0	2,622,571	0		2,622,571	0
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. U.S. Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	0	0	0		0	0
58. Aggregate Other Aliens OT	XXX	0	17,449	0	0	17,449	0
59. Subtotal	(a) 50	342,088	654,334,823	0	0	654,676,911	1,107,848,000
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0		0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	342,088	654,334,823	0	0	654,676,911	1,107,848,000
96. Plus Reinsurance Assumed	XXX	72,398	0	0		72,398	0
97 Totals (All Business)	XXX	414,486	654,334,823	0	0	654,749,309	1,107,848,000
98. Less Reinsurance Ceded	XXX	184,602	696,993	0		881,595	0
99. Totals (All Business) less Reinsurance Ceded	XXX	229,884	653,637,830	0	0	653,867,714	1,107,848,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	17,449	0		17,449	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	17,449	0	0	17,449	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	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	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	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	55.070	WS Mutual Holding Co	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	5.040	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	39.630	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	30.850	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	5.860	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	5.860	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	23.800	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	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	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	

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0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	

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	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	Y	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense		2,716	2,767
2705. Reserve Adjustment	(18,198)	(34,991)	(72,625)
2797. Summary of remaining write-ins for Line 27 from overflow page	(18,198)	(32,275)	(69,858)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	262,347,794	189,393,896
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	68,954,688	76,022,851
	2.2 Additional investment made after acquisition	64,135,811	21,947,516
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,562,013	25,016,469
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	390,876,280	262,347,794
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	390,876,280	262,347,794
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	390,876,280	262,347,794

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	199,043,552	129,601,859
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,275,841	9,174,509
	2.2 Additional investment made after acquisition	16,962,702	65,714,794
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	40	51
5.	Unrealized valuation increase (decrease)	14,682,561	9,556,222
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	38,496,796	14,701,956
8.	Deduct amortization of premium and depreciation	11,253	14,342
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		287,585
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	194,456,647	199,043,552
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	194,456,647	199,043,552

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,721,567,138	3,714,491,433
2.	Cost of bonds and stocks acquired	1,284,881,751	1,832,232,639
3.	Accrual of discount	2,091,313	3,277,310
4.	Unrealized valuation increase (decrease)	46,614,032	(24,919,242)
5.	Total gain (loss) on disposals	4,877,414	61,053,832
6.	Deduct consideration for bonds and stocks disposed of	586,124,843	843,807,434
7.	Deduct amortization of premium	14,575,615	13,674,671
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	631,169	7,086,729
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,458,700,021	4,721,567,138
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,458,700,021	4,721,567,138

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,020,912,900	553,509,806	528,201,311	80,445,754	2,788,366,661	3,020,912,900	3,126,667,149	2,657,328,165
2. NAIC 2 (a)	1,445,289,613	1,652,614,236	1,554,580,595	(63,049,022)	1,435,040,285	1,445,289,613	1,480,274,232	1,297,472,504
3. NAIC 3 (a)	257,322,787	13,092,330	10,717,767	(22,575,590)	219,035,868	257,322,787	237,121,760	219,059,231
4. NAIC 4 (a)	112,882,661	18,048,756	10,582,931	(3,970,172)	119,115,066	112,882,661	116,378,314	102,554,041
5. NAIC 5 (a)	5,455,777	9,644	2,003,957	4,981,513	8,429,558	5,455,777	8,442,977	10,635,088
6. NAIC 6 (a)	5,037,712	0	1,810,678	(3,823)	4,591,220	5,037,712	3,223,211	3,350,625
7. Total Bonds	4,846,901,450	2,237,274,772	2,107,897,239	(4,171,340)	4,574,578,658	4,846,901,450	4,972,107,643	4,290,399,654
PREFERRED STOCK								
8. NAIC 1	9,185,874				9,185,874	9,185,874	9,185,874	9,185,874
9. NAIC 2	12,602,889				12,602,889	12,602,889	12,602,889	10,197,085
10. NAIC 3	0				0	0	0	
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	21,788,763	0	0	0	21,788,763	21,788,763	21,788,763	19,382,959
15. Total Bonds and Preferred Stock	4,868,690,213	2,237,274,772	2,107,897,239	(4,171,340)	4,596,367,421	4,868,690,213	4,993,896,406	4,309,782,613

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

NAIC 1 $ 75,598,649 ; NAIC 2 $ 83,053,182 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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	24,369,112	XXX	24,369,112	9,273	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	76,411,816	44,387,564
2.	Cost of short-term investments acquired	755,139,000	1,067,340,624
3.	Accrual of discount		53
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals	807,180,444	1,035,316,425
7.	Deduct amortization of premium	1,260	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)	24,369,112	76,411,816
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	24,369,112	76,411,816

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	36,805,463
2.	Cost Paid/(Consideration Received) on additions	10,897,626
3.	Unrealized Valuation increase/(decrease)	20,745,195
4.	Total gain (loss) on termination recognized	1,789,275
5.	Considerations received/(paid) on terminations	4,721,385
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)	65,516,174
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	65,516,174

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				976,413
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				449,091
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(295,389)			
	3.14 Section 1, Column 18, prior year	194,181	(489,570)	(489,570)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(295,389)			
	3.24 Section 1, Column 19, prior year	194,181	(489,570)	(489,570)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(2,225,649)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(2,225,649)	(2,225,649)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,425,504
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,425,504

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	65,516,181	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,425,504	
3.	Total (Line 1 plus Line 2)		66,941,685
4.	Part D, Section 1, Column 5	78,983,180	
5.	Part D, Section 1, Column 6	(12,041,495)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	65,516,181	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		65,516,181
10.	Part D, Section 1, Column 8	77,557,676	
11.	Part D, Section 1, Column 9	(12,041,495)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	1,425,504	
15.	Part D, Section 1, Column 11	1,425,504	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	57,188,483	47,226,428
2.	Cost of cash equivalents acquired	4,941,802,555	6,750,592,234
3.	Accrual of discount	165	85
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	7,822	3,958
6.	Deduct consideration received on disposals	4,864,716,311	6,740,634,222
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	134,282,714	57,188,483
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	134,282,714	57,188,483

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0009050	Houston	TX		09/28/2011	5.250	0	2,340,065	11,500,000
0009059	Cincinnati	OH		11/12/2015	5.000	0	3,504,031	34,200,000
0009061	Westminster	CO		08/01/2016	4.500	0	4,986,139	50,900,000
0009063	Charleston	SC		10/14/2016	4.500	0	4,125,210	37,550,000
0009065	Washington	DC		11/04/2016	4.500	0	3,177,276	54,300,000
0009066	Westfield	IN		11/22/2016	4.450	0	2,397,914	13,400,000
0009068	Dayton	OH		02/17/2017	4.650	0	1,050,588	20,600,000
0009070	Louisville	KY		04/20/2017	4.550	0	3,588,248	58,400,000
0009071	Naples	FL		08/07/2017	4.800	31,400,000	0	53,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						31,400,000	25,169,471	333,850,000
0899999. Total Mortgages in good standing						31,400,000	25,169,471	333,850,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						31,400,000	25,169,471	333,850,000

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		3,049,858	0	0	0	0	0	0	0	34,699	0	0	0
0009047	Ocala	FL		10/19/2007		4,360,081	0	0	0	0	0	0	0	120,353	0	0	0
0009048	Naples	FL		03/04/2010		7,498,032	0	0	0	0	0	0	0	53,363	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,304,353	0	0	0	0	0	0	0	30,218	0	0	0
0009050	Houston	TX		09/28/2011		4,160,432	0	0	0	0	0	0	0	57,217	0	0	0
0009052	Brentwood	TN		07/17/2014		9,170,376	0	0	0	0	0	0	0	132,625	0	0	0
0009053	Frankfort	KY		12/12/2014		18,165,278	0	0	0	0	0	0	0	223,558	0	0	0
0009054	Eldersburg	MD		12/18/2014		26,144,717	0	0	0	0	0	0	0	140,038	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,553,164	0	0	0	0	0	0	0	94,493	0	0	0
0009056	Blacksburg	VA		10/06/2015		7,107,329	0	0	0	0	0	0	0	61,930	0	0	0
0009057	Aurora	CO		10/08/2015		22,147,284	0	0	0	0	0	0	0	137,464	0	0	0
0009058	Westfield	IN		11/03/2015		24,966,779	0	0	0	0	0	0	0	102,660	0	0	0
0009060	Vineyard	UT		12/07/2015		32,000,000	0	0	0	0	0	0	0	134,401	0	0	0
0009062	Humble	TX		08/03/2016		22,050,000	0	0	0	0	0	0	0	32,054	0	0	0
0009067	Silver Spring	MD		01/03/2017		0	0	0	0	0	0	0	0	116,680	0	0	0
0009069	Las Vegas	NV		04/07/2017		0	0	0	0	0	0	0	0	322	0	0	0
0299999. Mortgages with partial repayments						200,677,683	0	0	0	0	0	0	0	1,472,075	0	0	0
0599999 - Totals						200,677,683	0	0	0	0	0	0	0	1,472,075	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		19,827		2,708,257	2.090
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP		07/18/2016			1,600,000			2.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,619,827	0	2,708,257	XXX
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017			1,885,436			0.570
	Maranon Sr Credit Strategies			Maranon Sr Credit Strategies		09/21/2017	3	750,000				0.000
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		34,569		783,204	1.950
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016	2		2,363,216			3.170
2199999. Joint Venture Interests - Other - Unaffiliated								750,000	4,283,221	0	783,204	XXX
4499999. Total - Unaffiliated								750,000	5,903,048	0	3,491,461	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								750,000	5,903,048	0	3,491,461	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	07/12/2017	1,635,467					0		1,635,467	1,635,467			0	114,873
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							1,635,467	0	0	0	0	0	0	1,635,467	1,635,467	0	0	0	114,873
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	07/19/2017	15,722,553					0		15,722,553	15,722,553			0	2,989,310
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	07/01/2017	09/30/2017	(14,930)					0		(14,930)	(14,930)			0	
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	07/26/2017	141,564					0		141,564	141,564			0	56,082
1599999. Joint Venture Interests - Common Stock - Unaffiliated							15,849,187	0	0	0	0	0	0	15,849,187	15,849,187	0	0	0	3,045,392
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	09/08/2017	998,954					0		998,954	998,954			0	1,380,425
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	07/25/2017	31,412					0		31,412	31,412			0	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/07/2017	20,755					0		20,755	20,755			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	07/12/2017	45,014					0		45,014	45,014			0	101,293
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	09/20/2017	326,437					0		326,437	326,437			0	
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	08/18/2017	537,732					0		537,732	537,732			0	251,240
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	09/18/2017	1,887,290					0		1,887,290	1,887,290			0	604,153
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	07/27/2017	299,770					0		299,770	299,770			0	
2199999. Joint Venture Interests - Other - Unaffiliated							4,147,364	0	0	0	0	0	0	4,147,364	4,147,364	0	0	0	2,337,111
4499999. Total - Unaffiliated							21,632,018	0	0	0	0	0	0	21,632,018	21,632,018	0	0	0	5,497,376
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							21,632,018	0	0	0	0	0	0	21,632,018	21,632,018	0	0	0	5,497,376

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)
36176F-Z9-2	G2 #765168 4.616% 11/22/61		07/01/2017	Interest Capitalization		3,283	3,283	0	1
36230U-YL-7	G2 RF #759715 4.674% 10/26/61		07/01/2017	Interest Capitalization		2,223	2,223	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2017	Interest Capitalization		4,992	4,992	0	1
38378K-DQ-9	GNR 2013 46 IO 1.091% 09/16/43		08/07/2017	PERFORMANCE TRUST CAPITAL		457,029	0	2,247	1
690353-X5-1	OPIC AGENCY DEBENTURES 1.120% 08/15/29		09/18/2017	WELLS FARGO		3,000,000	3,000,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						3,467,527	3,010,498	2,247	XXX
952347-S6-0	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 3.541% 08/01/34		08/24/2017	J P MORGAN SEC FIXED INC		3,000,000	3,000,000	0	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,000,000	3,000,000	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2017	Interest Capitalization		57,827	57,827	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2017	Interest Capitalization		62,710	62,710	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2017	Interest Capitalization		19,835	19,835	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		09/01/2017	Interest Capitalization		81,886	81,886	0	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		09/01/2017	Interest Capitalization		29,322	29,322	0	1
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		07/05/2017	PNC CAPITAL MARKETS		2,600,000	2,600,000	188	1FE
735389-ZE-1	PORT OF SEATTLE WA 3.755% 05/01/36		07/26/2017	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						4,851,580	4,851,580	188	XXX
023135-BG-0	AMAZON.COM INC 4.050% 08/22/47		08/15/2017	J P MORGAN SEC FIXED INC		3,970,440	4,000,000	0	1FE
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		07/31/2017	GOLDMAN SACHS		7,000,000	7,000,000	0	1FE
02665W-BR-1	AMERICAN HONDA FINANCE 1.463% 01/22/19		07/17/2017	DEUTSCHE BANK		1,400,000	1,400,000	0	1FE
080555-AF-2	BELO A H CORP 7.250% 09/15/27		08/01/2017	Various		1,919,583	1,682,000	46,866	3FE
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		1,883,000	1,883,000	0	3FE
171340-AM-4	CHURCH & DWIGHT CO INC 1.464% 01/25/19		07/20/2017	BANK of AMERICA SEC		3,000,000	3,000,000	0	2FE
17325F-AG-3	CITIBANK NA 1.581% 09/18/19		09/13/2017	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	1FE
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		09/14/2017	GUGGENHEIM CAPITAL MARKETS		7,000,000	7,000,000	0	2AM
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		07/26/2017	ROBERT W. BAIRD		1,079,528	1,101,559	501	1FE
29271L-AD-6	ENDO FIN LLC/ENDO FINCO 7.250% 01/15/22		08/08/2017	JEFFERIES & CO		4,972,145	5,000,000	26,181	5FE
36228C-VC-4	GSMS 2005-ROCK E 5.465% 05/03/32		07/06/2017	BANK of AMERICA SEC		5,700,781	5,000,000	7,590	1FM
37185L-AJ-1	GENESIS ENERGY 6.500% 10/01/25		08/07/2017	Various		3,021,526	3,017,000	0	4FE
375558-BN-2	GILEAD SCIENCES INC 1.495% 09/20/18		09/14/2017	BANK of AMERICA SEC		2,000,000	2,000,000	0	1FE
375558-BQ-5	GILEAD SCIENCES INC 1.575% 09/20/19		09/14/2017	BANK of AMERICA SEC		2,000,000	2,000,000	0	1FE
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6.125% 08/23/18		08/24/2017	SUSQUEHANNA		1,458,506	1,400,000	1,429	2FE
665228-D#-6	NORTHERN IL GAS PRIVATE PLACEMENT 3.620% 08/10/37		07/31/2017	PRIVATE PLACEMENT		3,000,000	3,000,000	0	1FE
68233J-BC-7	ONCOR ELECTRIC DELIVERY 3.800% 09/30/47		09/18/2017	MITSUBISHI UFJ SECURITIES		2,496,425	2,500,000	0	1FE
69349L-AC-2	PNC BANK NA 4.875% 09/21/17		07/25/2017	GOLDMAN SACHS		1,004,990	1,000,000	17,198	1FE
70457L-AB-0	PEABODY SEC FIN CORP 6.375% 03/31/25		08/11/2017	CITIGROUP GLOBAL MKTS		3,090,000	3,000,000	96,510	4FE
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		07/13/2017	DEUTSCHE BANK		9,999,880	10,000,000	0	1FE
74333J-AK-7	PROG 2017-SFR1 D 3.565% 08/17/34		07/13/2017	DEUTSCHE BANK		2,999,928	3,000,000	0	2AM
74333J-AN-1	PROG 2017-SFR1 E 4.261% 08/17/34		07/13/2017	DEUTSCHE BANK		4,249,956	4,250,000	0	2AM
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		07/12/2017	WELLS FARGO		13,882,375	14,000,000	36,750	1FE
81746F-AG-0	SEMT 2017-6 A7 3.500% 09/25/47		08/16/2017	WELLS FARGO		12,028,642	12,000,000	33,833	1FE
852060-AD-4	SPRINT CORP (FON GROUP) 6.875% 11/15/28		07/20/2017	CREDIT SUISSE FIRST BOSTON		426,088	383,000	5,120	4FE
86184R-AA-5	SMPT 2017-MONT A 2.086% 08/20/30		09/08/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 07/31/22		08/02/2017	Taxable Exchange		630,872	609,009	0	4Z
90205F-AA-8	PRK 2017-280P A 2.117% 09/15/34		09/19/2017	DEUTSCHE BANK		8,000,000	8,000,000	0	1FE
911365-BH-6	NA UNITED RENTALS 4.625% 10/15/25		09/08/2017	MORGAN STANLEY HI-YLD		5,000,000	5,000,000	0	3FE
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		3,527,721	3,618,000	79,586	2FE
92552V-AK-6	VIASAT INC 5.625% 09/15/25		09/07/2017	BANK of AMERICA SEC		2,328,000	2,328,000	0	4FE
960386-AL-4	WABTEC 3.450% 11/15/26		08/31/2017	Tax Free Exchange		9,996,842	10,000,000	101,583	2FE
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A	08/22/2017	SUSQUEHANNA		1,045,660	1,000,000	1,806	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	08/07/2017	Interest Capitalization		8,037	8,037	0	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		08/07/2017	Interest Capitalization		1,607	1,607	0	5
000000-00-0	UBS GROUP FUNDING SWITZE 4.125% 09/24/25	D	09/13/2017	DEUTSCHE BANK		1,588,995	1,500,000	29,391	1FE
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	08/18/2017	MORGAN STANLEY FIXED INC		2,105,439	2,100,000	54,378	1FE
06738E-AE-5	BARCLAYS PLC 3.650% 03/16/25	D	09/13/2017	DEUTSCHE BANK		1,510,005	1,500,000	27,223	2FE
21987B-AW-8	CODELCO INC 3.625% 08/01/27	D	07/25/2017	HONG KONG SHANGHAI BK		1,964,740	2,000,000	0	1FE
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	09/13/2017	CREDIT AGRICOLE SECURITIES		2,001,478	2,000,000	27,333	1FE
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	09/13/2017	Various		2,140,133	2,048,000	1,237	1FE
25156P-AT-0	DEUTSCHE TELEKOM 1.774% 09/19/19	D	08/30/2017	RBC/DAIN		2,004,900	2,000,000	7,442	2FE
404280-BB-4	HSBC HOLDINGS PLC-SPONS 3.900% 05/25/26	D	09/13/2017	DEUTSCHE BANK		1,571,190	1,500,000	17,875	1FE
561233-AA-5	MALLINCKRODT FIN/SB 5.750% 08/01/22	D	08/08/2017	GUGGENHEIM CAPITAL MARKETS		5,908,125	6,000,000	9,344	4FE
59284M-AD-6	MEXICO CITY AIRPORT TRUST 5.500% 07/31/47	D	09/13/2017	HONG KONG SHANGHAI BK		1,987,960	2,000,000	0	2FE
A3158#-AA-7	HOFER FIN SVCS PP 2.690% 07/25/20	D	07/21/2017	PRIVATE PLACEMENT		14,000,000	14,000,000	0	1FE

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)
A3158#-AC-3	HOFER FIN SVCS PP 3.410% 07/25/24	D	07/21/2017	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1FE
G2615@-AB-0	DCC TREAS IRELAN PP 4.040% 04/25/23	D	07/12/2017	PRIVATE PLACEMENT		18,411,660	18,000,000	185,840	2
G7219*-AJ-4	PREMIER OIL PLC MWB 8.960% 05/31/21	D	08/03/2017	TAXABLE EXCHANGE		29,513	29,513	0	3Z
G7219*-AN-5	PREMIER OIL PLC 9.140% 05/31/21	D	08/03/2017	TAXABLE EXCHANGE		132,235	132,235	0	3Z
G7219*-AR-6	PREMIER OIL PLC B 8.960% 05/31/21	D	07/31/2017	Taxable Exchange		900,000	1,000,000	0	3Z
G7219*-AV-7	PREMIER OIL PLC C 9.140% 05/31/21	D	07/31/2017	Taxable Exchange		900,000	1,000,000	0	3Z
Q0697#-AC-0	AUSGRID FIN PTY PP 3.750% 10/01/32	D	08/28/2017	PRIVATE PLACEMENT		8,000,000	8,000,000	0	2FE
Q2762#-AD-4	CONNECTEAST FIN PRIVATE PLACEMENT 3.770% 09/27/32	D	09/25/2017	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						223,278,905	221,990,960	815,016	XXX
29379V-BN-2	ENTERPRISE PRODUCTS 5.250% 08/16/77		08/07/2017	CITIGROUP GLOBAL MKTS		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						239,598,012	237,853,038	817,451	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						239,598,012	237,853,038	817,451	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
032654-10-5	ANALOG DEVICES		07/28/2017	BNY CONVERG-SOFT	10,206.000	807,745		0	L
10922N-10-3	BRIGHTHOUSE ‘		08/07/2017	Spin Off	5,027.360	298,839		0	L
126650-10-0	CVS CORP		07/28/2017	BNY CONVERG-SOFT	15,154.000	1,207,768		0	L
26078J-10-0	DOWDUPONT INC COMMON		09/01/2017	Taxable Exchange	25,493.000	1,712,620		0	L
31337#-10-5	FHLB CINCINNATI		09/28/2017	PRIVATE PLACEMENT	4,118.000	411,800		0	A
38174@-10-8	Golub Capital Investment Corpo		08/31/2017	Tax Free Exchange	42,000.000	630,000		0	U
46590V-10-0	JBG SMITH PROPERTIES REIT		07/18/2017	Spin Off	3,424.000	112,507		0	L
88642R-10-9	TIDEWATER INC		08/02/2017	PRIVATE PLACEMENT	49,951.000	1,353,672		0	L
GOLUB#-CS-0	Golub Capital Investment Corpo		07/31/2017	PRIVATE PLACEMENT	14,000.000	210,000		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,744,951	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,744,951	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,744,951	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,744,951	XXX	0	XXX
9999999 - Totals						246,342,963	XXX	817,451	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

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-2C-1	G2 #765171 4.648% 12/20/61		09/01/2017	Paydown		188,157	188,157	204,107	191,599	0	(3,441)	0	(3,441)	0	188,157	0	0	0	5,813	05/01/2048	1
36176F-Z5-0	G2 #765164 4.604% 10/20/61		09/01/2017	Paydown		513,533	513,533	552,874	506,226	0	7,307	0	7,307	0	513,533	0	0	0	20,024	10/20/2061	1
36176F-Z9-2	G2 #765168 4.616% 11/22/61		09/01/2017	Paydown		235,482	235,482	252,110	238,080	0	(3,490)	0	(3,490)	0	235,482	0	0	0	16,229	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2017	Paydown		114,998	114,998	115,142	115,112	0	(113)	0	(113)	0	114,998	0	0	0	2,024	01/15/2033	1
36194S-PD-4	Government NatioAU4920 gage A POOL # AU4920 3.020% 09/15/41		09/01/2017	Paydown		66,020	66,020	67,238	67,233	0	(1,212)	0	(1,212)	0	66,020	0	0	0	1,330	09/15/2041	1
36230U-YF-0	G2 4.683% 09/01/46		09/01/2017	Paydown		149,656	149,656	161,226	144,462	0	5,194	0	5,194	0	149,656	0	0	0	5,263	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.674% 10/26/61		09/01/2017	Paydown		61,362	61,362	66,022	62,049	0	(925)	0	(925)	0	61,362	0	0	0	2,090	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2017	Paydown		102,419	102,419	104,653	102,629	0	(514)	0	(514)	0	102,419	0	0	0	1,432	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.472% 02/16/44		09/01/2017	Paydown		3,523	3,523	3,400	3,332	0	191	0	191	0	3,523	0	0	0	239	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.821% 11/16/42		09/01/2017	Paydown		1,592	1,592	1,529	1,543	0	49	0	49	0	1,592	0	0	0	115	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2017	Paydown		9,085	9,085	10,132	9,861	0	(775)	0	(775)	0	9,085	0	0	0	266	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2017	Paydown		15,008	15,008	15,653	15,345	0	(337)	0	(337)	0	15,008	0	0	0	450	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.091% 09/16/43		08/01/2017	Paydown		0	0	110,726	52,519	0	(52,519)	0	(52,519)	0	0	0	0	0	11,465	09/16/2043	1
38379U-TJ-5	GNR 2016-72 IO 0.896% 12/16/55		09/01/2017	Paydown		0	0	20,060	18,197	0	(18,197)	0	(18,197)	0	0	0	0	0	3,338	12/16/2055	1
38379U-XP-6	GNR 2016-98 IO 0.955% 05/16/58		09/01/2017	Paydown		0	0	19,644	18,796	0	(18,796)	0	(18,796)	0	0	0	0	0	1,557	05/16/2058	1
690353-H9-1	OPIC US Agency Floating Rate 1.005% 09/15/22		09/15/2017	Redemption 100.0000		25,080	25,080	25,080	25,080	0	0	0	0	0	25,080	0	0	0	172	09/15/2022	1
690353-XQ-5	OPIC VRDN 0.870% 07/15/25		07/18/2017	Redemption 100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	1,460	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						1,722,026	1,722,026	1,965,707	1,808,174	0	(87,578)	0	(87,578)	0	1,722,026	0	0	0	73,267	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2017	Redemption 100.0000		38,585	38,585	38,585	38,585	0	0	0	0	0	38,585	0	0	0	701	02/01/2042	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		09/15/2017	Call 100.0000		14,923	14,923	14,923	14,923	0	0	0	0	0	14,923	0	0	0	386	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2017	Paydown		56,335	56,335	56,687	56,596	0	(261)	0	(261)	0	56,335	0	0	0	734	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2017	Paydown		116,365	116,365	120,929	120,264	0	(3,898)	0	(3,898)	0	116,365	0	0	0	2,329	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2017	Paydown		20,414	20,414	20,809	20,674	0	(260)	0	(260)	0	20,414	0	0	0	594	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2017	Paydown		12,961	12,961	13,251	13,153	0	(192)	0	(192)	0	12,961	0	0	0	397	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2017	Paydown		9,303	9,303	9,890	9,746	0	(443)	0	(443)	0	9,303	0	0	0	275	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2017	Paydown		7,095	7,095	7,543	7,434	0	(339)	0	(339)	0	7,095	0	0	0	213	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2017	Paydown		27,871	27,871	26,965	27,194	0	676	0	676	0	27,871	0	0	0	561	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2017	Paydown		2,099	2,099	2,182	2,093	0	6	0	6	0	2,099	0	0	0	143	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		09/01/2017	Paydown		61	61	63	62	0	(1)	0	(1)	0	61	0	0	0	4	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		09/01/2017	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		09/01/2017	Paydown		29	29	31	30	0	0	0	0	0	29	0	0	0	2	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2017	Paydown		157,402	157,402	155,434	155,731	0	1,671	0	1,671	0	157,402	0	0	0	2,712	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2017	Paydown		13,088	13,088	13,314	13,289	0	(201)	0	(201)	0	13,088	0	0	0	555	10/01/2035	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		09/01/2017	Paydown		52,852	52,852	50,374	52,170	0	682	0	682	0	52,852	0	0	0	1,219	11/15/2037	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		09/01/2017	Paydown		184,367	184,367	183,790	184,070	0	297	0	297	0	184,367	0	0	0	4,289	08/15/2024	1
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		09/01/2017	Paydown		445,039	445,039	449,484	444,597	0	443	0	443	0	445,039	0	0	0	11,835	11/25/2017	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		09/01/2017	Paydown		294,891	294,891	297,199	295,476	0	(584)	0	(584)	0	294,891	0	0	0	6,890	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.712% 09/25/18		07/01/2017	Paydown		0	0	3,843	952	0	(952)	0	(952)	0	0	0	0	0	422	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.521% 01/25/47		07/01/2017	Paydown		0	0	1,824	496	0	(496)	0	(496)	0	0	0	0	0	195	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2017	Paydown		49,283	49,283	53,557	53,311	0	(4,028)	0	(4,028)	0	49,283	0	0	0	1,303	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.522% 01/25/22		07/01/2017	Paydown		0	0	5,500	2,898	0	(2,898)	0	(2,898)	0	0	0	0	0	446	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.382% 07/25/22		07/01/2017	Paydown		0	0	5,620	3,273	0	(3,273)	0	(3,273)	0	0	0	0	0	437	07/25/2022	1FE
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		09/01/2017	Paydown		267,843	267,843	250,440	242,789	0	25,054	0	25,054	0	267,843	0	0	0	4,737	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2017	Paydown		175,198	175,198	163,195	166,195	0	9,003	0	9,003	0	175,198	0	0	0	1,694	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2017	Paydown		1,547	1,547	1,535	1,537	0	10	0	10	0	1,547	0	0	0	36	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.686% 09/25/25		08/01/2017	Paydown		0	0	4,835	4,332	0	(4,332)	0	(4,332)	0	0	0	0	0	416	09/25/2025	1
3137BV-ZA-7	FHMS K063 0.426% 01/25/27		08/01/2017	Paydown		0	0	1,482	0	0	(1,482)	0	(1,482)	0	0	0	0	0	82	01/25/2027	1FE
31384Q-PN-7	FNMA # 530629 2.942% 04/01/30		09/01/2017	Paydown		1,273	1,273	1,261	1,174	0	98	0	98	0	1,273	0	0	0	24	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2017	Paydown		110,065	110,065	106,883	107,529	0	2,535	0	2,535	0	110,065	0	0	0	2,257	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2017	Paydown		211,656	211,656	217,378	216,784	0	(5,127)	0	(5,127)	0	211,656	0	0	0	5,005	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2017	Paydown		43,114	43,114	45,269	45,191	0	(2,078)	0	(2,078)	0	43,114	0	0	0	1,240	09/01/2043	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		09/01/2017	Paydown		32,029	32,029	31,454	31,468	0	560	0	560	0	32,029	0	0	0	772	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2017	Paydown		15,293	15,293	14,685	14,869	0	424	0	424	0	15,293	0	0	0	284	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2017	Paydown		34,517	34,517	36,912	36,632	0	(2,115)	0	(2,115)	0	34,517	0	0	0	805	01/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		09/01/2017	Paydown		336,086	336,086	336,125	336,093	0	(7)	0	(7)	0	336,086	0	0	0	7,489	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		09/01/2017	Paydown		198	198	198	198	0	0	0	0	0	198	0	0	0	9	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2017	Paydown		30,826	30,826	29,526	30,163	0	663	0	663	0	30,826	0	0	0	1,238	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		09/01/2017	Paydown		46,700	46,700	50,013	48,252	0	(1,552)	0	(1,552)	0	46,700	0	0	0	1,267	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2017	Paydown		35,995	35,995	34,775	35,353	0	643	0	643	0	35,995	0	0	0	1,208	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2017	Paydown		122,947	122,947	132,255	127,146	0	(4,199)	0	(4,199)	0	122,947	0	0	0	4,612	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2017	Paydown		96,376	96,376	104,748	99,877	0	(3,502)	0	(3,502)	0	96,376	0	0	0	3,630	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2017	Paydown		300,282	300,282	291,469	296,062	0	4,220	0	4,220	0	300,282	0	0	0	11,155	04/15/2033	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2017	Paydown		89,254	89,254	98,794	93,833	0	(4,579)	0	(4,579)	0	89,254	0	0	0	2,987	03/25/2029	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		08/01/2017	Paydown		81,162	81,162	80,833	80,935	0	228	0	228	0	81,162	0	0	0	2,029	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2017	Paydown		13,199	13,199	12,626	12,952	0	247	0	247	0	13,199	0	0	0	356	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		09/01/2017	Paydown		48,929	48,929	49,143	48,943	0	(14)	0	(14)	0	48,929	0	0	0	1,470	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2017	Paydown		71,864	71,864	75,614	73,235	0	(1,371)	0	(1,371)	0	71,864	0	0	0	1,900	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2017	Paydown		32,207	32,207	30,818	31,642	0	565	0	565	0	32,207	0	0	0	874	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		09/01/2017	Paydown		108,142	108,142	112,856	109,024	0	(882)	0	(882)	0	108,142	0	0	0	3,238	11/25/2039	1
31398V-4P-8	FHR 3643 DB 4.500% 03/15/25		09/01/2017	Paydown		48,206	48,206	47,393	47,858	0	348	0	348	0	48,206	0	0	0	1,596	03/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2017	Paydown		36,240	36,240	34,382	35,500	0	740	0	740	0	36,240	0	0	0	960	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		09/01/2017	Paydown		86,381	86,381	86,921	86,452	0	(72)	0	(72)	0	86,381	0	0	0	2,572	04/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2017	Paydown		883	883	874	875	0	8	0	8	0	883	0	0	0	32	08/01/2033	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		09/01/2017	Paydown		100,051	100,051	101,304	101,283	0	(1,232)	0	(1,232)	0	100,051	0	0	0	3,839	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2017	Paydown		36,762	36,762	38,371	37,786	0	(1,023)	0	(1,023)	0	36,762	0	0	0	1,137	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2017	Paydown		160,299	160,299	157,168	157,925	0	2,374	0	2,374	0	160,299	0	0	0	3,191	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2017	Paydown		52,354	52,354	52,256	52,255	0	99	0	99	0	52,354	0	0	0	1,063	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2017	Paydown		43,105	43,105	43,065	43,060	0	45	0	45	0	43,105	0	0	0	845	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2017	Paydown		63,873	63,873	64,411	64,201	0	(329)	0	(329)	0	63,873	0	0	0	1,716	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2017	Paydown		50,998	50,998	52,464	51,961	0	(964)	0	(964)	0	50,998	0	0	0	1,511	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		09/01/2017	Paydown		112,778	112,778	117,325	116,567	0	(3,788)	0	(3,788)	0	112,778	0	0	0	3,444	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2017	Paydown		27,201	27,201	27,966	27,895	0	(695)	0	(695)	0	27,201	0	0	0	638	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2017	Paydown		30,656	30,656	32,371	31,575	0	(918)	0	(918)	0	30,656	0	0	0	1,108	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2017	Paydown		101,591	101,591	103,226	102,730	0	(1,139)	0	(1,139)	0	101,591	0	0	0	2,411	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2017	Paydown		63,888	63,888	64,986	64,651	0	(763)	0	(763)	0	63,888	0	0	0	1,476	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/03/2017	Redemption 100.0000		47,485	47,485	47,485	47,485	0	0	0	0	0	47,485	0	0	0	828	07/01/2041	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		09/01/2017	Redemption 100.0000		61,880	61,880	61,880	61,880	0	0	0	0	0	61,880	0	0	0	1,142	08/01/2046	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		09/01/2017	Redemption 100.0000		87,899	87,899	87,899	87,899	0	0	0	0	0	87,899	0	0	0	1,503	10/01/2034	1FE
658207-SW-6	NORTH CAROLINA ST HSG SFH 3.600% 07/01/41		09/01/2017	Redemption 100.0000		360,000	360,000	341,100	341,139	0	18,861	0	18,861	0	360,000	0	0	0	8,138	07/01/2041	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		09/01/2017	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	782	11/01/2041	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		09/02/2017	Redemption 100.0000		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	4,196	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,651	12/01/2021	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		09/01/2017	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,628	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		09/01/2017	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	5,288	09/01/2019	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		09/02/2017	Redemption 100.0000		454,043	454,043	454,043	454,043	0	0	0	0	0	454,043	0	0	0	22,464	03/01/2036	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		09/02/2017	Redemption 100.0000		520,684	520,684	520,684	520,684	0	0	0	0	0	520,684	0	0	0	8,684	09/01/2037	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		07/03/2017	Redemption 100.0000		4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	0	13,463	06/01/2044	2AM
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		08/14/2017	PNC CAPITAL MARKETS		2,600,000	2,600,000	2,600,000	0	0	0	0	0	0	2,600,000	0	0	0	3,949	11/01/2039	1FE
734195-AB-6	PORT GTR CINCINNATI DEV AUTH R 3.500% 05/15/26		08/01/2017	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	1,750	05/15/2026	2AM
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 1.180% 08/01/33		08/01/2017	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	1,233	08/01/2033	1FE
76252P-HJ-1	RIB FLOATER TRUST 1.340% 07/01/22		07/03/2017	Redemption 100.0000		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	706	07/01/2022	1FE
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		09/01/2017	Redemption 100.0000		21,076	21,076	21,076	0	0	0	0	0	0	21,076	0	0	0	91	09/01/2047	1FE
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2017	Redemption 100.0000		80,000	80,000	75,306	76,415	0	3,585	0	3,585	0	80,000	0	0	0	3,600	07/20/2036	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2017	Redemption 100.0000		101,979	101,979	101,979	101,979	0	0	0	0	0	101,979	0	0	0	1,850	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		09/25/2017	Redemption 100.0000		89,881	89,881	89,881	89,881	0	0	0	0	0	89,881	0	0	0	2,617	10/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		09/01/2017	Redemption 100.0000		72,028	72,028	72,028	72,028	0	0	0	0	0	72,028	0	0	0	15,971	10/25/2037	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		09/01/2017	Redemption 100.0000		768,272	768,272	768,700	526,027	0	13,720	0	13,720	0	768,272	0	0	0	140,579	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/27/2017	Redemption 100.0000		37,485	37,485	37,485	37,485	0	0	0	0	0	37,485	0	0	0	3,286	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						15,172,644	15,172,644	15,195,949	7,993,745	0	27,816	0	27,816	0	15,172,644	0	0	0	373,394	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2017	Paydown		6,336	6,336	5,465	5,759	0	578	0	578	0	6,336	0	0	0	253	05/25/2033	1FM
008414-AB-0	ABMT 2013-1 B1 3.603% 07/25/43		09/01/2017	Paydown		69,473	69,473	70,588	0	0	(1,115)	0	(1,115)	0	69,473	0	0	0	627	07/25/2043	1FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		09/01/2017	Paydown		125,670	125,670	126,484	126,453	0	(783)	0	(783)	0	125,670	0	0	0	3,001	10/01/2044	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		09/01/2017	Paydown		218,163	218,163	221,026	219,391	0	(1,228)	0	(1,228)	0	218,163	0	0	0	4,195	03/25/2045	1FM
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		09/01/2017	Paydown		530,171	530,171	536,798	536,686	0	(6,515)	0	(6,515)	0	530,171	0	0	0	11,895	03/25/2045	1FM
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		09/01/2017	Paydown		67,471	67,471	68,441	68,428	0	(956)	0	(956)	0	67,471	0	0	0	1,577	06/25/2045	1FM
00842A-CB-3	ABMT 2015-4 B1 3.588% 06/25/45		09/01/2017	Paydown		34,098	34,098	34,863	34,824	0	(727)	0	(727)	0	34,098	0	0	0	816	06/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		09/01/2017	Paydown		326,774	326,774	332,493	331,476	0	(4,702)	0	(4,702)	0	326,774	0	0	0	7,692	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2017	Paydown		272,032	272,032	275,602	274,189	0	(2,157)	0	(2,157)	0	272,032	0	0	0	6,404	12/25/2045	1FM
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2017	Redemption 100.0000		17	17	16	(11,686)	0	11,703	0	11,703	0	17	0	0	0	6,657	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2017	Paydown		30,707	33,615	30,543	29,773	0	934	0	934	0	30,707	0	0	0	1,367	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		09/15/2017	Paydown		725,903	725,903	723,275	723,883	0	2,019	0	2,019	0	725,903	0	0	0	11,100	02/15/2024	1FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2017	Redemption 100.0000		231,156	231,156	231,156	231,156	0	0	0	0	0	231,156	0	0	0	8,264	01/15/2028	1FE
025816-AX-7	AMERICAN EXPRESS CO 6.150% 08/28/17		08/28/2017	Maturity		1,000,000	1,000,000	997,420	999,778	0	222	0	222	0	1,000,000	0	0	0	61,500	08/28/2017	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2017	Paydown		13,649	13,649	13,608	13,462	0	187	0	187	0	13,649	0	0	0	384	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2017	Paydown		22,148	22,148	22,147	22,027	0	121	0	121	0	22,148	0	0	0	565	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2017	Paydown		24,648	24,648	24,647	24,641	0	7	0	7	0	24,648	0	0	0	563	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		07/29/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	466	10/30/2045	2AM
05491K-AC-4	BAMLL 2016-FR15 B 7.867% 10/26/47		09/25/2017	Paydown		456,523	456,523	444,539	445,323	0	11,199	0	11,199	0	456,523	0	0	0	30,594	10/26/2047	4AM
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		09/01/2017	Paydown		2,567	2,567	2,155	2,318	0	249	0	249	0	2,567	0	0	0	102	03/25/2037	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2017	Paydown		96,012	96,012	98,412	97,361	0	(1,349)	0	(1,349)	0	96,012	0	0	0	1,793	03/10/2033	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2017	Paydown		37,278	37,278	35,193	36,292	0	986	0	986	0	37,278	0	0	0	1,273	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2017	Paydown		6,986	6,986	6,928	6,945	0	41	0	41	0	6,986	0	0	0	278	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2017	Paydown		40,109	46,728	43,125	44,865	0	(4,755)	0	(4,755)	0	40,109	0	0	0	1,700	03/25/2035	3FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2017	Paydown		5,004	8,570	8,373	8,373	0	(3,369)	0	(3,369)	0	5,004	0	0	0	296	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2017	Paydown		6,681	10,319	9,421	10,390	0	(3,709)	0	(3,709)	0	6,681	0	0	0	271	01/25/2037	4FM
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		09/15/2017	Paydown		315,810	315,810	314,393	317,864	0	(2,054)	0	(2,054)	0	315,810	0	0	0	6,129	12/15/2022	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 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)
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		07/01/2017	Redemption 0.0001		0	16,096	0	0	0	0	0	0	0	0	0	0	0	498	04/15/2028	6FE
124857-AH-6	CBS 1.950% 07/01/17		07/01/2017	Maturity		3,146,000	3,146,000	3,146,944	0	0	(944)	0	(944)	0	3,146,000	0	0	0	30,674	07/01/2017	2FE
1248EP-BB-8	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		08/07/2017	Various		1,544,125	1,500,000	1,513,062	1,506,156	0	(1,628)	0	(1,628)	0	1,504,527	0	39,597	39,597	71,033	03/15/2021	3FE
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		376,470	376,000	376,000	0	0	0	0	0	0	376,000	0	470	470	0	02/01/2028	3FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2017	Paydown		7,208	23,009	11,124	11,593	0	(4,385)	0	(4,385)	0	7,208	0	0	0	1,156	02/25/2037	4FM
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		09/01/2017	Paydown		221,633	221,633	221,500	222,867	0	(1,234)	0	(1,234)	0	221,633	0	0	0	8,104	07/20/2034	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.317% 11/10/47		08/01/2017	Paydown		0	0	10,467	9,658	0	(9,658)	0	(9,658)	0	0	0	0	0	1,180	11/10/2047	1FE
12592L-BK-7	COMM 2014-CR20 XA 1.317% 11/10/47		07/01/2017	Redemption 0.0000		0	0	4,812	4,440	0	(302)	0	(302)	0	4,138	0	(4,138)	(4,138)	435	11/10/2047	1FE
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		09/01/2017	Paydown		19,434	19,434	19,504	19,431	0	3	0	3	0	19,434	0	0	0	494	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2017	Paydown		16,572	16,572	7,103	8,304	0	9,070	803	8,267	0	16,572	0	0	0	337	11/25/2036	1FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		09/01/2017	Paydown		3,957	3,957	3,910	3,947	0	11	0	11	0	3,957	0	0	0	5	01/27/2019	5*
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2017	Paydown		47,840	47,840	47,731	47,713	0	127	0	127	0	47,840	0	0	0	908	08/25/2043	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2017	Paydown		129,899	129,899	130,031	130,172	0	(273)	0	(273)	0	129,899	0	0	0	2,588	12/25/2044	1FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.866% 12/25/44		09/01/2017	Paydown		34,016	34,016	35,681	35,652	0	(1,636)	0	(1,636)	0	34,016	0	0	0	879	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.946% 01/25/45		09/01/2017	Paydown		66,105	66,105	67,220	67,128	0	(1,024)	0	(1,024)	0	66,105	0	0	0	1,741	01/25/2045	1FM
126650-CK-4	CVS CORP 3.500% 07/20/22		07/17/2017	US BANCORP		2,086,120	2,000,000	1,999,140	1,999,301	0	64	0	64	0	1,999,365	0	86,755	86,755	70,000	07/20/2022	2FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/01/2017	Redemption 100.0000		38,308	38,308	38,308	38,308	0	0	0	0	0	38,308	0	0	0	1,151	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2017	Paydown		34,927	36,659	34,219	33,089	0	1,838	0	1,838	0	34,927	0	0	0	1,325	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2017	Paydown		37,144	37,144	35,998	37,194	0	(50)	0	(50)	0	37,144	0	0	0	1,335	05/25/2035	3FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2017	Paydown		74,165	74,165	69,510	67,519	0	6,647	0	6,647	0	74,165	0	0	0	2,703	08/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2017	Paydown		92,134	92,134	85,224	86,924	0	5,210	0	5,210	0	92,134	0	0	0	3,539	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2017	Paydown		27,876	32,308	30,257	29,297	0	(1,420)	0	(1,420)	0	27,876	0	0	0	1,243	10/25/2035	2FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2017	Paydown		58,514	58,514	44,734	53,248	0	5,266	0	5,266	0	58,514	0	0	0	2,219	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2017	Paydown		20,935	20,935	14,491	15,274	0	5,662	0	5,662	0	20,935	0	0	0	736	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2017	Paydown		12,900	12,900	11,849	12,147	0	903	150	753	0	12,900	0	0	0	491	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2017	Paydown		11,498	14,337	13,471	12,802	0	(1,304)	0	(1,304)	0	11,498	0	0	0	514	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2017	Paydown		34,962	34,962	21,624	9,420	0	25,542	0	25,542	0	34,962	0	0	0	1,293	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/01/2017	Paydown		32,103	32,103	23,934	19,701	0	12,403	0	12,403	0	32,103	0	0	0	1,192	05/25/2037	1FM
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		09/01/2017	Redemption 100.0000		47,021	47,021	47,021	47,021	0	0	0	0	0	47,021	0	0	0	982	10/10/2038	2
13213P-AA-8	Cambrian VRDN 1.250% 02/01/31		09/01/2017	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	474	02/01/2031	1FE
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		09/15/2017	Maturity		1,500,000	1,500,000	1,495,740	1,499,605	0	395	0	395	0	1,500,000	0	0	0	101,250	09/15/2017	2FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		09/01/2017	Paydown		7,386	7,386	7,381	7,332	0	54	0	54	0	7,386	0	0	0	265	02/18/2035	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2017	Paydown		6	9,700	4,394	2,822	2,369	(5,186)	0	(2,817)	0	6	0	0	0	130	11/25/2036	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2017	Paydown		119,421	119,421	119,850	119,829	0	(408)	0	(408)	0	119,421	0	0	0	3,024	06/25/2044	1FM
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		09/20/2017	JEFFERIES & CO		2,364,425	2,290,000	2,428,778	2,378,964	0	(15,305)	0	(15,305)	0	2,363,659	0	766	766	126,936	11/15/2022	4FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/12/2017	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	132	04/25/2047	2AM
207597-DY-8	CONN LT & PWR 5.750% 09/01/17		09/01/2017	Maturity		4,000,000	4,000,000	4,341,920	4,033,647	0	(33,647)	0	(33,647)	0	4,000,000	0	0	0	230,000	09/01/2017	1FE
20824Y-AA-5	CONN 2017-A A 2.730% 05/15/20		09/15/2017	Paydown		1,186,370	1,186,370	1,186,340	0	0	31	0	31	0	1,186,370	0	0	0	10,338	05/15/2020	2AM
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		08/01/2017	Call 100.0000		264,000	264,000	262,221	263,540	0	123	0	123	0	263,663	0	337	337	30,584	02/01/2019	2FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		09/01/2017	Paydown		35	35	34	1	0	34	0	34	0	35	0	0	0	2	09/30/2024	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		07/01/2017	Redemption 0.0691		0	14	14	0	0	0	0	0	0	0	0	0	0	1	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2017	Paydown		9,397	9,397	9,043	9,160	0	237	0	237	0	9,397	0	0	0	352	06/25/2033	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2017	Redemption 100.0000		18,815	18,815	18,815	18,815	0	0	0	0	0	18,815	0	0	0	489	05/15/2034	1FE
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2017	Paydown		18,678	18,678	9,658	9,658	0	9,019	0	9,019	0	18,678	0	0	0	1,540	08/15/2018	6*
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		08/20/2017	Paydown		29,500	29,500	29,381	29,414	0	86	0	86	0	29,500	0	0	0	722	02/20/2045	2AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		09/01/2017	Paydown		24,328	24,328	24,571	24,753	0	(425)	0	(425)	0	24,328	0	0	0	732	07/01/2019	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		09/01/2017	Paydown		151,420	151,420	152,927	151,996	0	(577)	0	(577)	0	151,420	0	0	0	3,547	01/10/2021	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		09/01/2017	Paydown		474,654	474,654	479,390	474,903	0	(248)	0	(248)	0	474,654	0	0	0	12,934	04/10/2021	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
247916-AD-1	DENBURY RESOURCES INC 5.500% 05/01/22		09/13/2017	Various		885,750	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(1,114,250)	(1,114,250)	95,700	05/01/2022	5FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2017	Paydown		12,208	15,329	13,968	14,114	0	(1,906)	0	(1,906)	0	12,208	0	0	0	622	09/25/2035	2FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2017	Paydown		30,522	30,522	26,325	24,151	0	6,371	0	6,371	0	30,522	0	0	0	1,231	07/25/2036	1FM
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		07/17/2017	DEUTSCHE BANK		3,230,070	3,000,000	2,988,990	2,989,693	0	497	0	497	0	2,990,190	0	239,880	239,880	126,175	03/11/2026	2FE
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/15/2017	Maturity		1,250,000	1,250,000	1,255,825	1,253,572	0	(3,572)	0	(3,572)	0	1,250,000	0	0	0	20,313	08/15/2017	2FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		09/25/2017	Paydown		704,924	704,924	698,732	0	0	6,192	0	6,192	0	704,924	0	0	0	10,415	04/25/2028	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2017	Redemption 100.0000		104,488	104,488	104,488	104,488	0	0	0	0	0	104,488	0	0	0	4,883	01/19/2031	1FE
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		09/28/2017	Call 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	13,090	04/01/2020	4FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2017	Paydown		24,313	24,313	21,730	22,103	0	2,210	0	2,210	0	24,313	0	0	0	356	03/25/2043	1FM
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2017	Paydown		68,411	92,212	80,316	80,615	0	(12,204)	0	(12,204)	0	68,411	0	0	0	3,224	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2017	Paydown		32,998	46,244	37,513	38,420	0	(5,224)	198	(5,422)	0	32,998	0	0	0	1,731	08/25/2035	2FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		09/01/2017	Paydown		43,366	43,544	33,568	37,028	0	6,338	0	6,338	0	43,366	0	0	0	2,075	09/25/2035	1FM
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		07/30/2017	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	153	04/30/2047	2AM
34417M-AB-3	FOCUS 2017-1A A2II 3.857% 04/30/47		07/30/2017	Paydown		30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	484	04/30/2047	2AM
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		08/15/2017	Maturity		2,000,000	2,000,000	2,051,780	0	0	(51,780)	0	(51,780)	0	2,000,000	0	0	0	66,250	08/15/2017	2FE
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		07/01/2017	TENDER OFFER		567,100	535,000	541,403	537,807	0	(369)	0	(369)	0	537,437	0	29,663	29,663	31,706	04/15/2020	4FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2017	Paydown		38,776	38,776	43,175	39,887	0	(1,111)	0	(1,111)	0	38,776	0	0	0	1,617	05/12/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.604% 07/15/27		09/01/2017	Paydown		0	0	901	876	0	(876)	0	(876)	0	0	0	0	0	454	07/15/2027	6FE
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		09/01/2017	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	05/10/2045	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2017	Paydown		3,267	11,692	2,012	1,431	0	1,835	0	1,835	0	3,267	0	0	0	462	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2017	Paydown		12,998	13,733	13,083	12,782	0	216	0	216	0	12,998	0	0	0	614	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2017	Paydown		13,459	15,436	12,619	14,095	0	(636)	0	(636)	0	13,459	0	0	0	555	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 1.584% 01/25/45		09/25/2017	Paydown		12,226	12,226	10,729	11,904	0	322	0	322	0	12,226	0	0	0	106	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2017	Paydown		41,812	41,812	43,065	42,240	0	(428)	0	(428)	0	41,812	0	0	0	1,024	08/10/2043	1FM
364725-BB-6	GANNETT CO 4.875% 09/15/21		08/02/2017	RBC/DAIN		1,028,970	1,000,000	992,500	994,817	0	599	0	599	0	995,416	0	33,554	33,554	35,240	09/15/2021	3FE
364725-BD-2	GANNETT CO 5.125% 10/15/19		08/01/2017	WELLS FARGO		870,013	854,000	878,817	868,517	0	(2,933)	0	(2,933)	0	865,584	0	4,429	4,429	35,136	10/15/2019	3FE
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2017	Redemption 100.0000		33,656	33,656	33,656	33,656	0	0	0	0	0	33,656	0	0	0	1,309	01/15/2026	2
36962G-3H-5	GEN ELEC CAP CORP 5.625% 09/15/17		09/15/2017	Maturity		5,000,000	5,000,000	4,870,350	4,987,267	0	12,733	0	12,733	0	5,000,000	0	0	0	281,250	09/15/2017	1FE
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		08/07/2017	Various		3,069,798	3,017,000	3,073,531	3,040,299	0	(6,426)	0	(6,426)	0	3,033,872	0	35,925	35,925	171,068	02/15/2021	4FE
391164-AK-6	GREAT PLAINS ENERGY INC 4.850% 04/01/47		07/19/2017	Call 101.0000		2,020,000	2,000,000	1,997,400	0	0	60	0	60	0	1,997,460	0	22,540	22,540	35,028	04/01/2047	2FE
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		07/17/2017	Call 100.0000		1,150,000	1,150,000	1,176,140	0	0	(26,140)	0	(26,140)	0	1,150,000	0	0	0	38,238	01/15/2018	2FE
4042Q1-AC-1	HSBC BANK USA 6.000% 08/09/17		08/09/2017	Maturity		1,500,000	1,500,000	1,528,545	0	0	(28,545)	0	(28,545)	0	1,500,000	0	0	0	45,000	08/09/2017	1FE
42217K-AT-3	HEALTH CARE REIT 4.700% 09/15/17		09/15/2017	Maturity		3,000,000	3,000,000	2,991,300	2,998,994	0	1,006	0	1,006	0	3,000,000	0	0	0	141,000	09/15/2017	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2017	Paydown		38,059	38,059	6,173	1,424	0	36,636	0	36,636	0	38,059	0	0	0	410	05/25/2036	1FM
446438-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		08/11/2017	MORGAN STANLEY FIXED INC		4,002,200	4,000,000	4,003,280	0	0	(1,343)	0	(1,343)	0	4,001,937	0	263	263	31,167	02/26/2018	1FE
459200-GJ-4	IBM 5.700% 09/14/17		09/14/2017	Maturity		1,000,000	1,000,000	1,103,160	1,010,519	0	(10,519)	0	(10,519)	0	1,000,000	0	0	0	57,000	09/14/2017	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2017	Paydown		6,031	6,031	6,030	6,036	0	(5)	0	(5)	0	6,031	0	0	0	238	01/25/2036	1FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		09/01/2017	Paydown		198,353	198,353	197,955	196,324	0	2,029	0	2,029	0	198,353	0	0	0	8,073	02/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2017	Paydown		36,602	36,602	35,747	33,877	0	2,724	0	2,724	0	36,602	0	0	0	1,468	02/25/2036	1FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		09/15/2017	Paydown		191,189	191,189	212,668	211,405	0	(20,216)	0	(20,216)	0	191,189	0	0	0	6,008	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		09/15/2017	Paydown		132,725	132,725	136,707	136,515	0	(3,790)	0	(3,790)	0	132,725	0	0	0	3,380	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		09/15/2017	Paydown		164,447	164,447	161,724	161,770	0	2,677	0	2,677	0	164,447	0	0	0	3,537	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2017	Paydown		98,239	98,239	98,183	98,189	0	50	0	50	0	98,239	0	0	0	2,595	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		09/15/2017	Paydown		87,149	87,149	87,092	87,098	0	51	0	51	0	87,149	0	0	0	2,126	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		09/15/2017	Paydown		175,635	175,635	175,556	175,562	0	73	0	73	0	175,635	0	0	0	4,125	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		09/15/2017	Paydown		681,927	681,927	677,378	677,870	0	4,057	0	4,057	0	681,927	0	0	0	14,452	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		09/15/2017	Paydown		117,464	117,464	117,372	117,379	0	85	0	85	0	117,464	0	0	0	3,096	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		09/15/2017	Paydown		185,657	185,657	185,495	185,501	0	156	0	156	0	185,657	0	0	0	4,948	03/17/2070	1FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2017	Paydown		59,671	59,671	34,321	32,971	0	26,700	0	26,700	0	59,671	0	0	0	1,246	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2017	Paydown		12,996	12,996	13,125	13,019	0	(23)	0	(23)	0	12,996	0	0	0	398	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		09/01/2017	Paydown		535,876	535,876	541,233	536,074	0	(198)	0	(198)	0	535,876	0	0	0	12,914	11/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2017	Paydown		34,984	34,984	35,334	35,064	0	(80)	0	(80)	0	34,984	0	0	0	887	08/15/2046	1FM
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		09/01/2017	Paydown		174,660	174,660	175,929	0	0	(1,269)	0	(1,269)	0	174,660	0	0	0	1,573	05/25/2047	1FE
48249Y-AA-3	KSBA 2016-1 A 2.321% 03/25/42		09/25/2017	Paydown		0	0	90,134	86,497	0	(86,497)	0	(86,497)	0	0	0	0	0	12,267	03/25/2042	1

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

SCHEDULE D - PART 4

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

1 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)	Change In Book/Adjusted Carrying Value: 12 Current Year's (Amor-tization)/ Accretion	Change In Book/Adjusted Carrying Value: 13 Current Year's Other Than Temporary Impairment Recog-nized	Change In Book/Adjusted Carrying Value: 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Change In Book/Adjusted Carrying Value: 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)
50075N-AS-3	KRAFT FOODS INC 6.500% 08/11/17		08/11/2017	Maturity		1,000,000	1,000,000	1,073,780	1,006,944	0	(6,944)	0	(6,944)	0	1,000,000	0	0	0	65,000	08/11/2017	2FE
501044-CG-4	KROGER CO 6.400% 08/15/17		08/15/2017	Maturity		2,000,000	2,000,000	2,134,050	2,040,548	0	(40,548)	0	(40,548)	0	2,000,000	0	0	0	128,000	08/15/2017	2FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 03/15/18		08/15/2017	Paydown		7,994,151	7,994,151	7,994,151	0	0	0	0	0	0	7,994,151	0	0	0	26,126	03/15/2018	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2017	Paydown		87,718	92,944	79,178	79,091	0	8,627	0	8,627	0	87,718	0	0	0	4,692	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2017	Paydown		7,699	8,458	6,933	7,292	0	407	0	407	0	7,699	0	0	0	388	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		09/01/2017	Paydown		16,900	20,749	19,543	19,543	0	(2,643)	0	(2,643)	0	16,900	0	0	0	791	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2017	Paydown		3	13,266	10,425	11,770	0	(11,767)	0	(11,767)	0	3	0	0	0	479	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		09/01/2017	Paydown		1,304	11,668	7,587	7,585	0	(6,280)	0	(6,280)	0	1,304	0	0	0	384	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.986% 05/25/37		09/01/2017	Paydown		89,138	107,782	84,490	92,346	0	(3,208)	0	(3,208)	0	89,138	0	0	0	3,601	05/25/2037	1FM
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		07/31/2017	Redemption 100.0000		28,400	28,400	28,400	28,400	0	0	0	0	0	28,400	0	0	0	1,341	10/31/2023	2AM
55616X-AC-1	MACYS RETAIL HLDGS INC 7.000% 02/15/28		09/26/2017	CITIGROUP GLOBAL MKTS		3,079,846	2,865,000	3,051,473	2,994,267	0	(6,084)	0	(6,084)	0	2,988,184	0	91,663	91,663	224,505	02/15/2028	2FE
565849-AF-3	MARATHON OIL CORP 5.900% 03/15/18		08/14/2017	Call 100.0000		5,000,000	5,000,000	5,182,300	5,031,017	0	(15,695)	0	(15,695)	0	5,015,323	0	(15,323)	(15,323)	396,390	03/15/2018	3FE
576434-RW-6	MALT 2004-5 B1 6.177% 06/25/34		07/01/2017	Paydown		26,254	26,254	24,166	24,548	0	1,706	0	1,706	0	26,254	0	0	0	943	06/25/2034	4FM
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		08/28/2017	Maturity		1,550,000	1,550,000	1,593,276	0	0	(43,276)	0	(43,276)	0	1,550,000	0	0	0	99,200	08/28/2017	2FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2017	Redemption 100.0000		122,667	122,667	122,667	122,667	0	0	0	0	0	122,667	0	0	0	6,956	08/01/2025	1FE
60467M-AC-5	MIRANT CORP 10.060% 12/30/28		09/27/2017	Various		989,610	1,072,000	916,560	916,651	0	0	0	0	0	916,651	0	72,959	72,959	79,769	12/30/2028	4AM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2017	Paydown		19,269	19,269	10,660	11,380	0	8,320	430	7,890	0	19,269	0	0	0	273	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/01/2017	Paydown		55,604	55,604	33,507	36,973	0	21,152	2,521	18,631	0	55,604	0	0	0	915	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		09/01/2017	Paydown		18,559	18,559	18,744	18,608	0	(48)	0	(48)	0	18,559	0	0	0	500	08/15/2049	1FM
61767F-BB-6	MSC 2016-UB11 XA 1.809% 08/15/49		08/01/2017	Paydown		0	0	18,577	17,894	0	(17,894)	0	(17,894)	0	0	0	0	0	1,767	08/15/2049	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2017	Paydown		119,056	119,056	117,207	45,802	0	1,778	0	1,778	0	119,056	0	0	0	2,278	07/25/2043	1FM
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/28/2017	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,240	07/26/2021	2
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2017	Redemption 100.0000		2	2	2	(145)	0	147	0	147	0	2	0	0	0	4,575	12/30/2020	3AM
693456-AN-5	PMTLT 2013-J1 B1 3.562% 09/25/43		09/01/2017	Paydown		42,386	42,386	42,432	0	0	(46)	0	(46)	0	42,386	0	0	0	882	09/25/2043	1FM
69349L-AC-2	PNC BANK NA 4.875% 09/21/17		09/21/2017	Maturity		1,000,000	1,000,000	1,004,990	0	0	(4,990)	0	(4,990)	0	1,000,000	0	0	0	24,375	09/21/2017	1FE
69362B-AY-8	PSEG POWER 4.150% 09/15/21		07/10/2017	WELLS FARGO		1,052,520	1,000,000	999,110	999,533	0	49	0	49	0	999,581	0	52,939	52,939	34,353	09/15/2021	2FE
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		09/01/2017	Maturity		1,000,000	1,000,000	1,014,740	0	0	(14,740)	0	(14,740)	0	1,000,000	0	0	0	30,250	09/01/2017	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2017	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		09/01/2017	Paydown		9,005	9,005	9,005	0	0	0	0	0	0	9,005	0	0	0	25	08/17/2034	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2017	Paydown		13,558	16,658	13,936	14,355	0	(798)	0	(798)	0	13,558	0	0	0	704	06/25/2036	3FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/01/2017	Paydown		5,698	5,698	3,104	2,838	0	2,860	0	2,860	0	5,698	0	0	0	256	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/01/2017	Paydown		7,411	7,411	4,099	3,742	0	3,669	0	3,669	0	7,411	0	0	0	300	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		09/01/2017	Paydown		47,660	47,660	34,158	32,195	0	15,465	0	15,465	0	47,660	0	0	0	1,888	05/25/2036	1FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		09/01/2017	Paydown		12,014	12,014	10,993	11,529	0	485	0	485	0	12,014	0	0	0	391	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		09/01/2017	Paydown		64,877	64,877	56,443	58,714	0	6,162	0	6,162	0	64,877	0	0	0	2,528	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2017	Paydown		16,607	17,945	14,787	15,684	0	923	0	923	0	16,607	0	0	0	698	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2017	Paydown		26,619	27,306	26,699	26,379	0	240	0	240	0	26,619	0	0	0	991	11/25/2035	3FM
78009N-F9-2	Royal Bank 1.761% 07/28/17		07/28/2017	Maturity		4,800,000	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	0	0	53,948	07/28/2017	1FE
78419C-AG-9	SGCMS 2016-C5 XA 2.184% 10/10/48		08/01/2017	Paydown		0	0	29,239	27,959	0	(27,959)	0	(27,959)	0	0	0	0	0	2,607	10/10/2048	1FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		09/01/2017	Paydown		96,689	96,689	92,232	92,241	0	4,448	0	4,448	0	96,689	0	0	0	1,896	11/25/2046	1FE
786514-BP-3	SAFEWAY INC 6.350% 08/15/17		08/15/2017	Maturity		504,000	504,000	503,708	503,976	0	24	0	24	0	504,000	0	0	0	32,004	08/15/2017	4FE
81745B-AN-5	SEMT 2013-6 B2 3.526% 05/25/43		09/01/2017	Paydown		39,418	39,418	39,279	39,280	0	138	0	138	0	39,418	0	0	0	927	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2017	Paydown		23,862	23,862	23,448	23,494	0	368	0	368	0	23,862	0	0	0	582	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.106% 07/25/44		09/01/2017	Paydown		50,218	50,218	53,657	53,576	0	(3,358)	0	(3,358)	0	50,218	0	0	0	1,375	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2017	Paydown		341,092	341,092	331,712	332,901	0	8,191	0	8,191	0	341,092	0	0	0	7,902	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2017	Paydown		74,328	74,328	74,142	74,144	0	184	0	184	0	74,328	0	0	0	1,439	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.523% 03/25/43		09/01/2017	Paydown		14,235	14,235	14,610	0	0	(374)	0	(374)	0	14,235	0	0	0	84	03/25/2043	1FE
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2017	Paydown		186,524	186,524	189,075	188,530	0	(2,006)	0	(2,006)	0	186,524	0	0	0	4,196	07/25/2045	1FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		09/01/2017	Paydown		89,573	89,573	91,434	91,386	0	(1,814)	0	(1,814)	0	89,573	0	0	0	2,051	11/25/2046	1FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		09/01/2017	Paydown		216,803	216,803	212,975	0	0	3,828	0	3,828	0	216,803	0	0	0	3,360	04/25/2047	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2017	Paydown		99,288	99,288	101,623	101,689	0	(2,400)	0	(2,400)	0	99,288	0	0	0	2,477	07/25/2043	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		09/01/2017	Paydown		387,597	387,597	387,052	387,045	0	552	0	552	0	387,597	0	0	0	8,712	11/25/2046	1FM
82652W-AA-6	Sierra Receivabl20162A ng Co SER 20162A CL A 2.330% 07/20/33		09/20/2017	Paydown		1,251,073	1,251,073	1,250,816	1,250,847	0	226	0	226	0	1,251,073	0	0	0	19,363	07/20/2033	1FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		09/01/2017	Call 100.0000		200,000	200,000	209,000	204,848	0	(834)	0	(834)	0	204,014	0	(4,014)	(4,014)	16,217	08/15/2022	2FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		07/20/2017	CREDIT SUISSE FIRST BOSTON		402,535	371,000	405,318	382,233	0	(3,249)	0	(3,249)	0	378,984	0	23,551	23,551	23,188	11/15/2018	4FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2017	Paydown		66,443	66,443	65,403	67,364	0	(921)	0	(921)	0	66,443	0	0	0	2,436	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2017	Paydown		96,555	105,755	86,397	90,195	0	8,015	1,655	6,360	0	96,555	0	0	0	3,848	10/25/2035	3FM
867914-AZ-6	SUNTRUST BANKS INC 6.000% 09/11/17		09/11/2017	Maturity		2,000,000	2,000,000	2,081,880	2,061,649	0	(61,649)	0	(61,649)	0	2,000,000	0	0	0	120,000	09/11/2017	2FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2017	Paydown		126,479	126,479	144,966	141,112	0	(14,633)	0	(14,633)	0	126,479	0	0	0	4,718	07/15/2059	1FE
88643@-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		08/02/2017	Taxable Exchange		2,285,750	3,500,000	1,792,000	1,792,000	0	0	0	0	0	1,792,000	0	493,750	493,750	90,300	11/17/2025	6
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2017	Paydown		473,465	473,465	473,621	473,326	0	138	0	138	0	473,465	0	0	0	9,465	03/25/2054	1FM
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		08/14/2017	Maturity		5,600,000	5,600,000	5,604,312	0	0	(4,312)	0	(4,312)	0	5,600,000	0	0	0	38,500	08/14/2017	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2017	Paydown		291,038	291,038	295,400	292,553	0	(1,515)	0	(1,515)	0	291,038	0	0	0	5,803	05/10/2045	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/01/2017	Paydown		3,067	3,067	3,144	3,100	0	(33)	0	(33)	0	3,067	0	0	0	63	08/10/2049	1FM
904764-AX-5	UNILEVER CAPITAL CORP 2.600% 05/05/24		07/17/2017	GOLDMAN SACHS		4,960,750	5,000,000	4,950,350	0	0	1,350	0	1,350	0	4,951,700	0	9,050	9,050	27,083	05/05/2024	1FE
911365-AZ-7	NA UNITED RENTALS 7.625% 04/15/22		07/01/2017	Call 103.8130		33,220	32,000	32,280	31,994	0	(45)	0	(45)	0	31,949	0	1,271	1,271	1,728	04/15/2022	4FE
92343V-AW-4	VERIZON COMMUNICATIONS 6.000% 04/01/41		08/16/2017	TENDER OFFER		1,192,250	1,000,000	983,330	984,692	0	177	0	177	0	984,870	0	207,380	207,380	52,500	04/01/2041	2FE
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		3,527,721	3,618,000	3,527,043	0	0	677	0	677	0	3,527,721	0	0	0	79,586	04/15/2049	2FE
92552V-AF-7	VIASAT INC 6.875% 06/15/20		09/12/2017	TENDER OFFER		2,173,527	2,133,000	2,176,337	2,146,069	0	(6,355)	0	(6,355)	0	2,139,714	0	33,813	33,813	112,427	06/15/2020	4FE
927804-FC-3	VIRGINIA ELECTRIC & POWER 5.950% 09/15/17		09/15/2017	Maturity		4,000,000	4,000,000	4,018,090	4,001,300	0	(1,300)	0	(1,300)	0	4,000,000	0	0	0	238,000	09/15/2017	2FE
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		08/14/2017	US BANCORP		6,000,300	6,000,000	6,004,620	0	0	(3,535)	0	(3,535)	0	6,001,085	0	(785)	(785)	43,458	09/15/2017	2FE
92890N-AA-7	WFRBS 2012-C10 1.633% 12/15/45		07/01/2017	Paydown		0	0	6,742	6,742	0	(6,742)	0	(6,742)	0	0	0	0	0	1,022	12/15/2045	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2017	Paydown		80,312	80,312	80,312	80,262	0	50	0	50	0	80,312	0	0	0	1,590	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2017	Paydown		2,201	2,201	1,838	1,919	0	282	0	282	0	2,201	0	0	0	80	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		09/01/2017	Paydown		159,650	159,650	161,238	160,073	0	(424)	0	(424)	0	159,650	0	0	0	3,450	04/15/2045	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2017	Paydown		7,767	8,361	7,720	9,668	0	(1,901)	0	(1,901)	0	7,767	0	0	0	347	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2017	Paydown		24,968	24,968	11,520	11,975	0	13,093	100	12,993	0	24,968	0	0	0	369	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2017	Paydown		127,595	127,595	127,578	127,579	0	16	0	16	0	127,595	0	0	0	2,621	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		09/15/2017	Paydown		572,647	572,647	572,600	572,618	0	29	0	29	0	572,647	0	0	0	10,654	06/16/2031	1FE
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		09/01/2017	Paydown		148,146	148,146	151,849	151,766	0	(3,620)	0	(3,620)	0	148,146	0	0	0	5,357	12/25/2035	2FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		09/01/2017	Paydown		64,574	76,850	73,146	73,810	0	(9,236)	0	(9,236)	0	64,574	0	0	0	2,981	03/25/2036	3FM
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		09/15/2017	Paydown		14,110	14,110	13,704	13,791	0	319	0	319	0	14,110	0	0	0	357	06/15/2045	2AM
960386-AJ-9	WABTEC 3.450% 11/15/26		08/31/2017	Tax Free Exchange		9,996,842	10,000,000	9,996,500	9,996,565	0	276	0	276	0	9,996,842	0	0	0	285,583	11/15/2026	2FE
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		09/01/2017	Paydown		2,896	2,896	2,944	2,918	0	(22)	0	(22)	0	2,896	0	0	0	0	05/25/2028	2FM
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	09/15/2017	Redemption 100.0000		468,257	468,257	470,017	469,807	0	(1,551)	0	(1,551)	0	468,257	0	0	0	16,857	03/15/2027	1FE
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	09/15/2017	Maturity		2,100,000	2,100,000	2,105,439	0	0	(5,439)	0	(5,439)	0	2,100,000	0	0	0	61,950	09/15/2017	1FE
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	D	08/14/2017	TD SECURITIES		2,117,260	2,000,000	2,145,200	2,067,007	0	(10,154)	0	(10,154)	0	2,056,853	0	60,407	60,407	55,111	12/09/2020	1FE
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	09/14/2017	Maturity		2,800,000	2,800,000	2,818,312	2,816,677	0	(16,677)	0	(16,677)	0	2,800,000	0	0	0	66,500	09/14/2017	1FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	D	08/08/2017	TENDER OFFER		1,617,824	1,600,000	1,564,250	1,575,511	0	2,445	0	2,445	0	1,577,956	0	39,868	39,868	50,800	07/17/2022	1FE
29268B-AB-7	ENEL FINANCE 6.250% 09/15/17	D	09/15/2017	Maturity		2,000,000	2,000,000	1,996,220	1,999,648	0	352	0	352	0	2,000,000	0	0	0	125,000	09/15/2017	2FE
29268B-AE-1	ENEL FINANCE 5.125% 10/07/19	D	08/02/2017	Call 100.0000		4,000,000	4,000,000	3,982,400	3,994,203	0	1,161	0	1,161	0	3,995,364	0	4,636	4,636	459,426	10/07/2019	2FE
77586R-AD-2	ROMANIA SOVEREIGN 4.875% 01/22/24	D	08/31/2017	GOLDMAN SACHS		5,562,500	5,000,000	5,272,500	5,271,627	0	(22,944)	0	(22,944)	0	5,248,683	0	313,817	313,817	273,542	01/22/2024	2FE
853250-AB-4	STANDARD CHARTERED BANK 6.400% 09/26/17	D	09/26/2017	Maturity		500,000	500,000	502,920	500,282	0	(282)	0	(282)	0	500,000	0	0	0	32,000	09/26/2017	2FE
87266H-AA-6	TFINS 2016-1A A 3.563% 01/20/38	D	07/20/2017	Paydown		33,043	33,043	29,656	29,852	0	3,191	0	3,191	0	33,043	0	0	0	971	01/20/2038	1FE
92857W-AY-6	VODAFONE GROUP PLC 1.250% 09/26/17	D	08/14/2017	Call 100.0000		5,000,000	5,000,000	4,996,000	0	0	2,982	0	2,982	0	4,998,982	0	1,018	1,018	25,008	09/26/2017	2FE
G7219*-AB-1	PREMIER OIL PLC PP 5.110% 06/09/18	D	07/31/2017	Taxable Exchange		900,000	1,000,000	750,000	750,000	0	0	0	0	0	750,000	0	150,000	150,000	105,030	06/09/2018	3
G7219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	D	07/31/2017	Taxable Exchange		923,797	1,000,000	750,000	750,000	0	0	0	0	0	750,000	0	173,797	173,797	214,992	03/15/2022	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						164,623,176	165,723,005	164,878,540	108,349,295	2,369	(420,318)	5,857	(423,806)	0	163,537,587	0	1,085,588	1,085,588	6,207,024	XXX	XXX
8399997. Total - Bonds - Part 4						181,517,846	182,617,675	182,040,196	118,151,214	2,369	(480,080)	5,857	(483,568)	0	180,432,257	0	1,085,588	1,085,588	6,653,685	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						181,517,846	182,617,675	182,040,196	118,151,214	2,369	(480,080)	5,857	(483,568)	0	180,432,257	0	1,085,588	1,085,588	6,653,685	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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
260543-10-3	DOW CHEMICAL CO		09/01/2017	Taxable Exchange	25,493.000	1,712,620		1,366,192	1,458,709	(92,518)	0	0	(92,518)	0	1,366,192	0	346,428	346,428	35,180		L
31337#-10-5	FHLB CINCINNATI		07/01/2017	PRIVATE PLACEMENT	6,881.000	688,100		688,100	0	0	0	0	0	0	688,100	0	0	0	0		A
364760-10-8	GAP INC		07/26/2017	BNY CONVERG-SOFT	11,077.000	264,374		264,851	248,568	16,283	0	0	16,283	0	264,851	0	(477)	(477)	7,643		L
460335-20-1	INTL SPEEDWAY CORP-CL A		09/26/2017	RBC/DAIN	122.000	4,334		3,271	4,490	(1,219)	0	0	(1,219)	0	3,271	0	1,063	1,063	52		L
501797-10-4	L BRANDS INC		07/26/2017	BNY CONVERG-SOFT	13,879.000	628,028		755,156	913,793	195,395	0	354,032	(158,637)	0	755,156	0	(127,128)	(127,128)	16,655		L
55616P-10-4	MACY'S		07/26/2017	BNY CONVERG-SOFT	14,174.000	331,742		531,100	507,571	23,529	0	0	23,529	0	531,100	0	(199,358)	(199,358)	16,052		L
59156R-10-8	METLIFE INC		08/07/2017	Spin Off	0.000	298,839		298,839	324,436	(25,598)	0	0	(25,598)	0	298,839	0	0	0	0		L
929042-10-9	VORNADO REALTY TRUST REIT		07/18/2017	Spin Off	0.000	112,507		112,507	136,513	(24,005)	0	0	(24,005)	0	112,507	0	0	0	0		L
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		07/26/2017	BNY CONVERG-SOFT	17,737.000	647,616		393,785	463,290	(69,505)	0	0	(69,505)	0	393,785	0	253,831	253,831	0		L
GOLUB#-CS-0	Golub Capital Investment Corpo		08/31/2017	Tax Free Exchange	42,000.000	630,000		630,000	0	0	0	0	0	0	630,000	0	0	0	7,182		U
143658-30-0	CARNIVAL CRUISE UNIT	C	07/26/2017	BNY CONVERG-SOFT	14,828.000	989,931		640,645	771,946	(131,300)	0	0	(131,300)	0	640,645	0	349,286	349,286	11,121		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,308,091	XXX	5,684,446	4,829,316	(108,938)	0	354,032	(462,970)	0	5,684,446	0	623,645	623,645	93,885	XXX	XXX
092508-10-0	BLACKROCK CREDIT ALLOCATION CLOSED END FUND		09/25/2017	BANK OF NEW YORK	320,000.000	4,294,941		3,932,527	4,150,400	(217,873)	0	0	(217,873)	0	3,932,527	0	362,413	362,413	203,040		L
278279-10-4	EATON VANCE FLOAT RT INC TR CLOSED END FUND		08/09/2017	KNIGHT SECURITIES	17,816.000	268,629		231,872	265,458	(33,587)	0	0	(33,587)	0	231,872	0	36,758	36,758	8,641		L
27828Q-10-5	EATON VANCE SR FLTG RATE TR CLOSED END FUND		08/09/2017	KNIGHT SECURITIES	18,879.000	278,680		239,947	278,088	(38,141)	0	0	(38,141)	0	239,947	0	38,733	38,733	9,591		L
92913A-10-0	VOYA PRIME RATE TRUST CLOSED END FUND		08/09/2017	KNIGHT SECURITIES	389,560.000	2,045,095		1,935,350	2,158,162	(222,813)	0	0	(222,813)	0	1,935,350	0	109,746	109,746	81,418		L
9299999. Subtotal - Common Stocks - Mutual Funds						6,887,345	XXX	6,339,696	6,852,108	(512,414)	0	0	(512,414)	0	6,339,696	0	547,650	547,650	302,690	XXX	XXX
9799997. Total - Common Stocks - Part 4						13,195,436	XXX	12,024,142	11,681,424	(621,352)	0	354,032	(975,384)	0	12,024,142	0	1,171,295	1,171,295	396,575	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						13,195,436	XXX	12,024,142	11,681,424	(621,352)	0	354,032	(975,384)	0	12,024,142	0	1,171,295	1,171,295	396,575	XXX	XXX
9899999. Total - Preferred and Common Stocks						13,195,436	XXX	12,024,142	11,681,424	(621,352)	0	354,032	(975,384)	0	12,024,142	0	1,171,295	1,171,295	396,575	XXX	XXX
9999999 - Totals						194,713,282	XXX	194,064,338	129,832,638	(618,983)	(480,080)	359,889	(1,458,952)	0	192,456,399	0	2,256,883	2,256,883	7,050,260	XXX	XXX

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

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/13/2017	202		166.96	1,533			3,035		3,035	1,341						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2014	11/13/2017	20,285		174.46	166,333			173,846		173,846	84,793						100/109
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2014	12/12/2017	54,991		174.70	451,529			465,227		465,227	218,866						100/114
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2015	01/12/2018	77,940		175.75	643,806			604,816		604,816	275,129						100/107
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2015	03/13/2018	136,831		179.55	1,154,696			762,149		762,149	321,553						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2015	04/14/2018	193,999		182.46	1,663,659			818,674		818,674	325,918						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2015	05/14/2018	212,085		178.57	1,779,984			1,410,365		1,410,365	587,475						100/107
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2018	199,827		179.67	1,687,441			1,242,927		1,242,927	507,562						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2015	07/13/2018	214,719		179.29	1,809,359			1,425,735		1,425,735	575,447						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2015	08/14/2018	220,316		179.37	1,857,346			1,498,146		1,498,146	597,055						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2015	09/14/2018	193,108		173.24	1,572,338			2,077,840		2,077,840	791,742						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/12/2018	232,689		174.25	1,905,662			2,378,078		2,378,078	898,178						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2015	10/26/2018	91,940		173.94	751,624			964,448		964,448	360,404						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2015	11/14/2018	129,822		172.49	1,052,471			1,491,655		1,491,655	543,954						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/27/2018	99,641		172.69	808,729			1,137,900		1,137,900	413,510						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2015	12/14/2018	101,945		171.17	820,150			1,271,260		1,271,260	449,579						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2015	02/14/2018	107,446		177.41	883,322			723,112		723,112	318,040						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2018	92,729		171.23	746,266			1,157,259		1,157,259	406,153						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	105,347		168.87	836,130			1,485,397		1,485,397	502,507						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/25/2019	57,797		168.40	457,451			835,743		835,743	279,159						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	123,973		172.32	1,004,061			1,480,236		1,480,236	516,967						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2016	02/27/2019	105,008		172.51	851,405			1,246,450		1,246,450	433,685						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	146,895		171.02	1,180,734			1,889,071		1,889,071	641,932						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2016	03/27/2019	103,427		171.57	834,015			1,300,080		1,300,080	442,668						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	165,900		172.20	1,342,696			2,027,299		2,027,299	690,144						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/27/2018	1,431		171.92	9,594			16,012		16,012	6,582						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/26/2019	100,919		171.92	815,450			1,256,442		1,256,442	423,860						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2016	05/14/2018	9,417		172.45	63,336			102,177		102,177	41,718						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	116,440		172.45	943,760			1,417,069		1,417,069	478,567						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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/27/2016	05/25/2018	12,244		171.51	81,900			142,032		142,032	56,935						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/27/2016	05/24/2019	80,812		171.51	651,420			1,034,389		1,034,389	343,449						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	06/14/2016	06/14/2018	10,138		173.40	68,562			104,223		104,223	42,074						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	06/14/2016	06/14/2019	103,593		173.40	844,261			1,213,072		1,213,072	410,228						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	06/27/2016	06/27/2018	8,010		173.28	54,132			83,546		83,546	33,402						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	06/27/2016	06/27/2019	88,925		173.28	724,223			1,052,877		1,052,877	353,923						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	07/14/2016	07/13/2018	13,880		175.29	94,887			126,584		126,584	50,800						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	07/14/2016	07/12/2019	132,249		175.29	1,089,554			1,420,359		1,420,359	484,033						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	07/27/2016	07/27/2018	7,825		174.96	53,391			73,708		73,708	29,264						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	07/27/2016	07/26/2019	102,046		174.96	839,138			1,120,467		1,120,467	378,591						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/12/2016	08/14/2018	9,693		174.86	66,105			92,669		92,669	36,447						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/12/2016	08/14/2019	132,111		174.86	1,085,747			1,466,437		1,466,437	494,097						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/26/2016	08/27/2018	12,668		173.98	85,956			129,342		129,342	50,039						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/26/2016	08/27/2019	119,244		173.98	975,062			1,389,188		1,389,188	461,473						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	09/14/2016	09/14/2018	9,876		172.44	66,417			111,598		111,598	42,170						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	133,797		172.44	1,084,384			1,684,508		1,684,508	547,231						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	09/27/2016	09/27/2018	3,986		174.37	27,105			40,177		40,177	15,305						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	09/27/2016	09/27/2019	93,221		174.37	763,985			1,075,774		1,075,774	356,105						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/13/2016	10/13/2017	7,403		171.69	35,334			81,432		81,432	40,420						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/14/2016	10/12/2018	9,092		171.69	60,879			108,376		108,376	39,914						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/14/2016	10/14/2019	104,060		171.69	839,702			1,365,262		1,365,262	436,010						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/27/2016	10/27/2017	5,110		171.61	24,381			56,521		56,521	27,494						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/27/2016	10/26/2018	7,826		171.61	52,377			94,145		94,145	34,356						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/27/2016	10/25/2019	59,414		171.61	479,212			784,856		784,856	248,944						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/14/2016	11/14/2017	8,384		170.57	39,754			100,268		100,268	47,032						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/14/2016	11/14/2018	9,275		170.57	61,698			118,532		118,532	42,293						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	72,475		170.57	581,014			1,004,499		1,004,499	313,090						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/25/2016	11/27/2017	7,385		172.24	35,362			77,765		77,765	36,778						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/25/2016	11/27/2018	5,992		172.24	40,248			70,162		70,162	25,345						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	58,105		172.24	470,376			751,297		751,297	238,230						100/98

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/14/2017	16,591		174.19	80,342			147,495		147,495	69,351						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/14/2018	10,029		174.19	68,133			105,508		105,508	38,613						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/13/2019	56,880		174.19	465,676			676,308		676,308	218,421						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2016	12/27/2017	3,663		174.70	17,792			31,212		31,212	14,434						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2018	4,831		174.70	32,916			49,616		49,616	18,068						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2019	44,007		174.40		361,336		513,120		513,120	151,784						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	7,339		174.83		35,667		62,304		62,304	26,637						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/11/2019	7,630		174.83		52,026		78,287		78,287	26,261						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/14/2020	50,929		174.83		418,488		592,819		592,819	174,331						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/26/2018	7,757		174.80		37,697		66,636		66,636	28,940						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/25/2019	7,672		174.80		52,299		79,325		79,325	27,026						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/27/2020	33,999		174.80		279,321		397,787		397,787	118,466						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	17,251		175.82		84,317		136,280		136,280	51,962						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2019	12,263		175.82		84,084		120,173		120,173	36,089						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2020	57,536		175.82		475,452		644,980		644,980	169,528						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2018	7,467		176.77		36,696		54,512		54,512	17,816						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2019	12,610		176.77		86,931		117,648		117,648	30,717						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2020	49,307		176.77		409,652		531,036		531,036	121,384						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2018	11,125		175.82		54,377		89,890		89,890	35,513						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2019	14,492		175.82		99,372		144,051		144,051	44,679						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/13/2020	49,716		175.82		410,827		562,284		562,284	151,457						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2018	5,762		175.64		28,134		47,823		47,823	19,689						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2019	9,189		175.64		62,946		92,903		92,903	29,957						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	36,353		175.64		300,095		416,239		416,239	116,144						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/13/2018	14,004		176.74		68,805		106,848		106,848	38,043						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/12/2019	13,285		176.74		91,572		126,872		126,872	35,300						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	45,055		176.74		374,261		492,900		492,900	118,639						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2018	10,502		178.92		52,236		66,477		66,477	14,241						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/26/2019	13,609		178.92		94,965		115,000		115,000	20,035						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	46,781		178.92		393,390		464,064		464,064	70,674						100/102

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2018	17,383		179.60		86,792		104,820		104,820	18,028						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	12,829		179.60		89,856		104,809		104,809	14,953						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	40,334		179.60		340,468		389,627		389,627	49,159						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2017	05/24/2018	15,965		180.14		79,953		93,238		93,238	13,285						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2017	05/23/2019	8,888		180.14		62,439		70,834		70,834	8,395						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2017	05/27/2020	26,407		180.14		223,579		249,812		249,812	26,233						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2018	17,365		181.28		87,514		92,558		92,558	5,043						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2019	11,308		181.28		79,950		84,814		84,814	4,864						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/12/2020	39,618		181.28		337,554		356,564		356,564	19,010						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/27/2018	13,072		180.46		65,580		76,864		76,864	11,284						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/27/2019	6,871		180.46		48,360		54,696		54,696	6,336						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/26/2020	25,429		180.46		215,683		239,546		239,546	23,863						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2017	07/13/2018	19,518		179.99		97,661		121,986		121,986	24,325						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2017	07/12/2019	9,489		179.99		66,612		78,383		78,383	11,771						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2017	07/14/2020	38,524		179.99		325,898		372,916		372,916	47,018						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2018	13,023		180.60		65,386		78,400		78,400	13,014						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/26/2019	6,318		180.60		44,499		50,795		50,795	6,296						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	20,914		180.60		177,519		197,843		197,843	20,324						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	10,312		180.27		51,680		64,968		64,968	13,287						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2019	5,198		180.27		36,543		42,934		42,934	6,391						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2020	36,601		180.27		310,106		353,562		353,562	43,456						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2018	18,043		179.90		90,239		119,086		119,086	28,847						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2019	4,625		179.90		32,448		39,357		39,357	6,909						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2020	18,132		179.90		153,314		179,147		179,147	25,833						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2017	09/14/2018	15,814		182.94		80,425		81,600		81,600	1,174						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2017	09/13/2019	6,964		182.94		49,686		50,002		50,002	316						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2017	09/14/2020	27,271		182.94		234,483		234,805		234,805	322						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2018	13,408		183.03		68,221		69,988		69,988	1,767						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2019	9,228		183.03		65,871		66,534		66,534	663						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/25/2020	29,197		183.03		251,168		251,682		251,682	514						100/105

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	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	3,651		2,132.98	478,122			1,407,773		1,407,773	731,949						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	1,345		2,133.04	203,770			519,828		519,828	265,770						100/92
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	3,821		2,164.20	502,755			1,355,425		1,355,425	700,398						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	1,421		2,213.35	187,502			435,577		435,577	231,997						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	4,841		2,253.28	648,967			1,303,655		1,303,655	705,495						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	1,496		2,268.88	196,910			384,551		384,551	208,323						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	6,440		2,274.64		827,612		1,641,680		1,641,680	814,068						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	1,113		2,294.69		139,886		267,251		267,251	127,364						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	7,034		2,337.58		871,426		1,445,598		1,445,598	574,172						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	1,835		2,369.73		237,890		331,735		331,735	93,845						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	5,905		2,365.45		775,280		1,109,323		1,109,323	334,044						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	1,610		2,341.59		209,291		341,214		341,214	131,924						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	6,392		2,328.95		818,785		1,449,950		1,449,950	631,165						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	1,756		2,388.77		218,140		320,793		320,793	102,653						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	4,725		2,390.90		598,794		873,841		873,841	275,047						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	1,625		2,415.82		208,025		274,065		274,065	66,040						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	3,825		2,437.92		503,496		603,313		603,313	99,817						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	1,673		2,419.38		215,300		293,338		293,338	78,037						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	4,226		2,459.27		536,330		641,408		641,408	105,077						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	1,209		2,475.42		146,657		175,325		175,325	28,668						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	3,398		2,465.84		444,087		528,768		528,768	84,681						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	805		2,443.05		105,235		140,121		140,121	34,886						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	2,453		2,495.62		328,751		351,638		351,638	22,886						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	1,351		2,507.04		182,505		188,192		188,192	5,687						100/98
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										42,354,331	15,731,923	0	77,523,442	XXX	77,523,442	26,790,832	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										42,354,331	15,731,923	0	77,523,442	XXX	77,523,442	26,790,832	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
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 2138000KYDSBDFTH2K71	07/28/2017	05/31/2022	56,877		42.75		23,797		34,234		34,234	10,437						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	23,797	0	34,234	XXX	34,234	10,437	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	23,797	0	34,234	XXX	34,234	10,437	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										42,354,331	15,755,720	0	77,557,676	XXX	77,557,676	26,801,269	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

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)
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										42,354,331	15,755,720	0	77,557,676	XXX	77,557,676	26,801,269	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	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	270		2,175.64	(28,512)			(92,621)		(92,621)	(50,561)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	419		2,180.97	(43,043)			(141,367)		(141,367)	(77,608)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	1,540		2,191.64	(149,750)			(503,474)		(503,474)	(279,530)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	1,422		2,202.30	(130,765)			(450,007)		(450,007)	(252,669)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	82		2,175.70	(10,231)			(28,049)		(28,049)	(15,050)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	169		2,181.03	(20,700)			(57,137)		(57,137)	(30,824)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	57		2,186.37	(6,800)			(18,904)		(18,904)	(10,254)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	561		2,191.70	(65,660)			(183,883)		(183,883)	(100,284)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	478		2,202.36	(53,396)			(151,599)		(151,599)	(83,572)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	18		2,207.48	(1,916)			(5,764)		(5,764)	(3,128)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	272		2,212.89	(27,401)			(83,282)		(83,282)	(45,436)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	402		2,218.31	(39,456)			(121,221)		(121,221)	(66,487)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	1,765		2,223.72	(168,080)			(522,207)		(522,207)	(287,929)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	1,363		2,234.54	(122,720)			(388,709)		(388,709)	(216,490)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	222		2,263.15	(22,144)			(57,160)		(57,160)	(32,153)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	222		2,268.68	(21,599)			(56,071)		(56,071)	(31,687)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	579		2,274.22	(54,571)			(142,879)		(142,879)	(81,127)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	398		2,285.28	(35,368)			(94,091)		(94,091)	(53,923)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	356		2,303.98	(37,420)			(78,643)		(78,643)	(44,891)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	257		2,309.61	(26,183)			(55,252)		(55,252)	(31,680)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	2,310		2,315.25	(229,020)			(485,330)		(485,330)	(279,473)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	1,918		2,326.51	(179,754)			(382,614)		(382,614)	(222,105)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	63		2,319.93	(6,163)			(13,175)		(13,175)	(7,468)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	11		2,325.60	(1,006)			(2,156)		(2,156)	(1,227)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	630		2,331.27	(58,017)			(125,085)		(125,085)	(71,453)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	69		2,336.95	(6,146)			(13,302)		(13,302)	(7,628)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	593		2,342.62	(51,244)			(111,638)		(111,638)	(64,259)						100/100

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	131		2,348.29	(10,996)			(24,060)		(24,060)	(13,897)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	22		2,325.82		(2,107)		(4,472)		(4,472)	(2,365)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	15		2,331.51		(1,418)		(3,027)		(3,027)	(1,609)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	3,841		2,337.19		(352,934)		(757,921)		(757,921)	(404,987)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	786		2,342.88		(70,090)		(151,129)		(151,129)	(81,039)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	1,451		2,348.57		(125,400)		(271,568)		(271,568)	(146,168)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	326		2,354.25		(27,269)		(59,341)		(59,341)	(32,073)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley G5GSEF7VJP5I7OUK5573	01/27/2017	01/26/2018	7		2,346.32		(595)		(1,264)		(1,264)	(670)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	418		2,357.79		(37,065)		(76,598)		(76,598)	(39,532)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	435		2,363.53		(37,313)		(77,625)		(77,625)	(40,312)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	169		2,369.27		(13,949)		(29,312)		(29,312)	(15,364)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	85		2,375.00		(6,586)		(14,240)		(14,240)	(7,653)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	4,183		2,401.86		(360,808)		(622,313)		(622,313)	(261,505)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	688		2,407.71		(57,280)		(99,146)		(99,146)	(41,865)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	1,991		2,413.55		(160,598)		(277,503)		(277,503)	(116,905)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	171		2,419.40		(13,320)		(23,049)		(23,049)	(9,729)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	765		2,434.90		(70,383)		(94,788)		(94,788)	(24,405)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	694		2,440.82		(61,688)		(82,808)		(82,808)	(21,121)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	182		2,446.75		(15,638)		(20,926)		(20,926)	(5,288)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	193		2,452.67		(16,030)		(21,326)		(21,326)	(5,296)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	2,848		2,430.50		(263,417)		(385,088)		(385,088)	(121,671)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	739		2,436.41		(66,637)		(96,657)		(96,657)	(30,020)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,772		2,442.33		(154,685)		(223,782)		(223,782)	(69,098)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	546		2,448.24		(46,089)		(66,515)		(66,515)	(20,427)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	771		2,405.98		(70,073)		(120,203)		(120,203)	(50,130)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	298		2,411.84		(26,245)		(45,065)		(45,065)	(18,821)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	331		2,417.69		(28,133)		(48,504)		(48,504)	(20,372)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	210		2,423.55		(17,269)		(29,825)		(29,825)	(12,556)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	3,260		2,393.00		(293,849)		(557,485)		(557,485)	(263,636)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	912		2,398.82		(79,400)		(151,880)		(151,880)	(72,479)						100/98

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	1,498		2,404.64		(126,266)		(242,728)		(242,728)	(116,462)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	723		2,410.46		(58,905)		(113,807)		(113,807)	(54,902)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	877		2,454.46		(74,756)		(113,890)		(113,890)	(39,135)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	235		2,460.43		(19,355)		(29,517)		(29,517)	(10,162)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	114		2,466.41		(9,058)		(13,833)		(13,833)	(4,775)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	222		2,472.38		(17,066)		(26,030)		(26,030)	(8,964)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	158		2,484.32		(11,302)		(17,268)		(17,268)	(5,966)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	151		2,490.29		(10,368)		(15,839)		(15,839)	(5,471)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	2,356		2,456.65		(205,568)		(315,826)		(315,826)	(110,258)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	421		2,462.63		(35,512)		(54,650)		(54,650)	(19,138)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	1,367		2,468.60		(111,439)		(171,868)		(171,868)	(60,429)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	96		2,474.58		(7,567)		(11,701)		(11,701)	(4,134)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	261		2,486.54		(19,125)		(29,675)		(29,675)	(10,550)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	225		2,492.51		(15,842)		(24,602)		(24,602)	(8,760)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	375		2,482.26		(32,490)		(44,966)		(44,966)	(12,477)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	426		2,488.29		(35,741)		(49,458)		(49,458)	(13,717)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	13		2,494.33		(1,072)		(1,484)		(1,484)	(412)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	3		2,500.37		(258)		(358)		(358)	(99)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	301		2,512.45		(21,840)		(30,227)		(30,227)	(8,387)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	506		2,518.49		(35,316)		(48,817)		(48,817)	(13,501)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	1,685		2,504.96		(155,693)		(187,634)		(187,634)	(31,941)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	382		2,511.06		(34,204)		(41,086)		(41,086)	(6,882)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	786		2,517.15		(71,275)		(81,459)		(81,459)	(10,184)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	633		2,535.44		(49,036)		(58,490)		(58,490)	(9,455)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	339		2,541.53		(25,358)		(30,108)		(30,108)	(4,749)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	367		2,485.91		(31,293)		(45,858)		(45,858)	(14,565)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	391		2,491.96		(32,164)		(47,244)		(47,244)	(15,080)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	316		2,516.16		(22,338)		(33,332)		(33,332)	(10,994)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	598		2,522.20		(40,516)		(60,825)		(60,825)	(20,309)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	2,002		2,526.90		(173,290)		(207,198)		(207,198)	(33,908)						100/101

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	506		2,533.05		(42,296)		(50,470)		(50,470)	(8,174)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	761		2,539.20		(61,369)		(73,112)		(73,112)	(11,744)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	532		2,557.64		(38,324)		(45,447)		(45,447)	(7,122)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	426		2,563.79		(29,554)		(34,954)		(34,954)	(5,401)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	267		2,543.49		(20,922)		(26,185)		(26,185)	(5,263)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	238		2,549.68		(17,906)		(22,512)		(22,512)	(4,606)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	248		2,574.44		(15,806)		(20,083)		(20,083)	(4,277)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	449		2,580.63		(27,355)		(34,830)		(34,830)	(7,474)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	7		2,586.81		(400)		(510)		(510)	(111)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	1,600		2,533.65		(141,231)		(174,720)		(174,720)	(33,489)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	177		2,539.82		(15,120)		(18,705)		(18,705)	(3,584)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	776		2,545.98		(63,736)		(79,124)		(79,124)	(15,388)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	486		2,564.47		(35,581)		(44,421)		(44,421)	(8,841)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	349		2,570.64		(24,625)		(30,741)		(30,741)	(6,116)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	10		2,576.80		(595)		(824)		(824)	(229)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	179		2,510.23		(14,727)		(22,762)		(22,762)	(8,035)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	280		2,516.34		(22,194)		(34,614)		(34,614)	(12,420)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	93		2,540.77		(6,215)		(10,056)		(10,056)	(3,841)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	253		2,546.88		(16,342)		(26,640)		(26,640)	(10,298)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	748		2,564.25		(71,095)		(74,810)		(74,810)	(3,715)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	519		2,570.49		(47,693)		(50,173)		(50,173)	(2,480)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	517		2,576.73		(45,924)		(48,191)		(48,191)	(2,267)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	218		2,595.44		(17,322)		(18,148)		(18,148)	(826)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	452		2,601.68		(34,712)		(36,241)		(36,241)	(1,529)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	131		2,575.98		(12,431)		(12,394)		(12,394)	37						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	252		2,582.25		(23,095)		(23,007)		(23,007)	87						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	43		2,594.79		(3,683)		(3,659)		(3,659)	24						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	95		2,601.05		(7,863)		(7,796)		(7,796)	67						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	268		2,607.32		(21,334)		(21,116)		(21,116)	218						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	561		2,613.59		(43,054)		(42,432)		(42,432)	622						100/98

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)
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,608,061)	(4,882,785)	0	(12,041,495)	XXX	(12,041,495)	(5,231,830)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(1,608,061)	(4,882,785)	0	(12,041,495)	XXX	(12,041,495)	(5,231,830)	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										(1,608,061)	(4,882,785)	0	(12,041,495)	XXX	(12,041,495)	(5,231,830)	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										(1,608,061)	(4,882,785)	0	(12,041,495)	XXX	(12,041,495)	(5,231,830)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										40,746,270	10,849,138	0	65,481,947	XXX	65,481,947	21,559,002	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	23,797	0	34,234	XXX	34,234	10,437	0	0	0	0	XXX	XXX
1449999 - Totals										40,746,270	10,872,935	0	65,516,181	XXX	65,516,181	21,569,439	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFZ7	40	2,000	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	12/15/2017	NYF 549300R4IG1TWPZT5U32	09/13/2017	1,960.8000	1,978.4000						(35,278)	(35,278)	306,560	100/95	50
NQZ7	12	240	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQOF39	09/13/2017	6,004.1000	5,982.5000						5,165	5,165	91,968	100/95	20
NQZ7	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQOF39	09/18/2017	5,985.2500	5,982.5000						53	53	7,664	100/95	20
NQZ7	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQOF39	09/25/2017	5,873.5000	5,982.5000						(2,182)	(2,182)	7,664	100/95	20
RTZ7	49	2,450	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	12/15/2017	NYF 549300R4IG1TWPZT5U32	09/13/2017	1,422.8500	1,492.9000						(171,718)	(171,718)	375,536	100/95	50
ESZ7	83	4,150	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQOF39	09/13/2017	2,494.1000	2,516.1000						(91,429)	(91,429)	636,112	100/95	50
1349999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(295,389)	(295,389)	1,425,504	XXX	XXX
1389999. Subtotal - Short Futures												0	0	0	0	0	(295,389)	(295,389)	1,425,504	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	(295,389)	(295,389)	1,425,504	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												0	0	0	0	0	(295,389)	(295,389)	1,425,504	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	976,413	449,091	1,425,504
Total Net Cash Deposits	976,413	449,091	1,425,504

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	1,459,738		1,459,738	34,234		34,234	1,425,504	1,425,504
Barclays G5GSEF7VJP5I7OUK5573	Y	Y		8,829,088	(6,631,883)	2,197,205	8,829,088	(6,631,883)	2,197,205		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	55,560,000	61,523,631	(289,416)	5,674,215	61,523,631	(289,416)	5,674,215		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y		6,630,893	(4,782,229)	1,848,664	6,630,893	(4,782,229)	1,848,664		
WELLS FARGO PBLD0EJDB5FWOLXP3B76	Y	Y		539,830	(337,967)	201,863	539,830	(337,967)	201,863		
0299999. Total NAIC 1 Designation			55,560,000	77,523,442	(12,041,495)	9,921,947	77,523,442	(12,041,495)	9,921,947	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			55,560,000	78,983,180	(12,041,495)	11,381,685	77,557,676	(12,041,495)	9,956,181	1,425,504	1,425,504
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				78,983,180	(12,041,495)						

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	55,560,000	55,560,000	XXX		V
0299999 - Total					55,560,000	55,560,000	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			29,369,949	29,369,949	10/02/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				29,369,949	29,369,949	XXX
9999999 - Totals				29,369,949	29,369,949	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 29,282,327 Book/Adjusted Carrying Value $ 29,282,327
2. Average balance for the year to date Fair Value $ 12,791,720 Book/Adjusted Carrying Value $ 12,791,720
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 22,500,000 NAIC 2 $ 6,869,949 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	4,784,581	4,784,581	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	2,174,920	2,174,920	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJ015		1	2,500,000	2,500,000	10/15/2033
690353-L7-0	OPIC VRDN Flt % Due 10/10/2025 JAJ010		1	4,024,612	4,024,612	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	5,100,000	5,100,000	02/15/2028
690353-U8-8	OPIC AGENCY DEBENTURES 1% Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	3,000,000	3,000,000	08/15/2029
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	7,555,556	7,555,556	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				31,639,668	31,639,668	XXX
0599999. Total - U.S. Government Bonds				31,639,668	31,639,668	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.1% Due 11/1/2039 Mo-1		1FE	4,700,000	4,700,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,700,000	4,700,000	XXX
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Mo-1		1FE	1,925,000	1,925,000	01/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	2,770,000	2,770,000	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST 1.34% Due 7/1/2022 Mo-1		1FE	7,700,000	7,700,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				12,395,000	12,395,000	XXX
3199999. Total - U.S. Special Revenues Bonds				17,095,000	17,095,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	900,548	899,943	01/15/2018
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	2,500,138	2,500,070	12/15/2017
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,303,286	1,300,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJ022		1FE	1,401,509	1,400,000	01/22/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,719,438	2,720,157	04/15/2018
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	740,153	740,198	03/05/2018
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	4,900,000	4,900,000	12/08/2017
06738E-AF-2	BARCLAYS PLC 2% Due 3/16/2018 MS16		2FE	995,706	996,195	03/16/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJ025		2FE	2,998,053	3,000,000	01/25/2019
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	1,760,439	1,761,005	11/21/2017
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	5,003,785	5,000,000	09/18/2019
17401Q-AA-9	CITIZENS BANK NA/RI 1.6% Due 12/4/2017 JD4		2FE	4,599,112	4,600,031	12/04/2017
22533D-2A-8	CREDIT AGRICOLE LONDON 3% Due 10/1/2017 AO1		1FE	4,700,000	4,700,000	10/01/2017
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	2,003,084	2,004,735	09/19/2019
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 AO1		2FE	350,000	350,000	10/01/2017
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	2,447,328	2,446,147	05/15/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	2,000,956	2,000,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	2,004,198	2,000,000	09/20/2019
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	7,317,170	7,316,458	01/22/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	7,800,000	7,800,000	05/01/2037
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	1,453,838	1,453,242	08/23/2018
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
63307A-AA-3	NATIONAL BANK OF CANADA 1.45% Due 11/7/2017 MN7		1FE	1,200,000	1,199,978	11/07/2017
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	4,298,779	4,300,000	03/07/2019
66586G-CC-9	NORTHERN TRUST CO 5.85% Due 11/9/2017 MN9		1FE	1,004,366	1,004,526	11/09/2017
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	4,300,000	4,300,000	12/01/2037
69349L-AD-0	PNC BANK NA 6% Due 12/7/2017 JD7		1FE	2,066,076	2,066,105	12/07/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		1FE	1,000,000	1,000,000	11/30/2017
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		2FE	2,002,518	2,000,000	04/15/2019
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	5,625,000	5,625,000	03/01/2048
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	4,099,777	4,100,740	03/15/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	1,040,655	1,040,985	08/15/2018
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	1,502,421	1,501,196	03/26/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 AO1		2FE	7,963,162	7,966,419	04/01/2018
98978V-AG-8	ZOETIS INC 1 7/8% Due 2/1/2018 FA1		2FE	6,212,673	6,202,785	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				105,714,168	105,695,917	XXX
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,227,000	2,227,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,227,000	2,227,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				107,941,168	107,922,917	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				142,053,836	142,035,585	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				14,622,000	14,622,000	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				156,675,836	156,657,585	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	RECKITT BENCKISER TSY CP Due 10/5/2017 At Mat			6,350,222	6,350,222	10/05/2017
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			74,073	74,073	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,424,296	6,424,296	XXX
000000-00-0	Huntington National Bank Money Market Account			60,353	60,353	
000000-00-0	Key Bank Money Market Account			13,676	13,676	
000000-00-0	BB&T Bank Money Market Account			57,357	57,357	
000000-00-0	Key Bank VMDA			10,550,344	10,550,344	
9099999. Total - Cash (Schedule E Part 1 type)				10,681,731	10,681,731	XXX
000000-00-0	BANK OF TOKYO CP 1.13% Due 10/6/2017 At Mat			4,998,901	4,998,901	10/06/2017
000000-00-0	CARGILL INC CP 1.11% Due 10/6/2017 At Mat			2,999,168	2,999,168	10/06/2017
000000-00-0	CENTERPOINT ENERGY INC CP 1.28% Due 10/2/2017 At Mat			7,499,200	7,499,200	10/02/2017
000000-00-0	HYUHCA CP 1.3% Due 10/4/2017 At Mat			6,998,736	6,998,736	10/04/2017
000000-00-0	KROGER CO CP 1 1/4% Due 10/2/2017 At Mat			9,499,010	9,499,010	10/02/2017
000000-00-0	NIKE INC CP 1.07% Due 10/4/2017 At Mat			2,099,626	2,099,626	10/04/2017
000000-00-0	SINOPEC CENTURY BRIGHT C CP 1.3% Due 10/4/2017 At Mat			5,198,686	5,198,686	10/04/2017
000000-00-0	TELUS CORP CP 1 1/2% Due 12/20/2017 At Mat			6,726,094	6,726,094	12/20/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				46,019,420	46,019,420	XXX
9999999 - Totals				219,801,283	219,783,031	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 73,991,633 Book/Adjusted Carrying Value $ 73,954,745
2. Average balance for the year to date Fair Value $ 196,131,948 Book/Adjusted Carrying Value $ 196,230,403

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					1,515,432	3,695,641	(1,871,830)	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					460,885	213,085	213,085	XXX
FIFTH THIRD BANK	CINCINNATI, OH					2,364,136	2,264,190	1,621,216	XXX
GOLDMAN SACHS	NEW YORK, NY					787,966	752,813	1,134,645	XXX
JP MORGAN/CHASE	NEW YORK, NY					(5,887,023)	(4,993,734)	(7,049,293)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					10,524,570	10,551,215	10,564,020	XXX
M&T BANK	BUFFALO, NY					1,350,889	1,357,156	1,363,495	XXX
NORTHERN TRUST	CHICAGO, IL					285,237	169,765	158,858	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			404,700	404,941	405,184	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	11,806,792	14,415,072	6,539,380	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	11,806,792	14,415,072	6,539,380	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	11,806,792	14,415,072	6,539,380	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		09/25/2017	1.360	10/10/2017	7,495,750	1,700	0
BANK OF TOKYO CP		09/29/2017	1.130	10/06/2017	4,998,901	314	0
CARGILL INC CP		09/27/2017	1.110	10/06/2017	2,999,168	370	0
CENTERPOINT ENERGY INC CP		09/29/2017	1.280	10/02/2017	7,499,200	533	0
DOW CHEMICAL CP		09/27/2017	1.290	10/10/2017	9,995,342	1,433	0
DUKE ENERGY CP		09/25/2017	1.330	10/04/2017	7,997,340	1,773	0
HYUHCA CP		09/29/2017	1.300	10/04/2017	6,998,736	506	0
HYUHCA CP		09/26/2017	1.280	10/05/2017	3,998,720	711	0
KCPLMO CP		09/25/2017	1.380	10/02/2017	8,997,585	2,070	0
KROGER CO CP		09/29/2017	1.250	10/02/2017	9,499,010	660	0
LOUISVILLE G&E CP		09/22/2017	1.320	10/06/2017	6,996,407	2,310	0
MONDELEZ INTERNATIONAL CP		09/29/2017	1.250	10/02/2017	3,999,583	278	0
NIKE INC CP		09/28/2017	1.070	10/04/2017	2,099,626	187	0
PEOPLES GAS LIGHT & COKE CP		09/29/2017	1.250	10/02/2017	5,699,406	396	0
REED CP		09/27/2017	1.320	10/11/2017	6,996,407	1,027	0
SNAP-ON INC CP		09/27/2017	1.160	10/04/2017	2,999,323	387	0
SNAP-ON INC CP		09/28/2017	1.200	10/05/2017	4,998,833	500	0
SOUTHCAL CP		09/29/2017	1.200	10/06/2017	5,598,693	373	0
SPECTRA CP		09/25/2017	1.430	10/27/2017	4,993,644	1,192	0
TYSON FOODS INC CP		09/20/2017	1.290	10/02/2017	2,498,925	985	0
VW CREDIT INC CP		09/20/2017	1.400	10/04/2017	1,998,911	856	0
TELUS CORP CP		09/26/2017	1.500	12/20/2017	6,726,094	1,406	0
ELECTRICITE DE FRANCE CP		09/27/2017	1.350	10/11/2017	2,998,425	450	0
SINOPEC CENTURY BRIGHT C CP		09/27/2017	1.300	10/04/2017	5,198,686	751	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					134,282,715	21,168	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					134,282,715	21,168	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					134,282,715	21,168	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					134,282,715	21,168	0
8699999 - Total Cash Equivalents					134,282,715	21,168	0