LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2017

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,133,923,184	0	3,133,923,184	2,935,162,223
2. Stocks:				
2.1 Preferred stocks	23,018,076	0	23,018,076	15,686,916
2.2 Common stocks	114,948,086	6,759,868	108,188,218	94,735,318
3. Mortgage loans on real estate:				
3.1 First liens	226,676,223	0	226,676,223	204,736,514
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)			0	
5. Cash ($ 5,422,831), cash equivalents ($ 66,035,037) and short-term investments ($ 10,502,219)	81,960,087	0	81,960,087	30,695,899
6. Contract loans (including $ .... premium notes)	60,955,635	0	60,955,635	60,824,913
7. Derivatives	20,175,350	0	20,175,350	16,137,752
8. Other invested assets	193,055,482	0	193,055,482	188,184,155
9. Receivables for securities	4,557,193	0	4,557,193	1,580,356
10. Securities lending reinvested collateral assets	31,252,090	0	31,252,090	2,859,151
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,890,521,406	6,759,868	3,883,761,538	3,550,603,197
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	39,840,811	0	39,840,811	33,701,358
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,273,216	0	1,273,216	693,239
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	10,196,911		10,196,911	9,551,145
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	19,056,168	0	19,056,168	33,048,925
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	934,258
18.2 Net deferred tax asset	74,615,497	49,288,624	25,326,873	25,144,664
19. Guaranty funds receivable or on deposit	777,854	0	777,854	816,702
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	2,030,817	2,030,817	0	0
25. Aggregate write-ins for other than invested assets	3,046,368	0	3,046,368	3,058,167
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,041,359,048	58,079,309	3,983,279,739	3,657,551,655
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	111,676,424	0	111,676,424	111,613,794
28. Total (Lines 26 and 27)	4,153,035,472	58,079,309	4,094,956,163	3,769,165,449
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of Company Owned Life Insurance	2,623,033	0	2,623,033	2,590,743
2502. Employee Split Dollar	393,441	0	393,441	437,382
2503. Prepaid Dividends	29,894	0	29,894	30,042
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,046,368	0	3,046,368	3,058,167

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,949,575,906 less $ included in Line 6.3 (including $ Modco Reserve)	2,949,575,906	2,854,372,568
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	917,116	695,287
3.	Liability for deposit-type contracts (including $ Modco Reserve)	359,922,739	285,191,702
4.	Contract claims:		
	4.1 Life	12,308,138	17,021,604
	4.2 Accident and health	40,869	40,569
5.	Policyholders' dividends $ 3,222 and coupons $ due and unpaid	3,222	8,693
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,785,020	11,710,020
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	130,649	127,083
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,706,277 ceded	3,706,277	5,775,946
	9.4 Interest Maintenance Reserve	12,721,427	12,507,717
10.	Commissions to agents due or accrued-life and annuity contracts $ 701,479, accident and health $ and deposit-type contract funds $	701,479	42,030
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	738,121	761,500
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,973,804) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,641,916)	(4,542,766)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,543,248	1,897,136
15.1	Current federal and foreign income taxes, including $ (250,097) on realized capital gains (losses)	9,753	
15.2	Net deferred tax liability		
16.	Unearned investment income	1,565,142	1,682,168
17.	Amounts withheld or retained by company as agent or trustee	26,617	0
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	15,865,956	1,773,263
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	28,169,295	26,378,953
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	52,508,966	48,317,897
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,225,103	2,618,458
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	4,563,733	4,615,029
	24.09 Payable for securities	22,481,522	684,243
	24.10 Payable for securities lending	187,835,705	66,818,151
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	26,847,080	28,998,657
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,692,551,167	3,367,495,908
27.	From Separate Accounts Statement	111,676,424	111,613,794
28.	Total liabilities (Lines 26 and 27)	3,804,227,591	3,479,109,702
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	211,816,437	211,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	68,912,135	68,239,310
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	280,728,572	280,055,747
38.	Totals of Lines 29, 30 and 37	290,728,572	290,055,747
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,094,956,163	3,769,165,449
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment to low income housing tax credit properties	23,529,597	25,028,449
2502.	Payable for Collateral on Derivatives	2,940,000	3,720,000
2503.	Uncashed drafts of checks that are pending escheatment to the state	100,875	250,208
2598.	Summary of remaining write-ins for Line 25 from overflow page	276,608	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	26,847,080	28,998,657
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	196,160,023	205,536,469	268,614,620
2.	Considerations for supplementary contracts with life contingencies	459,454	1,277,909	1,787,982
3.	Net investment income	125,451,138	120,344,968	161,168,780
4.	Amortization of Interest Maintenance Reserve (IMR)	143,067	(61,971)	506,616
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6.	Commissions and expense allowances on reinsurance ceded	0		0
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,133,383	1,154,852	1,547,483
	8.2 Charges and fees for deposit-type contracts	437,451	452,702	602,600
	8.3 Aggregate write-ins for miscellaneous income	119,312	479,346	656,744
9.	Totals (Lines 1 to 8.3)	323,903,828	329,184,275	434,884,825
10.	Death benefits	78,292,681	79,521,545	111,619,606
11.	Matured endowments (excluding guaranteed annual pure endowments)	405,963	578,317	684,861
12.	Annuity benefits	17,583,269	15,910,090	28,983,812
13.	Disability benefits and benefits under accident and health contracts	759,593	772,618	1,022,092
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	77,901,246	75,209,023	104,989,561
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,194,716	(1,222,643)	898,123
18.	Payments on supplementary contracts with life contingencies	925,584	943,141	1,225,649
19.	Increase in aggregate reserves for life and accident and health contracts	95,628,177	103,902,592	115,366,856
20.	Totals (Lines 10 to 19)	276,691,229	275,614,683	364,790,560
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	26,349,896	25,070,476	33,991,509
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	32,348,492	27,128,150	36,725,355
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,383,896	4,042,255	5,386,514
25.	Increase in loading on deferred and uncollected premiums	(851,403)	143,867	72,247
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,444,151)	(2,343,004)	(4,240,508)
27.	Aggregate write-ins for deductions	5,058,704	2,240,087	2,825,184
28.	Totals (Lines 20 to 27)	339,536,663	331,896,514	439,550,861
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(15,632,835)	(2,712,239)	(4,666,036)
30.	Dividends to policyholders	9,015,062	8,727,169	11,931,404
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(24,647,897)	(11,439,408)	(16,597,440)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,242,731)	56,998	(2,248,791)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(19,405,166)	(11,496,406)	(14,348,649)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,056,321 (excluding taxes of $ 182,010 transferred to the IMR)	4,538,899	(2,878,736)	(5,893,282)
35.	Net income (Line 33 plus Line 34)	(14,866,267)	(14,375,142)	(20,241,931)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	290,055,747	272,699,697	272,699,697
37.	Net income (Line 35)	(14,866,267)	(14,375,142)	(20,241,931)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,968,588	12,950,358	12,046,764	16,776,475
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	4,643,468	7,703,450	8,417,759
41.	Change in nonadmitted assets	1,933,326	(1,062,019)	1,236,043
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	203,010	(1,480,070)	(1,480,070)
44.	Change in asset valuation reserve	(4,191,070)	(13,674,444)	(15,777,690)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	30,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	(1,574,512)	(1,574,536)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	672,825	(12,415,973)	17,356,050
55.	Capital and surplus, as of statement date (Lines 36 + 54)	290,728,572	260,283,724	290,055,747
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	119,312	479,346	656,744
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	119,312	479,346	656,744
2701.	Benefits for Employees not included elsewhere	3,831,543	1,949,373	2,368,515
2702.	Securities lending interest expense	1,227,161	290,714	456,669
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	5,058,704	2,240,087	2,825,184
5301.	Adjustment to correct error in reinsurance premiums	0	(1,574,512)	(1,574,536)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(1,574,512)	(1,574,536)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	196,248,703	206,239,171	268,317,000
2. Net investment income	127,944,839	119,875,341	168,086,661
3. Miscellaneous income	1,657,856	2,053,541	2,743,177
4. Total (Lines 1 to 3)	325,851,398	328,168,053	439,146,838
5. Benefit and loss related payments	173,853,130	182,128,873	257,384,127
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,345,001)	(2,423,557)	(3,118,725)
7. Commissions, expenses paid and aggregate write-ins for deductions	67,801,189	58,931,885	78,595,818
8. Dividends paid to policyholders	8,945,533	8,728,784	11,928,560
9. Federal and foreign income taxes paid (recovered) net of $ 2,484,494 tax on capital gains (losses)	(3,948,412)	6,889,302	8,296,474
10. Total (Lines 5 through 9)	242,306,439	254,255,287	353,086,254
11. Net cash from operations (Line 4 minus Line 10)	83,544,959	73,912,766	86,060,584
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	366,531,432	302,571,761	437,294,758
12.2 Stocks	2,115,810	16,292,601	20,442,719
12.3 Mortgage loans	16,605,546	3,807,609	5,114,028
12.4 Real estate	0	0	0
12.5 Other invested assets	46	29,093	141,921
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	7,050	8,404	8,404
12.7 Miscellaneous proceeds	21,797,279	10,839,101	2,934,916
12.8 Total investment proceeds (Lines 12.1 to 12.7)	407,057,163	333,548,569	465,936,746
13. Cost of investments acquired (long-term only):			
13.1 Bonds	571,429,371	517,992,166	663,979,180
13.2 Stocks	12,125,604	19,509,603	27,729,964
13.3 Mortgage loans	38,545,255	28,863,380	54,363,380
13.4 Real estate	0	0	0
13.5 Other invested assets	1,514,812	6,343,200	7,159,954
13.6 Miscellaneous applications	28,621,958	16,771,533	8,208,602
13.7 Total investments acquired (Lines 13.1 to 13.6)	652,237,000	589,479,882	761,441,080
14. Net increase (or decrease) in contract loans and premium notes	130,722	(2,645,945)	(1,837,086)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(245,310,559)	(253,285,368)	(293,667,248)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	30,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	74,731,037	108,396,686	106,034,081
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	138,298,751	570,055	7,148,044
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	213,029,788	108,966,741	143,182,125
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	51,264,188	(70,405,861)	(64,424,539)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	30,695,899	95,120,438	95,120,438
19.2 End of period (Line 18 plus Line 19.1)	81,960,087	24,714,577	30,695,899

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	163,063,182	155,809,827	210,781,220
3. Ordinary individual annuities	73,556,705	86,934,303	109,673,792
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other	35,646	52,350	66,615
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	236,655,533	242,796,480	320,521,627
12. Deposit-type contracts	246,486,251	181,619,745	206,811,135
13. Total	483,141,784	424,416,225	527,332,762
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(14,866,267)	(20,241,931)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	(14,866,267)	(20,241,931)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	290,728,572	290,055,747
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	290,728,572	290,055,747

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

No Change.

C. Accounting Policy

No Change.

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

2. Accounting Changes and Correction of Errors

Effective January 1, 2017, the Company updated its valuation methodologies on certain reserves related to guaranteed living withdrawal benefits. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than through the Increase in Aggregate Reserves for Life and Accident and Health Contracts in the Summary of Operations. The Company has recorded $0.2 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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
12628L-AJ-9	567,113	512,254	54,859	512,254	475,264	06/30/2017
61749E-AF-4	672,189	646,111	26,078	646,111	646,057	06/30/2017
059469-AF-3	491,000	461,793	29,207	461,793	454,061	06/30/2017
32051G-SD-8	378,782	376,811	1,971	376,811	376,806	06/30/2017
126694-HK-7	106,041	104,653	1,388	104,653	102,502	06/30/2017
86359D-SR-9	1,044,815	1,025,219	19,596	1,025,219	1,013,206	06/30/2017
Total	XXX	XXX	133,099	XXX	XXX	XXX

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	1,294,824
2. 12 Months or Longer	484,964
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	113,963,557
2. 12 Months or Longer	16,205,637

(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 $197.5 million.

F. Real Estate. No Change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	20,175,346	—	20,175,346

* 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	(4,563,739)	—	(4,563,739)

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

K. Structured Notes. No Change.

L. 5* Securities. No Change.

M. Short Sales. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $345.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	4,522,998	4,522,998	—
(b) Stock - Class B	—	—	—
(c) Activity Stock	5,823,302	5,823,302	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	10,346,300	10,346,300	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	345,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	4,169,659	4,169,659	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	4,689,541	4,689,541	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	8,859,200	8,859,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	250,000,000	XXX	XXX

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

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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	4,522,998	4,522,998	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	369,400,160	358,956,979	291,163,100
2. Current Year General Account Total Collateral Pledged	369,400,160	358,956,979	291,163,100
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	294,361,720	287,162,250	219,074,645

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	375,826,848	365,202,162	266,604,900
2. Current Year General Account Maximum Collateral Pledged	375,826,848	365,202,162	266,604,900
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	294,361,720	287,162,250	219,074,645

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	291,163,100	291,163,100	—	283,229,512
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	291,163,100	291,163,100	—	283,229,512
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	219,074,645	219,074,645	—	210,907,911
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	219,074,645	219,074,645	—	210,907,911

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	291,163,100	291,163,100	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	291,163,100	291,163,100	—

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: RMBS	—	753,456	—	753,456
Common stock: Unaffiliated	79,052,323	—	—	79,052,323
Common stock: Mutual funds	18,789,595	—	—	18,789,595
Derivative assets: Options, purchased	—	17,055,548	3,067,633	20,123,181
Derivative assets: Stock warrants	—	52,165	—	52,165
Separate account assets*	35,180,905	—	—	35,180,905
Total assets at fair value	133,022,823	17,861,169	3,067,633	153,951,625

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	(4,563,732)	—	(4,563,732)
Total liabilities at fair value	—	(4,563,732)	—	(4,563,732)

*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										
Derivative assets:										
Options, purchased	2,250,802	—	—	—	659,788	157,043	—	—	—	3,067,633
Total Assets	2,250,802	—	—	—	659,788	157,043	—	—	—	3,067,633

Quarter Ended at 06/30/2017

Description	Beginning Balance at 04/01/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2017
a. Assets										
Derivative assets:										
Options, purchased	1,999,207	—	—	—	99,051	152,544	—	—	—	2,250,802
Total Assets	1,999,207	—	—	—	99,051	152,544	—	—	—	2,250,802

Quarter Ended at 03/31/2017

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

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

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

Derivative instruments included in Level 2 consist of 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	3,401,268,256	3,133,923,183	9,052,692	3,260,334,956	131,880,608	
Common stock: Unaffiliated **	89,398,623	89,398,623	89,398,623	—	—	
Common stock: Mutual funds	18,789,595	18,789,595	18,789,595	—	—	
Preferred stock	25,669,079	23,018,076	—	25,669,079	—	
Mortgage loans	231,817,501	226,676,223	—	—	231,817,501	
Cash, cash equivalents, & short-term investments	81,960,013	81,960,088	81,960,013	—	—	
Other invested assets: Surplus notes	80,753,723	66,130,359	—	80,753,723	—	
Securities lending reinvested collateral assets	31,252,090	31,252,090	31,252,090	—	—	
Derivative assets	20,175,346	20,175,346	—	17,107,713	3,067,633	
Separate account assets	113,089,189	111,676,424	39,955,458	73,133,731	—	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,160,827,648)	(1,101,501,744)	—	—	(1,160,827,648)	
Fixed-indexed annuity contracts	(76,155,488)	(74,928,185)	—	—	(76,155,488)	
Derivative liabilities	(5,730,194)	(4,563,732)	—	(4,563,732)	(1,166,462)	
Cash collateral payable	(2,940,000)	(2,940,000)	—	(2,940,000)	—	
Separate account liabilities *	(75,389,874)	(71,229,649)	—	—	(75,389,874)	
Securities lending liability	(187,835,705)	(187,835,705)	—	(187,835,705)	—	

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs or valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities. 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 and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 29,222,636

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 6,751,174	$ 6,759,868
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 90,719,412	$ 97,608,754
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 97,470,586	$ 104,368,622
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. $ 197,494,551

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 197,481,223

16.3 Total payable for securities lending reported on the liability page. $ 187,835,705

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 226,676,223
	1.14 Total Mortgages in Good Standing	$ 226,676,223
	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)	$ 226,676,223
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	1,287.700 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	34.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

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

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	1,508,743	202,579	90		1,711,412	0
2.	Alaska AK	L	84,135	1,000	0		85,135	0
3.	Arizona AZ	L	2,829,861	1,502,338	71		4,332,270	0
4.	Arkansas AR	L	449,447	0	0		449,447	0
5.	California CA	L	20,960,635	2,431,094	816		23,392,545	17,480
6.	Colorado CO	L	2,183,992	774,716	130		2,958,838	517,427
7.	Connecticut CT	L	452,568	78,424	0		530,992	0
8.	Delaware DE	L	466,404	450	0		466,854	0
9.	District of Columbia DC	L	81,888	0	157		82,045	0
10.	Florida FL	L	8,840,527	4,866,778	2,573		13,709,878	42,000
11.	Georgia GA	L	6,675,840	946,263	304		7,622,407	0
12.	Hawaii HI	L	745,079	123,755	0		868,834	0
13.	Idaho ID	L	899,442	51,175	0		950,617	0
14.	Illinois IL	L	3,722,452	3,050,936	2,162		6,775,550	411,694
15.	Indiana IN	L	5,629,272	3,859,990	713		9,489,975	0
16.	Iowa IA	L	3,666,237	337,456	97		4,003,790	0
17.	Kansas KS	L	553,282	2,278,003	0		2,831,285	0
18.	Kentucky KY	L	1,287,641	591,869	41		1,879,551	0
19.	Louisiana LA	L	327,201	900	0		328,101	0
20.	Maine ME	L	215,654	25,000	0		240,654	0
21.	Maryland MD	L	1,909,885	303,764	1,515		2,215,164	0
22.	Massachusetts MA	L	2,833,848	927,233	26		3,761,107	0
23.	Michigan MI	L	6,225,608	650,295	818		6,876,721	0
24.	Minnesota MN	L	11,160,033	788,956	0		11,948,989	0
25.	Mississippi MS	L	747,887	75,000	0		822,887	186,297
26.	Missouri MO	L	2,428,245	15,226,026	96		17,654,367	485,000
27.	Montana MT	L	94,182	450	1,001		95,633	0
28.	Nebraska NE	L	1,097,986	221,884	32		1,319,902	0
29.	Nevada NV	L	571,959	275,000	0		846,959	0
30.	New Hampshire NH	L	534,113	208,770	0		742,883	0
31.	New Jersey NJ	L	6,352,439	3,254,193	5,786		9,612,418	105,808
32.	New Mexico NM	L	418,023	807,710	162		1,225,895	0
33.	New York NY	N	160,161	292,000	0		452,161	0
34.	North Carolina NC	L	3,512,201	1,047,751	267		4,560,219	0
35.	North Dakota ND	L	182,367	70,000	0		252,367	0
36.	Ohio OH	L	20,148,229	5,397,243	9,517		25,554,989	243,730,900
37.	Oklahoma OK	L	4,180,518	3,325,770	0		7,506,288	0
38.	Oregon OR	L	568,866	0	0		568,866	0
39.	Pennsylvania PA	L	5,861,234	6,225,983	2,103		12,089,320	91,996
40.	Rhode Island RI	L	113,832	250,000	0		363,832	0
41.	South Carolina SC	L	1,544,600	986,826	292		2,531,718	59,400
42.	South Dakota SD	L	362,770	395,059	0		757,829	0
43.	Tennessee TN	L	3,461,682	3,273,406	1,272		6,736,360	0
44.	Texas TX	L	9,343,147	2,436,475	214		11,779,836	838,249
45.	Utah UT	L	3,754,912	3,180,606	0		6,935,518	0
46.	Vermont VT	L	190,908	0	0		190,908	0
47.	Virginia VA	L	1,606,274	304,061	33		1,910,368	0
48.	Washington WA	L	2,836,604	1,771,753	712		4,609,069	0
49.	West Virginia WV	L	382,026	147,500	67		529,593	0
50.	Wisconsin WI	L	1,251,520	590,265	0		1,841,785	0
51.	Wyoming WY	L	51,371	0	0		51,371	0
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	690	0	0		690	0
55.	U.S. Virgin Islands VI	N	1,170	0	0		1,170	0
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens OT	XXX	292,492	0	0	0	292,492	0
59.	Subtotal	(a) 50	155,762,082	73,556,705	31,067	0	229,349,854	246,486,251
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	6,776,236	0	0		6,776,236	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	524,864	0	4,579		529,443	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	163,063,182	73,556,705	35,646	0	236,655,533	246,486,251
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	163,063,182	73,556,705	35,646	0	236,655,533	246,486,251
98.	Less Reinsurance Ceded	XXX	42,934,819	0	0		42,934,819	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	120,128,363	73,556,705	35,646	0	193,720,714	246,486,251
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	292,492	0	0		292,492	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	292,492	0	0	0	292,492	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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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	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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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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] — 9 9 9 3 7 2 0 1 7 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 9 9 3 7 2 0 1 7 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 9 9 9 3 7 2 0 1 7 4 4 5 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 9 9 9 3 7 2 0 1 7 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 9 9 9 3 7 2 0 1 7 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Outstanding disbursement checks written awaiting booking	276,608	0
2597. Summary of remaining write-ins for Line 25 from overflow page	276,608	0

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	204,736,515	155,487,163
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	38,545,255	49,194,745
	2.2 Additional investment made after acquisition		5,168,635
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	16,605,546	5,114,028
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	226,676,224	204,736,515
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	226,676,224	204,736,515
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	226,676,224	204,736,515

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	188,184,158	149,205,674
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	15,960	25,000,000
	2.2 Additional investment made after acquisition		6,343,200
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	6,538	8,033
5.	Unrealized valuation increase (decrease)	4,962,742	7,908,862
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	46	141,921
8.	Deduct amortization of premium and depreciation	113,868	139,690
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	193,055,485	188,184,158
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	193,055,485	188,184,158

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,052,335,631	2,809,249,206
2.	Cost of bonds and stocks acquired	583,554,962	691,709,144
3.	Accrual of discount	1,341,824	2,000,377
4.	Unrealized valuation increase (decrease)	10,625,910	10,685,089
5.	Total gain (loss) on disposals	859,010	9,877,964
6.	Deduct consideration for bonds and stocks disposed of	368,647,243	457,737,477
7.	Deduct amortization of premium	8,047,649	9,002,644
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	133,099	4,446,028
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,271,889,346	3,052,335,631
11.	Deduct total nonadmitted amounts	6,759,868	6,751,174
12.	Statement value at end of current period (Line 10 minus Line 11)	3,265,129,478	3,045,584,457

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,710,296,579	414,316,101	391,198,384	23,497,876	1,661,503,931	1,710,296,579	1,756,912,172	1,604,624,752
2. NAIC 2 (a)	1,229,541,937	1,052,783,073	1,003,745,999	(39,975,112)	1,237,819,861	1,229,541,937	1,238,603,899	1,174,415,670
3. NAIC 3 (a)	135,270,675	12,841,393	17,297,789	11,866,512	115,876,997	135,270,675	142,680,791	117,576,888
4. NAIC 4 (a)	52,922,122	19,168,537	12,828,743	2,226,578	51,379,425	52,922,122	61,488,494	47,218,782
5. NAIC 5 (a)	8,189,640	2,411	3,716,573	1,387,061	12,397,002	8,189,640	5,862,539	20,955,677
6. NAIC 6 (a)	5,488,841	0	1,536,000	(1,150,886)	4,759,355	5,488,841	2,801,955	2,809,283
7. Total Bonds	3,141,709,794	1,499,111,515	1,430,323,488	(2,147,971)	3,083,736,571	3,141,709,794	3,208,349,850	2,967,601,052
PREFERRED STOCK								
8. NAIC 1	13,836,476				13,836,476	13,836,476	13,836,476	6,505,316
9. NAIC 2	9,181,600				9,181,600	9,181,600	9,181,600	9,181,600
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	23,018,076	0	0	0	23,018,076	23,018,076	23,018,076	15,686,916
15. Total Bonds and Preferred Stock	3,164,727,870	1,499,111,515	1,430,323,488	(2,147,971)	3,106,754,647	3,164,727,870	3,231,367,926	2,983,287,968

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

NAIC 1 $ 34,310,889 ; NAIC 2 $ 40,115,779 ; 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	10,502,220	XXX	10,502,220	16,719	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,336,700	74,643,389
2. Cost of short-term investments acquired	341,709,287	488,658,613
3. Accrual of discount		17
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		5,483
6. Deduct consideration received on disposals	356,542,920	537,970,802
7. Deduct amortization of premium	848	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)	10,502,219	25,336,700
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	10,502,219	25,336,700

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	11,522,717
2.	Cost Paid/(Consideration Received) on additions	6,631,101
3.	Unrealized Valuation increase/(decrease)	2,393,271
4.	Total gain (loss) on termination recognized	6,382,287
5.	Considerations received/(paid) on terminations	11,317,765
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)	15,611,611
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	15,611,611

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	15,611,607	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		15,611,607
4.	Part D, Section 1, Column 5	20,175,346	
5.	Part D, Section 1, Column 6	(4,563,739)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	14,445,145	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		14,445,145
10.	Part D, Section 1, Column 8	20,175,346	
11.	Part D, Section 1, Column 9	(5,730,201)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	405,802	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	405,802	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,498,172	15,296,105
2.	Cost of cash equivalents acquired	3,275,697,432	2,651,656,711
3.	Accrual of discount	59	100
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	7,050	2,921
6.	Deduct consideration received on disposals	3,219,167,678	2,657,457,665
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)	66,035,035	9,498,172
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	66,035,035	9,498,172

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0126855	Cincinnati	OH		07/05/2017	3.850	20,945,255	0	20,945,255
0126856	Dublin	OH		09/28/2017	4.790	17,600,000	0	24,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						38,545,255	0	45,245,255
0899999. Total Mortgages in good standing						38,545,255	0	45,245,255
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						38,545,255	0	45,245,255

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0126843	Johnstown	CO		01/07/2013	07/07/2017	9,653,754	0	0	0	0	0	0	9,449,478	9,449,478	0	0	0
0199999. Mortgages closed by repayment						9,653,754	0	0	0	0	0	0	9,449,478	9,449,478	0	0	0
0001126	Austin	TX		09/24/2004		795,969	0	0	0	0	0	0	0	4,928	0	0	0
0126809	Knoxville	TN		02/19/1998		436,255	0	0	0	0	0	0	0	87,214	0	0	0
0126816	West Columbia	SC		11/22/1999		1,134,084	0	0	0	0	0	0	0	88,093	0	0	0
0126818	Newport News	VA		12/22/1999		1,517,445	0	0	0	0	0	0	0	113,912	0	0	0
0126824	Oswego	IL		12/13/2000		2,220,966	0	0	0	0	0	0	0	48,818	0	0	0
0126835	Bloomington	IN		03/22/2007		2,307,486	0	0	0	0	0	0	0	10,887	0	0	0
0126836	Placerville	CA		12/23/2009		2,039,750	0	0	0	0	0	0	0	60,380	0	0	0
0126837	Downers Grove	IL		04/23/2010		8,738,627	0	0	0	0	0	0	0	198,068	0	0	0
0126839	Charleston	SC		03/31/2011		4,223,825	0	0	0	0	0	0	0	39,476	0	0	0
0126845	Cincinnati	OH		07/24/2013		17,581,775	0	0	0	0	0	0	0	82,665	0	0	0
0126846	San Antonio	TX		02/10/2014		22,271,565	0	0	0	0	0	0	0	85,362	0	0	0
0126848	Salt Lake City	UT		03/18/2015		34,973,937	0	0	0	0	0	0	0	163,699	0	0	0
0126849	Celebration	FL		04/30/2015		17,732,337	0	0	0	0	0	0	0	104,685	0	0	0
0126852	SEGUIN	TX		08/24/2016		11,703,534	0	0	0	0	0	0	0	68,615	0	0	0
0126853	Columbus	OH		10/26/2016		10,099,992	0	0	0	0	0	0	0	26	0	0	0
0299999. Mortgages with partial repayments						137,777,547	0	0	0	0	0	0	0	1,156,828	0	0	0
0599999 - Totals						147,431,301	0	0	0	0	0	0	9,449,478	10,606,306	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
	MPC NC 2017 Energy LP	Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		15,960	0	0	10,640	
1599999. Joint Venture Interests - Common Stock - Unaffiliated								15,960	0	0	10,640	XXX
4499999. Total - Unaffiliated								15,960	0	0	10,640	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								15,960	0	0	10,640	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
	LANDMARK PRIVATE EQ FUND VIII LP	SIMSBURY	CT	LANDMARK PRIVATE EQ FUND VIII LP	07/01/2017	09/30/2017	46					0		46	46			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							46	0	0	0	0	0	0	46	46	0	0	0	0
4499999. Total - Unaffiliated							46	0	0	0	0	0	0	46	46	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							46	0	0	0	0	0	0	46	46	0	0	0	0

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		3,364	3,364	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
690353-X5-1	OPIC AGENCY DEBENTURES 1.120% 08/15/29		09/18/2017	WELLS FARGO		2,100,000	2,100,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						2,110,579	2,110,579	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2017	Interest Capitalization		38,498	38,498	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2017	Interest Capitalization		49,587	49,587	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		09/01/2017	Interest Capitalization		13,338	13,338	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		09/01/2017	Interest Capitalization		13,050	13,050	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						114,473	114,473	0	XXX
02665W-BR-1	AMERICAN HONDA FINANCE 1.463% 01/22/19		07/17/2017	DEUTSCHE BANK		1,000,000	1,000,000	0	1FE
03523T-BT-4	ANHEUSER-BUSCH 4.439% 10/06/48		08/21/2017	Tax Free Exchange		5,902,611	6,104,000	0	1FE
03939P-AA-2	ARCH MERGER SUB INC 8.500% 09/15/25		08/14/2017	BANK of AMERICA SEC		5,000,000	5,000,000	0	4FE
04684T-AE-1	A10 2017-1A A2 3.167% 03/15/36		08/08/2017	DEUTSCHE BANK		2,999,377	3,000,000	0	1FE
05526D-BE-4	BAT CAPITAL CORP 4.540% 08/15/47		08/08/2017	BANK of AMERICA SEC		5,000,000	5,000,000	0	2FE
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		2,134,000	2,134,000	0	3FE
171340-AM-4	CHURCH & DWIGHT CO INC 1.464% 01/25/19		07/20/2017	BANK of AMERICA SEC		2,000,000	2,000,000	0	2FE
172967-EM-9	CITIGROUP 6.125% 11/21/17		08/25/2017	PNC CAPITAL MARKETS		590,915	585,000	9,854	2FE
17325F-AG-3	CITIBANK NA 1.581% 09/18/19		09/13/2017	CITIGROUP GLOBAL MKTS		3,500,000	3,500,000	0	1FE
224044-CK-1	COX COMMUNICATIONS INC 4.600% 08/15/47		07/24/2017	RBC/DAIN		2,981,580	3,000,000	0	2FE
22822V-AH-4	CROWN CASTLE INTL CORP 3.650% 09/01/27		09/27/2017	GOLDMAN SACHS		6,704,865	6,737,000	39,617	2FE
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		07/06/2017	JEFFERIES & CO		3,304,556	2,970,000	60,308	4FE
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		07/25/2017	J P MORGAN SEC FIXED INC		4,999,777	5,000,000	0	1FE
34417M-AB-3	FOCUS 2017-1A A2II 3.857% 04/30/47		07/10/2017	ROBERT W. BAIRD		4,117,500	4,000,000	54,891	3AM
36228C-VB-6	GSMS 2005-ROCK D 5.415% 05/03/32		09/20/2017	DEUTSCHE BANK		6,983,438	6,000,000	18,953	1FM
37185L-AJ-1	GENESIS ENERGY 6.500% 10/01/25		08/07/2017	Various		420,630	420,000	0	4FE
375558-BN-2	GILEAD SCIENCES INC 1.495% 09/20/18		09/14/2017	BANK of AMERICA SEC		1,400,000	1,400,000	0	1FE
375558-BQ-5	GILEAD SCIENCES INC 1.575% 09/20/19		09/14/2017	BANK of AMERICA SEC		6,400,000	6,400,000	0	1FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		09/11/2017	Various		2,603,559	2,575,000	32,209	2FE
44409M-AA-4	HUDSON PACIFIC PROPERTIE 3.950% 11/01/27		09/25/2017	WELLS FARGO		2,495,375	2,500,000	0	2FE
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		07/10/2017	ROBERT W. BAIRD		3,011,719	3,000,000	1,805	3AM
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6.125% 08/23/18		08/24/2017	SUSQUEHANNA		937,611	900,000	919	2FE
637417-AK-2	NATL RETAIL PROP 3.500% 10/15/27		09/06/2017	WELLS FARGO		4,979,650	5,000,000	0	2FE
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3.750% 04/01/45		09/18/2017	MORGAN STANLEY FIXED INC		4,378,827	4,370,000	76,930	1FE
69353R-FF-0	PNC BANK NA 1.817% 07/27/22		07/25/2017	PNC CAPITAL MARKETS		3,600,000	3,600,000	0	1FE
701094-AH-7	PARKER HANNIFIN 3.250% 03/01/27		09/21/2017	CREDIT SUISSE FIRST BOSTON		2,023,840	2,000,000	4,333	1FE
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		07/12/2017	WELLS FARGO		4,957,991	5,000,000	13,125	1FE
82281F-AG-9	SCOT 2017-2 A7 3.500% 10/25/47		09/15/2017	BANK of AMERICA SEC		4,762,593	4,750,000	12,931	1FE
83545G-BC-5	SONIC AUTOMOTIVE INC 6.125% 03/15/27		07/14/2017	Tax Free Exchange		8,023,734	8,000,000	168,778	4FE
852060-AD-4	SPRINT CORP (FON GROUP) 6.875% 11/15/28		07/20/2017	CREDIT SUISSE FIRST BOSTON		212,488	191,000	2,553	4FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 07/31/22		08/02/2017	Taxable Exchange		540,747	522,007	0	4Z
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		3,780,884	3,878,000	85,305	2FE
92552V-AK-6	VIASAT INC 5.625% 09/15/25		09/07/2017	BANK of AMERICA SEC		730,000	730,000	0	4FE
06367T-G4-6	BANK OF MONTREAL 1.947% 09/11/22	A	09/06/2017	BMO CAPITAL MARKETS CORP		10,000,000	10,000,000	0	1FE
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	07/07/2017	Tax Free Exchange		1,000,000	1,000,000	7,892	2FE
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A	08/22/2017	SUSQUEHANNA		679,679	650,000	1,174	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	08/07/2017	Interest Capitalization		1,607	1,607	0	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		08/07/2017	Interest Capitalization		804	804	0	5
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	08/18/2017	MORGAN STANLEY FIXED INC		1,403,626	1,400,000	36,252	1FE
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	09/20/2017	CREDIT AGRICOLE SECURITIES		2,637,062	2,636,000	37,563	1FE
25156P-AT-0	DEUTSCHE TELEKOM 1.774% 09/19/19	D	08/30/2017	RBC/DAIN		1,403,430	1,400,000	5,210	2FE
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
737271-AE-6	REPUBLIC OF PORTUGAL SOVEREIGN 5.125% 10/15/24	D	09/20/2017	Various		5,063,827	4,742,000	105,987	3FE
77340G-AA-9	ROCKT 2017-2A A 2.580% 10/15/29	D	08/01/2017	J P MORGAN SEC FIXED INC		15,000,000	15,000,000	0	1FE
822538-AC-8	SHELF DRILL HOLD LTD 9.500% 11/02/20	D	09/06/2017	JEFFERIES & CO		1,666,383	1,702,000	56,331	4FE
90352J-AD-5	UBS GROUP FUNDING SWITZE 2.265% 08/15/23	D	08/07/2017	UBS WARBURG		5,000,000	5,000,000	0	1FE
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		264,471	264,471	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		1,800,000	2,000,000	0	3Z

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)
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						163,236,212	161,774,402	879,786	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						170,461,264	168,999,454	879,786	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						170,461,264	168,999,454	879,786	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		09/11/2017	PRIVATE PLACEMENT	3,664.000	366,400		0	A
02368A-63-8	American Beacon Small Cp Val Inst		09/30/2017	VARIOUS	1,715.000	47,387		0	L
025076-20-9	American Century Equity Income Instl		09/30/2017	VARIOUS	15,300.000	134,792		0	L
298706-82-1	American Funds EuroPacific Gr R6		09/30/2017	VARIOUS	4,494.000	202,427		0	L
315809-10-3	Fidelity Advisor Limited Term Bond I		09/30/2017	VARIOUS	7,719.000	88,385		0	L
411511-50-4	Harbor Capital Appreciation Instl		09/30/2017	VARIOUS	4,716.000	267,136		0	L
4812C0-10-0	J P Morgan Core Bond R6		09/30/2017	VARIOUS	1,035.000	11,901		0	L
52106N-76-4	Lazard Emerging Markets Open		09/30/2017	VARIOUS	3,650.000	59,890		0	L
74149P-20-0	T. Rowe Price 2020 Fund		09/30/2017	VARIOUS	195.000	3,972		0	L
74149P-30-9	T. Rowe Price 2030 Fund		09/30/2017	VARIOUS	1,702.000	38,339		0	L
74149P-40-8	T. Rowe Price 2040 Fund		09/30/2017	VARIOUS	39.000	905		0	L
74149P-50-7	T. Rowe Price Balanced Fund		09/30/2017	VARIOUS	146.000	2,134		0	L
74149P-74-7	T. Rowe Price 2055 Fund		09/30/2017	VARIOUS	391.000	5,147		0	L
74149P-75-4	T. Rowe Price 2050 Fund		09/30/2017	VARIOUS	20.000	265		0	L
74149P-76-2	T. Rowe Price 2045 Fund		09/30/2017	VARIOUS	1.000	18		0	L
74149P-77-0	T. Rowe Price 2035 Fund		09/30/2017	VARIOUS	359.000	5,845		0	L
74149P-78-8	T. Rowe Price 2025 Fund		09/30/2017	VARIOUS	2,161.000	33,494		0	L
74149P-79-6	T. Rowe Price 2015 Fund		09/30/2017	VARIOUS	1.000	18		0	L
76628R-61-5	RidgeWorth Ceredex Mid Cap Value Eq I		09/30/2017	VARIOUS	2,501.000	34,434		0	L
779562-10-7	T. Rowe Price New Horizon		09/30/2017	VARIOUS	425.000	18,401		0	L
89154W-81-7	Touchstone High Yield Y		09/30/2017	VARIOUS	12,805.000	107,558		0	L
89154X-52-6	Touchstone Mid Cap Growth Inst		09/30/2017	VARIOUS	3,930.000	98,238		0	L
89155H-79-3	Touchstone Mid Cap Fund Y		09/30/2017	VARIOUS	115.000	3,142		0	L
921937-60-3	Vanguard Total Bond Market Index Admiral		09/30/2017	VARIOUS	216.000	2,296		0	L
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		09/30/2017	VARIOUS	350.000	56,981		0	L
922908-68-6	Vanguard Small Cap Index Fund - Admiral		09/30/2017	VARIOUS	664.000	41,038		0	L
922908-71-0	Vanguard 500 Index Fund - Admiral		09/30/2017	VARIOUS	1,187.000	245,267		0	L
88642R-10-9	TIDEWATER INC		08/02/2017	PRIVATE PLACEMENT	42,506.000	1,151,913		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,027,723	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						3,027,723	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,027,723	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,027,723	XXX	0	XXX
9999999 - Totals						173,488,987	XXX	879,786	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.604% 10/20/61		09/01/2017	Paydown		256,766	256,766	276,437	260,521	0	(3,755)	0	(3,755)	0	256,766	0	0	0	8,036	10/20/2061	1
36176F-Z9-2	G2 #765168 4.616% 11/22/61		09/01/2017	Paydown		99,973	99,973	107,032	101,076	0	(1,482)	0	(1,482)	0	99,973	0	0	0	3,330	11/22/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		09/01/2017	Paydown		145	145	140	142	0	4	0	4	0	145	0	0	0	7	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2017	Paydown		10,904	10,904	10,473	10,631	0	273	0	273	0	10,904	0	0	0	587	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		09/01/2017	Paydown		866	866	854	857	0	9	0	9	0	866	0	0	0	42	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		09/01/2017	Paydown		167	167	167	167	0	0	0	0	0	167	0	0	0	8	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2017	Paydown		16,663	16,663	16,897	16,834	0	(171)	0	(171)	0	16,663	0	0	0	720	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		09/01/2017	Paydown		878	878	891	887	0	(9)	0	(9)	0	878	0	0	0	41	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		09/01/2017	Paydown		73	73	73	72	0	0	0	0	0	73	0	0	0	3	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		09/01/2017	Paydown		118	118	119	119	0	(1)	0	(1)	0	118	0	0	0	5	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		09/01/2017	Paydown		263	263	263	263	0	0	0	0	0	263	0	0	0	12	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		09/01/2017	Paydown		125	125	125	125	0	0	0	0	0	125	0	0	0	5	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		09/01/2017	Paydown		804	804	801	801	0	3	0	3	0	804	0	0	0	41	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		09/01/2017	Paydown		1,488	1,488	1,489	1,488	0	0	0	0	0	1,488	0	0	0	74	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		09/01/2017	Paydown		915	915	884	890	0	25	0	25	0	915	0	0	0	40	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		09/01/2017	Paydown		88	88	88	88	0	0	0	0	0	88	0	0	0	5	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		09/01/2017	Paydown		405	405	403	403	0	2	0	2	0	405	0	0	0	22	03/15/2030	1
36230U-YF-0	G2 4.683% 09/01/46		09/01/2017	Paydown		149,656	149,656	161,226	151,937	0	(2,281)	0	(2,281)	0	149,656	0	0	0	4,679	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
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		09/01/2017	Paydown		13,205	13,205	13,033	13,095	0	110	0	110	0	13,205	0	0	0	569	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		09/01/2017	Paydown		86,562	86,562	86,562	86,562	0	0	0	0	0	86,562	0	0	0	3,194	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		09/01/2017	Paydown		400,692	400,692	396,499	397,065	0	3,627	0	3,627	0	400,692	0	0	0	17,721	09/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2017	Paydown		35,593	35,593	36,583	35,612	0	(19)	0	(19)	0	35,593	0	0	0	1,422	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		09/01/2017	Paydown		51,481	51,481	47,146	49,301	0	2,180	0	2,180	0	51,481	0	0	0	2,024	06/20/2032	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.472% 02/16/44		09/01/2017	Paydown		6,297	6,297	6,077	5,956	0	341	0	341	0	6,297	0	0	0	428	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.821% 11/16/42		09/01/2017	Paydown		2,388	2,388	2,293	2,314	0	73	0	73	0	2,388	0	0	0	173	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2017	Paydown		3,028	3,028	3,377	3,287	0	(258)	0	(258)	0	3,028	0	0	0	89	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
38378B-TK-5	GNR 2012-53 IO 0.958% 03/16/47		09/01/2017	Paydown		0	0	35,686	14,844	0	(14,844)	0	(14,844)	0	0	0	0	0	3,622	03/16/2047	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
690353-C9-6	OPIC 0.910% 01/15/30		07/15/2017	Redemption 100.0000		105,660	105,660	105,660	105,660	0	0	0	0	0	105,660	0	0	0	386	01/15/2030	1
690353-H9-1	OPIC US Agency Floating Rate 1.005% 09/15/22		09/15/2017	Redemption 100.0000		6,840	6,840	6,840	6,840	0	0	0	0	0	6,840	0	0	0	47	09/15/2022	1
0599999. Subtotal - Bonds - U.S. Governments						1,430,832	1,430,832	1,615,172	1,500,379	0	(70,468)	0	(70,468)	0	1,430,832	0	0	0	62,769	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/02/2017	Redemption 100.0000		123,156	123,156	123,156	121,002	0	2,154	0	2,154	0	123,156	0	0	0	17,419	07/01/2043	1FE
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
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2017	Redemption 100.0000		17,795	17,795	17,728	17,734	0	61	0	61	0	17,795	0	0	0	341	02/01/2042	1FE
196479-XM-6	COSHSG 3.193% 11/01/27		08/01/2017	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,018	11/01/2027	1FE
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		07/12/2017	RAYMOND JAMES		960,450	950,000	983,336	978,730	0	(654)	0	(654)	0	978,075	0	(17,625)	(17,625)	17,562	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2017	Paydown		28,167	28,167	28,343	28,298	0	(130)	0	(130)	0	28,167	0	0	0	367	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2017	Paydown		387	387	388	388	0	(1)	0	(1)	0	387	0	0	0	14	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		09/01/2017	Paydown		37,375	37,375	37,185	37,194	0	180	0	180	0	37,375	0	0	0	1,469	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2017	Paydown		6,805	6,805	6,936	6,891	0	(87)	0	(87)	0	6,805	0	0	0	198	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2017	Paydown		54,331	54,331	55,558	55,157	0	(825)	0	(825)	0	54,331	0	0	0	1,411	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2017	Paydown		14,898	14,898	15,466	15,304	0	(406)	0	(406)	0	14,898	0	0	0	416	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2017	Paydown		27,908	27,908	29,670	29,237	0	(1,328)	0	(1,328)	0	27,908	0	0	0	826	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2017	Paydown		14,190	14,190	15,086	14,868	0	(678)	0	(678)	0	14,190	0	0	0	426	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2017	Paydown		97,763	97,763	95,991	96,153	0	1,610	0	1,610	0	97,763	0	0	0	2,012	07/01/2033	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		09/01/2017	Paydown		51,330	51,330	56,133	53,479	0	(2,150)	0	(2,150)	0	51,330	0	0	0	2,971	01/01/2032	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2017	Paydown		118,051	118,051	116,576	116,798	0	1,253	0	1,253	0	118,051	0	0	0	2,034	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2017	Paydown		4,822	4,822	4,905	4,896	0	(74)	0	(74)	0	4,822	0	0	0	204	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		09/01/2017	Paydown		1,467	1,467	1,459	1,459	0	8	0	8	0	1,467	0	0	0	78	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		09/01/2017	Paydown		1,820	1,820	1,812	1,811	0	8	0	8	0	1,820	0	0	0	91	09/01/2025	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
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		09/01/2017	Paydown		445,039	445,039	449,484	444,603	0	436	0	436	0	445,039	0	0	0	11,592	11/25/2017	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		09/01/2017	Paydown		49,149	49,149	49,533	49,246	0	(97)	0	(97)	0	49,149	0	0	0	1,148	02/25/2018	1
3137AJ-MG-6	FHR K016 X1 1.686% 10/25/21		08/01/2017	Paydown		0	0	23,769	12,397	0	(12,397)	0	(12,397)	0	0	0	0	0	2,181	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.712% 09/25/18		07/01/2017	Paydown		0	0	3,392	840	0	(840)	0	(840)	0	0	0	0	0	372	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.358% 12/25/21		07/01/2017	Paydown		0	0	7,860	4,071	0	(4,071)	0	(4,071)	0	0	0	0	0	624	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2017	Paydown		29,957	29,957	32,554	32,405	0	(2,448)	0	(2,448)	0	29,957	0	0	0	792	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
3137AQ-VX-3	FHMS K709 X1 1.510% 03/25/19		07/01/2017	Paydown		0	0	1,830	578	0	(578)	0	(578)	0	0	0	0	0	198	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		09/01/2017	Paydown		114,001	114,001	109,013	110,477	0	3,524	0	3,524	0	114,001	0	0	0	1,550	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.382% 07/25/22		07/01/2017	Paydown		0	0	9,367	5,455	0	(5,455)	0	(5,455)	0	0	0	0	0	729	07/25/2022	1FE
3137BM-7D-2	FHMS K051 X1 0.686% 09/25/25		08/01/2017	Paydown		0	0	3,423	3,067	0	(3,067)	0	(3,067)	0	0	0	0	0	295	09/25/2025	1
3137BR-QL-2	FHMS K057 X1 1.327% 07/25/26		08/01/2017	Paydown		0	0	1,977	1,929	0	(1,929)	0	(1,929)	0	0	0	0	0	166	07/25/2026	1
3137BV-ZA-7	FHMS K063 0.426% 01/25/27		08/01/2017	Paydown		0	0	1,721	0	0	(1,721)	0	(1,721)	0	0	0	0	0	95	01/25/2027	1FE
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2017	Paydown		114,970	114,970	120,718	120,510	0	(5,541)	0	(5,541)	0	114,970	0	0	0	3,307	09/01/2043	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2017	Paydown		46,108	46,108	46,057	46,053	0	55	0	55	0	46,108	0	0	0	900	08/01/2033	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		09/01/2017	Paydown		243,044	243,044	248,949	248,849	0	(5,805)	0	(5,805)	0	243,044	0	0	0	5,183	10/01/2045	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		09/01/2017	Paydown		34,266	34,266	37,485	35,774	0	(1,508)	0	(1,508)	0	34,266	0	0	0	1,945	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		09/01/2017	Paydown		29,827	29,827	32,530	31,095	0	(1,269)	0	(1,269)	0	29,827	0	0	0	1,673	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		09/01/2017	Paydown		15,970	15,970	17,769	16,881	0	(910)	0	(910)	0	15,970	0	0	0	896	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		09/01/2017	Paydown		26,122	26,122	23,751	24,755	0	1,367	0	1,367	0	26,122	0	0	0	988	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2017	Paydown		139,950	139,950	134,207	137,010	0	2,941	0	2,941	0	139,950	0	0	0	5,623	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2017	Paydown		108,523	108,523	98,315	103,221	0	5,302	0	5,302	0	108,523	0	0	0	3,915	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2017	Paydown		116,235	116,235	107,973	112,136	0	4,099	0	4,099	0	116,235	0	0	0	4,382	12/15/2032	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2017	Paydown		72,282	72,282	78,561	74,908	0	(2,626)	0	(2,626)	0	72,282	0	0	0	2,723	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2017	Paydown		156,397	156,397	151,807	154,199	0	2,198	0	2,198	0	156,397	0	0	0	5,810	04/15/2033	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2017	Paydown		23,350	23,350	24,375	23,751	0	(401)	0	(401)	0	23,350	0	0	0	619	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2017	Paydown		57,020	57,020	57,857	57,292	0	(272)	0	(272)	0	57,020	0	0	0	1,330	03/25/2037	1
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		08/01/2017	Paydown		140,176	140,176	139,606	139,783	0	393	0	393	0	140,176	0	0	0	3,504	12/25/2036	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2017	Paydown		19,603	19,603	18,752	19,237	0	366	0	366	0	19,603	0	0	0	528	11/25/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		09/01/2017	Paydown		14,244	14,244	14,482	14,325	0	(81)	0	(81)	0	14,244	0	0	0	283	12/15/2024	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		44,253	44,253	42,344	43,476	0	777	0	777	0	44,253	0	0	0	1,200	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		18,120	18,120	17,191	17,750	0	370	0	370	0	18,120	0	0	0	480	02/15/2025	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		09/01/2017	Paydown		966	966	922	928	0	37	0	37	0	966	0	0	0	29	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2017	Paydown		7,815	7,815	7,937	7,918	0	(103)	0	(103)	0	7,815	0	0	0	282	09/01/2034	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		09/01/2017	Paydown		51,034	51,034	51,814	51,739	0	(705)	0	(705)	0	51,034	0	0	0	1,958	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		09/01/2017	Paydown		23,537	23,537	24,552	24,167	0	(629)	0	(629)	0	23,537	0	0	0	785	07/01/2023	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
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2017	Paydown		148,474	148,474	148,335	148,319	0	155	0	155	0	148,474	0	0	0	2,911	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2017	Paydown		44,711	44,711	45,088	44,941	0	(230)	0	(230)	0	44,711	0	0	0	1,190	01/01/2025	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		09/01/2017	Paydown		465,492	465,492	501,277	500,136	0	(34,643)	0	(34,643)	0	465,492	0	0	0	12,311	05/01/2034	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
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		184,847	184,847	184,847	184,847	0	0	0	0	0	184,847	0	0	0	22,404	07/01/2041	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		09/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,161	06/01/2027	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		09/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,350	12/01/2022	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		07/03/2017	Redemption 100.0000		1,800,000	1,800,000	1,800,000	0	0	0	0	0	0	1,800,000	0	0	0	6,058	06/01/2044	2AM

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 During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
76252P-HJ-1	RIB FLOATER TRUST 1.340% 07/01/22		07/03/2017	Redemption 100.0000		100,000	100,000	100,000	0	0	0	0	0	0	100,000	0	0	0	235	07/01/2022	1FE
928120-VR-5	VIRGINIA ST HSG AUTH 5.820% 08/01/17		08/01/2017	Redemption 100.0000		2,535,000	2,535,000	2,535,000	2,535,000	0	0	0	0	0	2,535,000	0	0	0	147,537	08/01/2017	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2017	Redemption 100.0000		40,792	40,792	40,792	40,792	0	0	0	0	0	40,792	0	0	0	740	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2017	Redemption 100.0000		25,225	25,225	25,225	25,225	0	0	0	0	0	25,225	0	0	0	720	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2017	Redemption 100.0000		37,485	37,485	37,485	37,485	0	0	0	0	0	37,485	0	0	0	802	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,864,191	9,853,741	9,989,501	8,049,890	0	(69,793)	0	(69,793)	0	9,881,816	0	(17,625)	(17,625)	331,236	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2017	Paydown		4,752	4,752	4,099	4,319	0	433	0	433	0	4,752	0	0	0	190	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2017	Paydown		579	579	463	445	0	133	0	133	0	579	0	0	0	29	12/25/2031	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2017	Paydown		40,806	40,806	41,584	41,589	0	(783)	0	(783)	0	40,806	0	0	0	960	07/25/2045	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2017	Paydown		73,502	90,500	76,576	75,202	0	(1,700)	0	(1,700)	0	73,502	0	0	0	3,666	01/25/2037	1FM
025816-AX-7	AMERICAN EXPRESS CO 6.150% 08/28/17		08/28/2017	Maturity		2,100,000	2,100,000	2,145,875	2,134,626	0	(34,626)	0	(34,626)	0	2,100,000	0	0	0	129,150	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
035240-AH-3	ANHEUSER-BUSCH INBEV WOR 4.439% 10/06/48		08/21/2017	Tax Free Exchange		5,902,611	6,104,000	6,034,900	0	0	(132,289)	0	(132,289)	0	5,902,611	0	0	0	0	10/06/2048	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		07/29/2017	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	373	10/30/2045	2AM
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		09/01/2017	Paydown		34,740	34,740	34,181	29,570	0	5,170	0	5,170	0	34,740	0	0	0	1,804	09/25/2026	3FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2017	Paydown		72,009	72,009	73,809	73,021	0	(1,012)	0	(1,012)	0	72,009	0	0	0	1,345	03/10/2033	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2017	Paydown		18,839	18,839	11,721	12,906	0	6,674	742	5,932	0	18,839	0	0	0	391	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2017	Paydown		63,759	63,759	63,550	63,542	0	218	0	218	0	63,759	0	0	0	2,375	09/25/2035	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
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2017	Paydown		49,936	49,936	48,894	49,480	0	456	0	456	0	49,936	0	0	0	1,914	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2017	Paydown		57,087	57,087	54,322	55,558	0	1,529	0	1,529	0	57,087	0	0	0	2,210	08/25/2035	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		45,039	77,134	75,360	75,360	0	(30,321)	0	(30,321)	0	45,039	0	0	0	2,664	12/25/2035	3FM
05950P-AJ-2	BAFC 2006-H 3A2 3.133% 09/20/46		09/01/2017	Paydown		2,131	2,180	1,849	1,973	0	158	0	158	0	2,131	0	0	0	51	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2017	Paydown		98,877	98,877	82,781	91,217	0	7,660	0	7,660	0	98,877	0	0	0	3,948	09/25/2034	1FM
060505-DH-4	BANK OF AMERICA CORP 6.000% 09/01/17		09/01/2017	Maturity		1,800,000	1,800,000	1,843,290	0	0	(43,290)	0	(43,290)	0	1,800,000	0	0	0	108,000	09/01/2017	2FE
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		09/01/2017	Redemption 100.0000		42,627	42,627	42,741	42,637	0	(9)	0	(9)	0	42,627	0	0	0	2,127	02/01/2018	2
124857-AH-6	CBS 1.950% 07/01/17		07/01/2017	Maturity		1,900,000	1,900,000	1,900,570	0	0	(570)	0	(570)	0	1,900,000	0	0	0	18,525	07/01/2017	2FE
1248EP-BB-8	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		08/07/2017	Various		1,750,009	1,700,000	1,713,061	1,706,040	0	(1,588)	0	(1,588)	0	1,704,452	0	45,557	45,557	80,504	03/15/2021	3FE
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		427,534	427,000	427,000	0	0	0	0	0	0	427,000	0	534	534	0	02/01/2028	3FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.254% 04/25/37		09/01/2017	Paydown		6,998	6,998	5,738	6,098	0	900	0	900	0	6,998	0	0	0	157	04/25/2037	1FM
12508F-AC-2	CDGJ 2014-BXCH B 3.087% 12/15/27		07/15/2017	Paydown		9,386,000	9,386,000	9,306,806	9,347,370	0	38,630	0	38,630	0	9,386,000	0	0	0	151,995	12/15/2027	1FM
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		09/01/2017	Paydown		77,572	77,572	77,525	78,004	0	(432)	0	(432)	0	77,572	0	0	0	2,837	07/20/2034	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2017	Paydown		55,876	55,876	55,844	55,873	0	3	0	3	0	55,876	0	0	0	2,338	11/15/2019	5AM
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		09/01/2017	Paydown		27,016	27,016	27,285	27,064	0	(49)	0	(49)	0	27,016	0	0	0	551	12/10/2044	1FM
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
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2017	Paydown		20,448	20,448	11,026	12,658	0	8,969	1,180	7,789	0	20,448	0	0	0	538	12/25/2036	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2017	Paydown		152,859	152,859	144,965	148,810	0	4,049	0	4,049	0	152,859	0	0	0	5,552	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2017	Paydown		70,006	70,006	68,715	69,351	0	655	0	655	0	70,006	0	0	0	2,631	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2017	Paydown		24,531	24,531	24,714	24,547	0	(17)	0	(17)	0	24,531	0	0	0	825	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2017	Paydown		100,415	105,395	98,380	95,130	0	5,285	0	5,285	0	100,415	0	0	0	3,809	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2017	Paydown		138,057	142,287	136,640	133,764	0	4,293	0	4,293	0	138,057	0	0	0	5,386	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2017	Paydown		9,286	9,286	8,999	9,299	0	(13)	0	(13)	0	9,286	0	0	0	334	05/25/2035	3FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2017	Paydown		13,434	16,571	14,990	14,454	0	(1,020)	0	(1,020)	0	13,434	0	0	0	612	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2017	Paydown		58,890	58,890	55,193	53,612	0	5,278	0	5,278	0	58,890	0	0	0	2,146	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2017	Paydown		42,069	53,577	48,815	45,585	0	(3,517)	0	(3,517)	0	42,069	0	0	0	1,940	10/25/2035	3FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2017	Paydown		9,292	10,769	10,086	9,765	0	(473)	0	(473)	0	9,292	0	0	0	414	10/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2017	Paydown		6,776	7,802	6,336	5,602	0	1,174	0	1,174	0	6,776	0	0	0	314	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	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 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)
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
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		09/01/2017	Paydown		13,230	13,230	9,615	10,784	0	2,446	0	2,446	0	13,230	0	0	0	512	11/25/2035	1FM
12668W-AU-1	CWL 2007-4 A5W 5.934% 03/25/37		09/01/2017	Paydown		15,158	15,158	13,904	14,167	1,363	(372)	0	991	0	15,158	0	0	0	494	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2017	Paydown		25,122	25,122	17,390	18,328	0	6,794	0	6,794	0	25,122	0	0	0	883	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2017	Paydown		6,450	6,450	5,925	6,077	0	451	79	372	0	6,450	0	0	0	246	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
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2017	Paydown		8,161	10,177	9,573	9,126	0	(964)	0	(964)	0	8,161	0	0	0	365	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2017	Paydown		8,485	8,485	8,446	8,451	0	34	0	34	0	8,485	0	0	0	308	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2017	Paydown		7,642	7,642	7,175	7,394	0	248	0	248	0	7,642	0	0	0	267	06/25/2034	1FM
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		09/15/2017	Maturity		1,500,000	1,500,000	1,549,340	1,536,475	0	(36,475)	0	(36,475)	0	1,500,000	0	0	0	101,250	09/15/2017	2FE
14912L-6D-8	CATERPILLAR FINANCE SERV 1.250% 08/18/17		08/18/2017	Maturity		1,700,000	1,700,000	1,699,796	0	0	204	0	204	0	1,700,000	0	0	0	10,625	08/18/2017	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		09/01/2017	Paydown		4,924	4,924	4,921	4,888	0	36	0	36	0	4,924	0	0	0	176	02/18/2035	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		09/01/2017	Paydown		50,170	50,170	50,168	49,192	0	978	0	978	0	50,170	0	0	0	1,765	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2017	Paydown		25,278	25,278	24,763	24,854	0	424	0	424	0	25,278	0	0	0	568	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2017	Paydown		44,783	44,783	45,273	45,206	0	(423)	0	(423)	0	44,783	0	0	0	1,134	06/25/2044	1FM
184510-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		09/20/2017	JEFFERIES & CO		1,251,390	1,212,000	1,287,887	1,260,663	0	(8,399)	0	(8,399)	0	1,252,264	0	(874)	(874)	67,182	11/15/2022	4FE
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		08/01/2017	Call 100.0000		110,000	110,000	109,259	109,802	0	58	0	58	0	109,860	0	140	140	12,744	02/01/2019	2FE
210518-BD-7	CONSUMERS ENERGY CO 6.875% 03/01/18		09/12/2017	Call 100.0000		3,965,000	3,965,000	4,516,611	4,026,509	0	(36,312)	0	(36,312)	0	3,990,197	0	(25,197)	(25,197)	381,737	03/01/2018	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2017	Paydown		65,780	65,780	63,300	64,123	0	1,657	0	1,657	0	65,780	0	0	0	2,463	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2017	Paydown		44,381	44,381	44,353	44,024	0	357	0	357	0	44,381	0	0	0	1,302	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2017	Paydown		84,021	84,021	81,343	82,635	0	1,386	0	1,386	0	84,021	0	0	0	3,367	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		09/01/2017	Paydown		14,843	14,843	13,720	13,626	0	1,217	0	1,217	0	14,843	0	0	0	367	04/25/2036	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2017	Redemption 100.0000		11,289	11,289	11,289	11,289	0	0	0	0	0	11,289	0	0	0	294	05/15/2034	1FE
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
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		09/01/2017	Paydown		949,308	949,308	958,781	949,805	0	(497)	0	(497)	0	949,308	0	0	0	25,868	04/10/2021	1FM
247916-AD-1	DENBURY RESOURCES INC 5.500% 05/01/22		09/13/2017	Various		1,328,625	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(1,671,375)	(1,671,375)	143,550	05/01/2022	5FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2017	Paydown		12,988	16,308	14,859	15,015	0	(2,028)	0	(2,028)	0	12,988	0	0	0	662	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2017	Paydown		72,475	72,475	66,279	65,876	0	6,599	0	6,599	0	72,475	0	0	0	2,610	02/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2017	Paydown		7,630	7,630	6,581	6,038	0	1,593	0	1,593	0	7,630	0	0	0	308	07/25/2036	1FM
25746U-BR-9	DOMINION RESOURCES 1.400% 09/15/17		09/15/2017	Maturity		605,000	605,000	604,577	0	0	424	0	424	0	605,000	0	0	0	8,470	09/15/2017	2FE
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/15/2017	Maturity		400,000	400,000	401,864	401,142	0	(1,142)	0	(1,142)	0	400,000	0	0	0	6,500	08/15/2017	2FE
26875P-AA-9	EOG RESOURCES 5.875% 09/15/17		09/15/2017	Maturity		6,793,000	6,793,000	7,558,846	6,368,046	0	(88,160)	0	(88,160)	0	6,793,000	0	0	0	399,089	09/15/2017	2FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2017	Redemption 100.0000		20,898	20,898	20,898	20,898	0	0	0	0	0	20,898	0	0	0	977	01/19/2031	1FE
29379V-AA-1	ENTERPRISE PRODUCTS 6.300% 09/15/17		09/15/2017	Maturity		500,000	500,000	499,765	499,920	0	80	0	80	0	500,000	0	0	0	31,500	09/15/2017	2FE
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
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2017	Paydown		18,099	18,099	18,099	18,132	0	(33)	0	(33)	0	18,099	0	0	0	648	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2017	Paydown		127,416	127,416	126,378	126,501	0	915	0	915	0	127,416	0	0	0	2,683	06/25/2043	1FM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		09/01/2017	Paydown		34,628	46,675	42,292	42,290	0	(7,662)	0	(7,662)	0	34,628	0	0	0	1,632	08/25/2035	2FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2017	Paydown		24,749	34,683	28,135	28,815	0	(3,918)	148	(4,066)	0	24,749	0	0	0	1,298	08/25/2035	2FM
34417M-AB-3	FOCUS 2017-1A A2II 3.857% 04/30/47		07/30/2017	Paydown		10,000	10,000	10,294	0	0	(294)	0	(294)	0	10,000	0	0	0	161	04/30/2047	2FE
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		08/15/2017	Maturity		1,100,000	1,100,000	1,128,479	0	0	(28,479)	0	(28,479)	0	1,100,000	0	0	0	36,438	08/15/2017	2FE
35085A-AA-9	486 LESSER STREET TAX 1.250% 02/01/32		08/01/2017	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	902	02/01/2032	1FE
35671D-AZ-8	FREEPORT-MC C&G 3.875% 03/15/23		09/28/2017	BANK of AMERICA SEC		2,951,250	3,000,000	2,991,418	2,993,915	0	735	0	735	0	2,994,650	0	(43,400)	(43,400)	121,740	03/15/2023	3FE
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		07/01/2017	TENDER OFFER		284,080	268,000	271,172	269,335	0	(182)	0	(182)	0	269,153	0	14,927	14,927	15,883	04/15/2020	4FE
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		09/01/2017	Paydown		46,301	46,301	43,389	45,169	0	1,132	0	1,132	0	46,301	0	0	0	1,835	08/25/2037	2FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2017	Paydown		25,311	25,311	24,258	24,740	0	570	0	570	0	25,311	0	0	0	1,193	07/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		09/01/2017	Paydown		50,039	50,039	50,787	50,271	0	(232)	0	(232)	0	50,039	0	0	0	1,101	01/10/2045	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2017	Paydown		67,407	67,407	64,163	65,700	0	1,707	0	1,707	0	67,407	0	0	0	2,472	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2017	Paydown		62,718	62,718	64,598	63,360	0	(642)	0	(642)	0	62,718	0	0	0	1,536	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	994,759	0	581	0	581	0	995,341	0	33,629	33,629	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	878,816	868,464	0	(2,932)	0	(2,932)	0	865,532	0	4,481	4,481	35,136	10/15/2019	3FE
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		08/07/2017	Various		427,350	420,000	440,092	428,229	0	(2,260)	0	(2,260)	0	425,969	0	1,381	1,381	23,815	02/15/2021	4FE
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		07/17/2017	Call 100.0000		550,000	550,000	562,502	0	0	(12,502)	0	(12,502)	0	550,000	0	0	0	18,288	01/15/2018	2FE
40420Q-AC-1	HSBC BANK USA 6.000% 08/09/17		08/09/2017	Maturity		1,500,000	1,500,000	1,549,200	1,540,825	0	(40,825)	0	(40,825)	0	1,500,000	0	0	0	90,000	08/09/2017	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
42217K-AT-3	HEALTH CARE REIT 4.700% 09/15/17		09/15/2017	Maturity		1,415,000	1,415,000	1,418,690	999,597	0	(6,188)	0	(6,188)	0	1,415,000	0	0	0	66,505	09/15/2017	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2017	Paydown		12,686	12,686	2,058	474	0	12,212	0	12,212	0	12,686	0	0	0	136	05/25/2036	1FM
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/07/2017	Various		371,000	800,000	508,000	508,539	0	0	0	0	0	508,539	0	(137,539)	(137,539)	40,590	03/01/2021	5FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2017	Paydown		10,141	10,147	8,339	8,151	0	1,990	0	1,990	0	10,141	0	0	0	400	02/25/2036	1FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2017	Paydown		9,396	9,396	8,476	7,863	0	1,532	0	1,532	0	9,396	0	0	0	342	12/25/2035	1FM
457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		07/05/2017	BANK of AMERICA SEC		88,650	90,000	89,305	89,485	0	34	0	34	0	89,520	0	(870)	(870)	2,947	06/15/2023	4FE
459200-GJ-4	IBM 5.700% 09/14/17		09/14/2017	Maturity		4,000,000	4,000,000	4,213,920	4,021,307	0	(21,307)	0	(21,307)	0	4,000,000	0	0	0	228,000	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-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2017	Paydown		18,301	18,301	17,873	16,939	0	1,362	0	1,362	0	18,301	0	0	0	734	02/25/2036	1FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		09/01/2017	Paydown		28,548	28,548	25,428	24,235	0	4,312	0	4,312	0	28,548	0	0	0	1,121	01/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2017	Paydown		6,498	6,498	6,563	6,509	0	(12)	0	(12)	0	6,498	0	0	0	199	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
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		09/01/2017	Paydown		58,249	58,249	58,831	58,355	0	(106)	0	(106)	0	58,249	0	0	0	1,444	07/15/2046	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
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.220% 05/01/37		07/03/2017	Redemption 100.0000		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	755	05/01/2037	1FE
501044-CG-4	KROGER CO 6.400% 08/15/17		08/15/2017	Maturity		1,775,000	1,775,000	1,901,220	1,808,473	0	(33,473)	0	(33,473)	0	1,775,000	0	0	0	113,600	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		5,299,493	5,299,493	5,299,493	0	0	0	0	0	0	5,299,493	0	0	0	17,319	03/15/2018	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2017	Paydown		35,087	37,178	31,671	31,636	0	3,451	0	3,451	0	35,087	0	0	0	1,877	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2017	Paydown		23,097	25,375	20,800	21,876	0	1,221	0	1,221	0	23,097	0	0	0	1,163	01/25/2037	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2017	Paydown		30,194	30,194	30,194	30,194	0	0	0	0	0	30,194	0	0	0	983	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2017	Paydown		89,701	89,701	88,986	88,302	0	1,399	0	1,399	0	89,701	0	0	0	3,501	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		09/01/2017	Paydown		4,225	5,187	4,886	4,886	0	(661)	0	(661)	0	4,225	0	0	0	198	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2017	Paydown		3	3,319	2,608	2,945	0	(2,942)	0	(2,942)	0	3	0	0	0	104	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		09/01/2017	Paydown		666	5,946	3,866	3,865	0	(3,200)	0	(3,200)	0	666	0	0	0	196	05/25/2037	1FM
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		07/01/2017	Redemption 100.0000		11,180	11,180	11,631	11,197	0	(17)	0	(17)	0	11,180	0	0	0	651	07/01/2017	2
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2017	Paydown		8,630	8,630	8,629	8,394	0	237	0	237	0	8,630	0	0	0	203	11/25/2035	1FM
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		08/28/2017	Maturity		350,000	350,000	360,665	0	0	(10,665)	0	(10,665)	0	350,000	0	0	0	22,400	08/28/2017	2FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2017	Redemption 100.0000		153,333	153,333	153,333	153,333	0	0	0	0	0	153,333	0	0	0	8,696	08/01/2025	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2017	Paydown		14,544	14,544	14,148	14,474	0	70	0	70	0	14,544	0	0	0	529	04/25/2034	1FM
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
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/01/2017	Paydown		2,985	2,985	1,642	1,520	0	1,466	0	1,466	0	2,985	0	0	0	49	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2017	Paydown		54,318	54,318	34,512	28,238	0	26,081	0	26,081	0	54,318	0	0	0	1,989	10/25/2046	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
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		09/01/2017	Paydown		128,756	128,756	131,329	129,857	0	(1,101)	0	(1,101)	0	128,756	0	0	0	2,355	08/15/2045	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2017	Paydown		31,269	31,269	30,487	30,535	0	734	0	734	0	31,269	0	0	0	650	07/25/2043	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2017	Paydown		22,543	22,543	18,747	17,725	0	4,818	0	4,818	0	22,543	0	0	0	765	03/25/2047	1FM
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/28/2017	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,480	07/26/2021	2
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		09/01/2017	Redemption 100.0000		50,563	50,563	50,413	50,535	0	28	0	28	0	50,563	0	0	0	2,718	11/01/2019	2
69362B-AY-8	PSEG POWER 4.150% 09/15/21		07/10/2017	WELLS FARGO		1,052,520	1,000,000	999,110	999,481	0	52	0	52	0	999,533	0	52,987	52,987	34,353	09/15/2021	2FE
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		09/01/2017	Maturity		755,000	755,000	766,129	0	0	(11,129)	0	(11,129)	0	755,000	0	0	0	22,839	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
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		09/01/2017	Redemption 100.0000		34,030	34,030	33,164	33,960	0	70	0	70	0	34,030	0	0	0	1,777	02/01/2018	2
74153W-CE-7	PRU 1.350% 08/18/17		08/18/2017	Maturity		150,000	150,000	150,078	0	0	(78)	0	(78)	0	150,000	0	0	0	2,025	08/18/2017	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2017	Paydown		20,336	24,987	20,905	21,533	0	(1,196)	0	(1,196)	0	20,336	0	0	0	1,056	06/25/2036	3FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		09/26/2017	Paydown		15,441	15,441	15,634	15,468	0	(27)	0	(27)	0	15,441	0	0	0	535	10/26/2034	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/01/2017	Paydown		11,528	11,528	6,376	5,821	0	5,707	0	5,707	0	11,528	0	0	0	467	04/25/2037	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/01/2017	Paydown		4,125	4,125	3,009	2,770	0	1,355	0	1,355	0	4,125	0	0	0	168	05/25/2036	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2017	Paydown		151,619	205,150	185,714	188,554	0	(36,935)	0	(36,935)	0	151,619	0	0	0	7,962	11/25/2035	3FM

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)
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2017	Paydown		7,639	8,255	6,802	7,215	0	425	0	425	0	7,639	0	0	0	321	03/25/2036	2FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2017	Paydown		57,395	68,107	47,291	44,230	0	13,164	0	13,164	0	57,395	0	0	0	3,214	09/25/2036	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2017	Paydown		71,561	71,935	56,889	52,082	0	19,479	0	19,479	0	71,561	0	0	0	3,953	04/25/2036	1FM
78009N-F9-2	Royal Bank 1.761% 07/28/17		07/28/2017	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	16,861	07/28/2017	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2017	Paydown		13,898	13,898	13,897	13,891	0	6	0	6	0	13,898	0	0	0	269	01/25/2042	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2017	Paydown		170,546	170,546	165,856	166,451	0	4,096	0	4,096	0	170,546	0	0	0	3,951	09/25/2043	1FM
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		09/01/2017	Call 100.0000		329,000	329,000	340,134	334,959	0	(1,017)	0	(1,017)	0	333,942	0	(4,942)	(4,942)	26,676	08/15/2022	2FE
83545G-AY-8	SONIC AUTOMOTIVE INC 6.125% 03/15/27		07/14/2017	Tax Free Exchange		8,023,734	8,000,000	8,025,000	0	0	(1,266)	0	(1,266)	0	8,023,734	0	0	0	168,778	03/15/2027	4FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		07/20/2017	CREDIT SUISSE FIRST BOSTON		200,725	185,000	202,113	190,578	0	(1,626)	0	(1,626)	0	188,952	0	11,773	11,773	11,563	11/15/2018	4FE
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		09/01/2017	Paydown		20,119	20,119	20,113	19,931	0	188	0	188	0	20,119	0	0	0	542	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2017	Paydown		83,054	83,054	81,753	84,205	0	(1,151)	0	(1,151)	0	83,054	0	0	0	3,045	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2017	Paydown		84,486	92,535	75,597	78,920	0	7,013	1,448	5,565	0	84,486	0	0	0	3,367	10/25/2035	3FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2017	Paydown		78,825	78,825	78,517	78,836	0	(11)	0	(11)	0	78,825	0	0	0	1,407	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2017	Redemption 100.0000		56,258	56,258	56,258	56,258	0	0	0	0	0	56,258	0	0	0	5,345	02/01/2030	2AM
88643@-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		08/02/2017	Taxable Exchange		1,950,836	3,000,000	1,536,000	1,536,000	0	0	0	0	0	1,536,000	0	414,836	414,836	77,400	11/17/2025	6
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		08/14/2017	Maturity		3,000,000	3,000,000	3,002,310	0	0	(2,310)	0	(2,310)	0	3,000,000	0	0	0	20,625	08/14/2017	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		09/01/2017	Paydown		332,725	332,725	337,701	319,992	0	12,733	0	12,733	0	332,725	0	0	0	9,100	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2017	Paydown		145,519	145,519	147,700	146,276	0	(758)	0	(758)	0	145,519	0	0	0	2,901	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
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2017	Redemption 100.0000		85,468	85,468	85,468	85,468	0	0	0	0	0	85,468	0	0	0	3,205	09/03/2026	1FE
911365-AZ-7	NA UNITED RENTALS 7.625% 04/15/22		07/01/2017	Call 103.8130		26,991	26,000	26,244	26,002	0	(35)	0	(35)	0	25,967	0	1,024	1,024	1,404	04/15/2022	4FE
92343V-AW-4	VERIZON COMMUNICATIONS 6.000% 04/01/41		08/16/2017	TENDER OFFER		3,576,750	3,000,000	2,949,990	2,953,736	0	616	0	616	0	2,954,352	0	622,398	622,398	157,500	04/01/2041	2FE
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		3,780,884	3,878,000	3,780,507	0	0	376	0	376	0	3,780,884	0	0	0	85,305	04/15/2049	2FE
92552V-AF-7	VIASAT INC 6.875% 06/15/20		09/12/2017	TENDER OFFER		681,711	669,000	683,420	673,333	0	(2,148)	0	(2,148)	0	671,184	0	10,527	10,527	35,262	06/15/2020	4FE
927804-FC-3	VIRGINIA ELECTRIC & POWER 5.950% 09/15/17		09/15/2017	Maturity		5,975,000	5,975,000	6,450,060	6,023,393	0	(48,393)	0	(48,393)	0	5,975,000	0	0	0	355,513	09/15/2017	2FE
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		09/15/2017	Maturity		6,000,000	6,000,000	6,004,620	0	0	(4,620)	0	(4,620)	0	6,000,000	0	0	0	52,500	09/15/2017	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2017	Paydown		26,771	26,771	26,771	26,754	0	17	0	17	0	26,771	0	0	0	530	09/13/2028	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		09/01/2017	Paydown		106,433	106,433	107,492	106,716	0	(283)	0	(283)	0	106,433	0	0	0	2,300	04/15/2045	1FM
92976G-AH-4	WACHOVIA BANK NA 6.000% 11/15/17		07/20/2017	WELLS FARGO		2,027,400	2,000,000	2,211,660	2,028,803	0	(18,808)	0	(18,808)	0	2,009,995	0	17,405	17,405	83,333	11/15/2017	1FE
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2017	Paydown		40,570	42,045	31,689	35,479	0	5,091	0	5,091	0	40,570	0	0	0	1,323	05/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.867% 10/25/36		09/01/2017	Paydown		18,314	18,314	10,946	10,288	0	8,025	0	8,025	0	18,314	0	0	0	343	10/25/2036	1FM
94974B-GB-0	WELLS FARGO CO 1.400% 09/08/17		09/08/2017	Maturity		1,000,000	1,000,000	999,880	0	0	120	0	120	0	1,000,000	0	0	0	14,000	09/08/2017	1FE
966387-AH-5	WHITING PETROLEUM CORP 5.750% 03/15/21		09/06/2017	WELLS FARGO		1,608,390	1,702,000	1,702,000	1,702,000	0	0	0	0	0	1,702,000	0	(93,610)	(93,610)	95,898	03/15/2021	4FE
349553-AL-1	FORTIS INC 3.055% 10/04/26	A	07/07/2017	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,167	10/04/2026	2FE
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	08/15/2017	Call 100.0000		137,000	137,000	137,000	137,000	0	0	0	0	0	137,000	0	0	0	9,248	08/15/2018	5FE
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	09/15/2017	Maturity		1,400,000	1,400,000	1,403,626	0	0	(3,626)	0	(3,626)	0	1,400,000	0	0	0	41,300	09/15/2017	1FE
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	D	08/14/2017	TD SECURITIES		1,058,630	1,000,000	1,072,600	1,033,491	0	(5,093)	0	(5,093)	0	1,028,398	0	30,232	30,232	27,556	12/09/2020	1FE
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	09/14/2017	Maturity		4,293,000	4,293,000	4,312,725	1,207,145	0	(19,022)	0	(19,022)	0	4,293,000	0	0	0	65,229	09/14/2017	1FE
29268B-AB-7	ENEL FINANCE 6.250% 09/15/17	D	09/15/2017	Maturity		2,000,000	2,000,000	2,229,890	2,024,138	0	(24,138)	0	(24,138)	0	2,000,000	0	0	0	125,000	09/15/2017	2FE
71645W-AP-6	PETROBRAS INTL FINANCE 5.750% 01/20/20	D	08/08/2017	GOLDMAN SACHS		2,616,250	2,500,000	2,469,375	2,488,672	0	2,072	0	2,072	0	2,490,744	0	125,506	125,506	151,337	01/20/2020	3FE
87427T-A*-9	TALKTALK TELECOM PP 4.290% 07/17/21	D	08/10/2017	TENDER OFFER		5,050,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	50,000	50,000	228,179	07/17/2021	3
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		1,836,262	2,000,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	336,262	336,262	429,983	03/15/2022	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						133,026,582	135,994,633	135,984,353	85,259,120	1,363	(518,970)	4,027	(521,634)	0	133,080,790	0	(54,208)	(54,208)	5,236,062	XXX	XXX
8399997. Total - Bonds - Part 4						144,321,605	147,279,206	147,589,026	94,809,389	1,363	(659,231)	4,027	(661,895)	0	144,393,438	0	(71,833)	(71,833)	5,630,067	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						144,321,605	147,279,206	147,589,026	94,809,389	1,363	(659,231)	4,027	(661,895)	0	144,393,438	0	(71,833)	(71,833)	5,630,067	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
02368A-63-8	American Beacon Small Cp Val Inst		09/30/2017	VARIOUS	338.000	8,722		8,833	9,333	(500)	0	0	(500)	0	8,833	0	(111)	(111)	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
025076-20-9	American Century Equity Income Instl		09/30/2017	VARIOUS	17,197.000	152,027		146,286	151,502	(5,216)	0	0	(5,216)	0	146,286	0	5,741	5,741	0		L
298706-82-1	American Funds EuroPacific Gr R6		09/30/2017	VARIOUS	1,576.000	42,893		33,961	70,983	(37,022)	0	0	(37,022)	0	33,961	0	8,932	8,932	0		L
315809-10-3	Fidelity Advisor Limited Term Bond I		09/30/2017	VARIOUS	10,513.000	120,700		119,738	120,374	(636)	0	0	(636)	0	119,738	0	962	962	0		L
411511-50-4	Harbor Capital Appreciation Instl		09/30/2017	VARIOUS	3,752.000	195,054		166,197	212,568	(46,371)	0	0	(46,371)	0	166,197	0	28,856	28,856	0		L
4812C0-10-0	J P Morgan Core Bond R6		09/30/2017	VARIOUS	2,577.000	29,895		29,843	29,636	207	0	0	207	0	29,843	0	53	53	0		L
52106N-76-4	Lazard Emerging Markets Open		09/30/2017	VARIOUS	997.000	9,200		8,981	16,364	(7,382)	0	0	(7,382)	0	8,981	0	219	219	0		L
74149P-20-0	T. Rowe Price 2020 Fund		09/30/2017	VARIOUS	21.000	210		183	420	(237)	0	0	(237)	0	183	0	27	27	0		L
74149P-30-9	T. Rowe Price 2030 Fund		09/30/2017	VARIOUS	205.000	52		48	4,619	(4,571)	0	0	(4,571)	0	48	0	4	4	0		L
74149P-40-8	T. Rowe Price 2040 Fund		09/30/2017	VARIOUS	5.000	7		6	112	(106)	0	0	(106)	0	6	0	1	1	0		L
74149P-50-7	T. Rowe Price Balanced Fund		09/30/2017	VARIOUS	9.000	15		14	136	(122)	0	0	(122)	0	14	0	1	1	0		L
74149P-74-7	T. Rowe Price 2055 Fund		09/30/2017	VARIOUS	42.000	13		12	549	(537)	0	0	(537)	0	12	0	1	1	0		L
74149P-75-4	T. Rowe Price 2050 Fund		09/30/2017	VARIOUS	2.000	1		1	32	(31)	0	0	(31)	0	1	0	0	0	0		L
74149P-76-2	T. Rowe Price 2045 Fund		09/30/2017	VARIOUS	0.000	0		0	2	(2)	0	0	(2)	0	0	0	0	0	0		L
74149P-77-0	T. Rowe Price 2035 Fund		09/30/2017	VARIOUS	73.000	676		586	1,195	(608)	0	0	(608)	0	586	0	90	90	0		L
74149P-78-8	T. Rowe Price 2025 Fund		09/30/2017	VARIOUS	213.000	222		199	3,308	(3,109)	0	0	(3,109)	0	199	0	23	23	0		L
74149P-79-6	T. Rowe Price 2015 Fund		09/30/2017	VARIOUS	6.000	96		91	90	1	0	0	1	0	91	0	4	4	0		L
76628R-61-5	RidgeWorth Ceredex Mid Cap Value Eq I		09/30/2017	VARIOUS	311.000	5,059		4,188	4,285	(97)	0	0	(97)	0	4,188	0	870	870	0		L
779562-10-7	T. Rowe Price New Horizon		09/30/2017	VARIOUS	105.000	2,429		1,966	4,552	(2,586)	0	0	(2,586)	0	1,966	0	463	463	0		L
89154W-81-7	Touchstone High Yield Y		09/30/2017	VARIOUS	342.000	968		983	2,875	(1,892)	0	0	(1,892)	0	983	0	(15)	(15)	0		L
89154X-52-6	Touchstone Mid Cap Growth Inst		09/30/2017	VARIOUS	6,191.000	159,898		136,165	154,776	(18,611)	0	0	(18,611)	0	136,165	0	23,733	23,733	0		L
89155H-79-3	Touchstone Mid Cap Fund Y		09/30/2017	VARIOUS	717.000	20,416		17,126	19,612	(2,485)	0	0	(2,485)	0	17,126	0	3,290	3,290	0		L
921937-60-3	Vanguard Total Bond Market Index Admiral		09/30/2017	VARIOUS	9.000	72		73	101	(28)	0	0	(28)	0	73	0	(1)	(1)	0		L
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		09/30/2017	VARIOUS	289.000	46,142		37,724	47,044	(9,320)	0	0	(9,320)	0	37,724	0	8,418	8,418	0		L
922908-68-6	Vanguard Small Cap Index Fund - Admiral		09/30/2017	VARIOUS	379.000	22,501		20,358	23,398	(3,040)	0	0	(3,040)	0	20,358	0	2,142	2,142	0		L
922908-71-0	Vanguard 500 Index Fund - Admiral		09/30/2017	VARIOUS	906.000	177,588		153,441	187,178	(33,737)	0	0	(33,737)	0	153,441	0	24,147	24,147	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						994,856	XXX	887,003	1,065,044	(178,038)	0	0	(178,038)	0	887,003	0	107,850	107,850	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						994,856	XXX	887,003	1,065,044	(178,038)	0	0	(178,038)	0	887,003	0	107,850	107,850	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						994,856	XXX	887,003	1,065,044	(178,038)	0	0	(178,038)	0	887,003	0	107,850	107,850	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						994,856	XXX	887,003	1,065,044	(178,038)	0	0	(178,038)	0	887,003	0	107,850	107,850	0	XXX	XXX
9999999 - Totals						145,316,461	XXX	148,476,029	95,874,433	(176,675)	(659,231)	4,027	(839,933)	0	145,280,441	0	36,017	36,017	5,630,067	XXX	XXX

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2015	10/12/2018	2,887		174.25	23,641			29,502		29,502	11,143						100/92
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2015	11/14/2018	2,273		172.49	18,424			26,112		26,112	9,522						100/109
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2015	12/14/2018	8,775		171.17	70,594			109,423		109,423	38,697						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	12,969		168.87	102,930			182,857		182,857	61,860						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	5,919		172.32	47,940			70,675		70,675	24,683						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	14,940		171.02	120,085			192,125		192,125	65,287						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	25,105		172.20	203,181			306,777		306,777	104,435						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	12,595		172.45	102,084			153,281		153,281	51,765						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2016	06/14/2019	12,480		173.40	101,708			146,139		146,139	49,420						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2016	07/12/2019	15,494		175.29	127,652			166,409		166,409	56,709						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2016	08/14/2019	11,615		174.86	95,457			128,927		128,927	43,440						100/93
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	16,064		172.44	130,190			202,240		202,240	65,700						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2016	10/14/2019	17,794		171.69	143,585			233,453		233,453	74,556						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/27/2017	787		171.61	3,753			8,701		8,701	4,232						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/26/2018	163		171.61	1,092			1,963		1,963	716						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/25/2019	1,533		171.61	12,361			20,245		20,245	6,421						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2017	76		170.57	361			912		912	428						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2018	240		170.57	1,599			3,072		3,072	1,096						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	5,364		170.57	43,005			74,350		74,350	23,174						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2017	1,405		172.24	6,728			14,795		14,795	6,997						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2018	952		172.24	6,396			11,150		11,150	4,028						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	8,366		172.24	67,727			108,175		108,175	34,302						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/14/2017	838		174.19	4,059			7,451		7,451	3,504						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/14/2018	947		174.19	6,435			9,965		9,965	3,647						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/13/2019	5,948		174.19	48,692			70,716		70,716	22,839						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	550		174.70	2,669			4,682		4,682	2,165						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2018	372		174.70	2,535			3,821		3,821	1,392						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2019	3,480		174.70		28,576		40,580		40,580	12,004						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/12/2018	1,882		174.83		9,146		15,977		15,977	6,831						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)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/11/2019	1,087		174.83		7,410		11,150		11,150	3,740						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/14/2020	4,873		174.83		40,044		56,725		56,725	16,681						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/26/2018	423		174.80		2,057		3,636		3,636	1,579						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/25/2019	532		174.80		3,627		5,501		5,501	1,874						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/27/2020	4,617		174.80		37,929		54,015		54,015	16,086						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2018	461		175.82		2,252		3,639		3,639	1,388						100/84
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2019	461		175.82		3,159		4,515		4,515	1,356						100/84
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2020	1,763		175.82		14,570		19,765		19,765	5,195						100/84
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2018	1,131		176.77		5,560		8,259		8,259	2,699						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2019	1,324		176.77		9,126		12,351		12,351	3,225						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2020	3,360		176.77		27,918		36,190		36,190	8,272						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/14/2018	1,200		175.82		5,866		9,697		9,697	3,831						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/14/2019	6,171		175.82		42,315		61,341		61,341	19,026						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/13/2020	2,042		175.82		16,873		23,093		23,093	6,220						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2018	1,896		175.64		9,257		15,736		15,736	6,479						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2019	205		175.64		1,404		2,072		2,072	668						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	3,547		175.64		29,281		40,613		40,613	11,332						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/13/2018	1,720		176.74		8,451		13,124		13,124	4,673						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/12/2019	1,103		176.74		7,605		10,537		10,537	2,932						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	1,884		176.74		15,651		20,612		20,612	4,961						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2017	04/27/2018	1,364		178.92		6,783		8,632		8,632	1,849						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2017	04/26/2019	151		178.92		1,053		1,275		1,275	222						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	2,923		178.92		24,581		28,997		28,997	4,416						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2018	2,082		179.60		10,397		12,557		12,557	2,160						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	1,403		179.60		9,828		11,463		11,463	1,635						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	2,589		179.60		21,855		25,011		25,011	3,156						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/24/2018	372		180.14		1,863		2,172		2,172	309						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/23/2019	422		180.14		2,964		3,362		3,362	398						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/27/2020	1,832		180.14		15,510		17,330		17,330	1,820						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/14/2018	463		181.28		2,335		2,470		2,470	135						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/14/2019	72		181.28		507		538		538	31						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/12/2020	1,357		181.28		11,562		12,213		12,213	651						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/27/2018	310		180.46		1,557		1,825		1,825	268						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/27/2019	205		180.46		1,443		1,632		1,632	189						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/26/2020	1,014		180.46		8,601		9,553		9,553	952						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/13/2018	1,072		179.99		5,365		6,702		6,702	1,336						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/12/2019	172		179.99		1,209		1,423		1,423	214						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/14/2020	3,495		179.99		29,563		33,828		33,828	4,265						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2017	07/27/2018	432		180.60		2,168		2,600		2,600	432						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2017	07/26/2019	388		180.60		2,730		3,116		3,116	386						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	1,423		180.60		12,079		13,462		13,462	1,383						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2017	08/14/2019	189		180.27		1,326		1,558		1,558	232						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2017	08/14/2020	1,587		180.27		13,442		15,326		15,326	1,884						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2018	1,729		179.90		8,646		11,410		11,410	2,764						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2019	378		179.90		2,652		3,217		3,217	565						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2020	389		179.90		3,290		3,844		3,844	554						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/14/2018	940		182.94		4,782		4,851		4,851	70						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/13/2019	962		182.94		6,864		6,908		6,908	44						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/14/2020	2,471		182.94		21,244		21,273		21,273	29						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2017	09/27/2019	770		183.03		5,499		5,554		5,554	55						100/95
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2018	1,847		183.03		9,396		9,640		9,640	243						100/95
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/25/2020	3,114		183.03		26,790		26,845		26,845	55						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,884		2,132.98	246,791			726,647		726,647	377,809						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	612		2,132.98	46,186			146,863		146,863	71,614						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	643		2,154.31	40,874			140,706		140,706	72,182						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,949		2,154.31	228,208			709,960		709,960	377,502						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	848		2,388.94	22,998			110,963		110,963	71,772						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	115		2,133.04	14,514			27,119		27,119	13,333						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	105		2,133.04	15,975			40,752		40,752	20,835						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	422		2,164.20	55,571			149,821		149,821	77,418						100/96

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	201		2,164.20	14,998			44,481		44,481	23,909						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	4,189		2,180.39	537,120			1,418,747		1,418,747	743,699						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	792		2,180.39	55,466			166,174		166,174	93,023						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,765		2,202.19	204,676			559,562		559,562	299,428						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	734		2,202.19	42,584			137,983		137,983	80,835						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,382		2,442.04	32,842			121,463		121,463	70,821						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	81		2,213.35	10,728			24,923		24,923	13,275						100/72
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	6		2,213.35	461			1,166		1,166	684						100/72
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	293		2,253.28	39,330			79,006		79,006	42,755						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	172		2,253.28	12,882			27,337		27,337	17,251						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	695		2,262.03	50,317			106,943		106,943	69,015						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	3,670		2,262.03	493,086			958,035		958,035	521,686						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	940		2,284.65	56,366			123,462		123,462	82,553						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,792		2,284.65	218,052			429,041		429,041	237,892						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	464		2,533.47	12,378			14,961		14,961	5,081						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	34		2,268.88	4,524			8,835		8,835	4,786						100/109
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2017	66		2,268.88		4,470		9,983		9,983	5,513						100/109
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	4,249		2,274.64		548,614		1,083,326		1,083,326	534,712						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	1,000		2,274.64		70,749		167,175		167,175	96,426						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	693		2,297.39		80,437		162,156		162,156	81,719						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	677		2,297.39		39,593		97,937		97,937	58,343						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	39		2,294.69		4,873		9,310		9,310	4,438						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	31		2,294.69		2,058		4,845		4,845	2,787						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	116		2,337.58		7,696		13,295		13,295	5,599						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	234		2,337.58		28,991		48,092		48,092	19,101						100/95
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	827		2,349.25		53,019		87,952		87,952	34,932						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,742		2,349.25		213,581		340,670		340,670	127,089						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	573		2,372.74		29,471		47,937		47,937	18,466						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	510		2,372.74		55,817		89,541		89,541	33,724						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	574		2,631.16		10,113		9,193		9,193	(920)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	162		2,369.73		11,789		14,576		14,576	2,787						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	228		2,369.73		29,538		41,190		41,190	11,652						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	230		2,365.45		16,592		23,503		23,503	6,911						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	326		2,365.45		42,846		61,306		61,306	18,460						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	641		2,385.26		46,466		54,947		54,947	8,480						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	469		2,409.11		27,301		30,044		30,044	2,743						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	6,290		2,409.11		735,123		961,883		961,883	226,760						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	132		2,341.59		17,150		27,959		27,959	10,810						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	18		2,341.59		1,470		2,323		2,323	853						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	3,194		2,328.95		416,115		724,477		724,477	308,363						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	1,089		2,328.95		83,675		160,986		160,986	77,310						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	677		2,352.24		78,076		140,636		140,636	62,559						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	732		2,352.24		45,172		92,084		92,084	46,912						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	63		2,388.77		4,500		6,346		6,346	1,846						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	252		2,388.77		31,356		46,111		46,111	14,755						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	82		2,390.90		7,605		8,890		8,890	1,285						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	410		2,390.90		51,940		75,796		75,796	23,856						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	631		2,402.32		42,004		62,906		62,906	20,902						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	533		2,426.34		28,540		42,158		42,158	13,619						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	1,115		2,426.34		126,449		176,837		176,837	50,389						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	130		2,415.82		16,642		21,924		21,924	5,282						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	43		2,415.82		2,678		4,178		4,178	1,500						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	573		2,437.92		75,438		90,394		90,394	14,956						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	263		2,437.92		18,304		21,610		21,610	3,306						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	10,806		2,456.78		1,274,861		1,564,602		1,564,602	289,741						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	485		2,456.78		26,430		32,860		32,860	6,430						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	79		2,419.38		10,214		13,917		13,917	3,702						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	19		2,419.38		1,270		1,894		1,894	624						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	724		2,459.27		49,095		59,672		59,672	10,577						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	2,957		2,459.27		380,564		448,763		448,763	68,199						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	336		2,483.86		18,246		21,764		21,764	3,518						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	448		2,483.86		50,155		60,623		60,623	10,468						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	16		2,729.79		371		404		404	33						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	163		2,475.42		19,796		23,665		23,665	3,869						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	15		2,475.42		1,501		1,073		1,073	(428)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	335		2,465.84		43,725		52,064		52,064	8,339						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	165		2,465.84		11,803		13,765		13,765	1,962						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	686		2,464.61		49,027		58,054		58,054	9,026						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	3,766		2,464.61		485,386		589,794		589,794	104,409						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	574		2,489.26		31,856		38,760		38,760	6,904						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	1,567		2,489.26		178,415		219,998		219,998	41,583						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	39		2,735.72		817		1,106		1,106	288						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	2,233		2,760.36		37,420		50,066		50,066	12,646						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	01/12/2018	770		2,547.60		19,301		27,196		27,196	7,895						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	03/15/2018	1,770		2,385.26		236,450		304,257		304,257	67,807						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	03/15/2018	667		2,671.49		12,953		7,817		7,817	(5,136)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	484		2,608.42		11,892		20,499		20,499	8,607						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	4,920		2,402.32		630,488		868,055		868,055	237,568						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	729		2,690.60		14,106		15,058		15,058	952						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	1,990		2,432.46		267,402		322,106		322,106	54,704						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	730		2,432.46		51,511		63,321		63,321	11,810						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	682		2,724.36		12,923		12,048		12,048	(874)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	1,335		2,754.38		23,352		25,852		25,852	2,500						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	86		2,443.05		6,342		8,902		8,902	2,560						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	223		2,443.05		29,211		38,895		38,895	9,684						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	109		2,495.62		7,671		8,088		8,088	417						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	205		2,495.62		27,494		29,408		29,408	1,914						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/14/2018	2,415		2,500.23		321,873		339,184		339,184	17,311						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/14/2018	527		2,500.23		37,291		40,608		40,608	3,317						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/14/2018	2,034		2,525.23		239,584		254,311		254,311	14,727						100/100

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	587		2,525.23		33,028		36,127		36,127	3,099						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	23		2,775.26		522		550		550	27						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	1,050		2,800.26		18,900		19,863		19,863	963						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	124		2,507.04		16,763		17,287		17,287	524						100/62
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	54		2,507.04		3,821		3,846		3,846	26						100/62
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,951,810	8,406,042	0	20,123,181	XXX	20,123,181	7,315,587	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										3,951,810	8,406,042	0	20,123,181	XXX	20,123,181	7,315,587	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 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	86,668		42.75		36,262		52,165		52,165	15,904						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	36,262	0	52,165	XXX	52,165	15,904	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	36,262	0	52,165	XXX	52,165	15,904	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										3,951,810	8,442,304	0	20,175,346	XXX	20,175,346	7,331,491	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										3,951,810	8,442,304	0	20,175,346	XXX	20,175,346	7,331,491	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 G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	75		2,175.64	(3,800)			(14,719)		(14,719)	(8,012)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	75		2,175.64	(7,871)			(25,566)		(25,566)	(13,956)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	65		2,180.97	(3,133)			(12,432)		(12,432)	(6,853)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	218		2,180.97	(22,413)			(73,611)		(73,611)	(40,411)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	5		2,191.64	(456)			(1,534)		(1,534)	(852)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	5		2,196.97	(193)			(826)		(826)	(473)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	56		2,260.96	(3,546)			(14,531)		(14,531)	(8,667)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	793		2,282.29	(44,634)			(187,562)		(187,562)	(114,256)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	1,892		2,314.28	(81,539)			(387,568)		(387,568)	(243,221)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	795		2,410.27	(16,100)			(87,158)		(87,158)	(57,206)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	7		2,175.70	(823)			(2,256)		(2,256)	(1,210)						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	7		2,175.70	(662)			(1,263)		(1,263)	(693)						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	34		2,181.03	(4,140)			(11,426)		(11,426)	(6,164)						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	27		2,181.03	(2,674)			(5,090)		(5,090)	(2,827)						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	29		2,186.37	(2,745)			(5,202)		(5,202)	(2,926)						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	65		2,186.37	(7,812)			(21,717)		(21,717)	(11,779)						100/94

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	53		2,191.70	(4,949)			(9,354)		(9,354)	(5,328)						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	3		2,207.48	(287)			(864)		(864)	(469)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	3		2,207.48	(132)			(492)		(492)	(293)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	3		2,212.89	(280)			(849)		(849)	(463)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	3		2,218.31	(118)			(462)		(462)	(281)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	18		2,218.31	(1,767)			(5,428)		(5,428)	(2,977)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	18		2,223.72	(725)			(2,908)		(2,908)	(1,790)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	86		2,223.72	(8,228)			(25,565)		(25,565)	(14,096)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	11		2,229.13	(420)			(1,730)		(1,730)	(1,077)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	312		2,234.54	(28,122)			(89,075)		(89,075)	(49,610)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	167		2,245.36	(5,235)			(23,317)		(23,317)	(14,994)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	12		2,311.21	(744)			(2,501)		(2,501)	(1,486)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,370		2,333.02	(73,779)			(258,413)		(258,413)	(156,024)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,753		2,365.72	(74,898)			(275,598)		(275,598)	(169,484)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	2,820		2,463.84	(52,870)			(193,588)		(193,588)	(112,571)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	12		2,263.15	(1,173)			(3,028)		(3,028)	(1,703)						100/72
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	70		2,268.68	(6,761)			(17,551)		(17,551)	(9,918)						100/72
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	6		2,268.68	(252)			(816)		(816)	(537)						100/72
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	4		2,303.98	(373)			(783)		(783)	(447)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	90		2,309.61	(9,151)			(19,311)		(19,311)	(11,072)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	30		2,315.25	(2,948)			(6,246)		(6,246)	(3,597)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	51		2,315.25	(2,169)			(4,994)		(4,994)	(3,497)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	7		2,320.88	(266)			(609)		(609)	(428)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	170		2,326.51	(15,974)			(34,003)		(34,003)	(19,738)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	114		2,337.78	(3,804)			(8,514)		(8,514)	(6,044)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	11		2,397.75	(700)			(1,423)		(1,423)	(855)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	453		2,420.37	(26,143)			(52,437)		(52,437)	(31,521)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,781		2,454.30	(82,196)			(156,031)		(156,031)	(92,071)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	3,217		2,556.09	(69,121)			(64,338)		(64,338)	(13,962)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	4		2,319.93	(431)			(922)		(922)	(523)						100/109

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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	4		2,342.62	(381)			(831)		(831)	(478)						100/109
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	26		2,348.29	(2,140)			(4,682)		(4,682)	(2,704)						100/109
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	66		2,359.64		(1,281)		(4,077)		(4,077)	(2,796)						100/109
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	42		2,337.19		(3,838)		(8,241)		(8,241)	(4,403)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	18		2,342.88		(631)		(1,794)		(1,794)	(1,163)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	366		2,342.88		(32,654)		(70,408)		(70,408)	(37,754)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	204		2,348.57		(6,682)		(19,167)		(19,167)	(12,485)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	22		2,348.57		(1,862)		(4,032)		(4,032)	(2,170)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	20		2,354.25		(1,693)		(3,683)		(3,683)	(1,990)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	2		2,365.63		(59)		(170)		(170)	(111)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	11		2,411.12		(663)		(1,490)		(1,490)	(827)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	682		2,467.98		(27,001)		(59,859)		(59,859)	(32,858)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	3,041		2,570.34		(47,733)		(70,685)		(70,685)	(22,952)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	39		2,375.00		(2,977)		(6,534)		(6,534)	(3,557)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	4		2,375.00		(101)		(348)		(348)	(247)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	26		2,386.48		(504)		(1,799)		(1,799)	(1,295)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	29		2,401.86		(2,472)		(4,264)		(4,264)	(1,792)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	132		2,407.71		(10,965)		(18,979)		(18,979)	(8,014)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	11		2,407.71		(320)		(531)		(531)	(212)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	5		2,413.55		(380)		(656)		(656)	(277)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	53		2,413.55		(1,425)		(2,277)		(2,277)	(852)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	69		2,419.40		(5,361)		(9,276)		(9,276)	(3,915)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	51		2,431.08		(1,056)		(1,423)		(1,423)	(367)						100/95
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	11		2,490.21		(597)		(912)		(912)	(315)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	563		2,513.70		(25,252)		(36,834)		(36,834)	(11,582)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	499		2,548.94		(16,987)		(21,878)		(21,878)	(4,891)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,179		2,654.65		(15,509)		(9,844)		(9,844)	5,665						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	228		2,452.67		(18,900)		(25,144)		(25,144)	(6,244)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	162		2,464.52		(4,339)		(1,695)		(1,695)	2,644						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	8		2,430.50		(709)		(1,029)		(1,029)	(320)						100/99

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	18		2,436.41		(606)		(697)		(697)	(91)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	233		2,436.41		(20,955)		(30,395)		(30,395)	(9,440)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	143		2,442.33		(4,441)		(4,823)		(4,823)	(382)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	86		2,448.24		(7,283)		(10,510)		(10,510)	(3,228)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	68		2,460.07		(1,669)		(1,418)		(1,418)	251						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	30		2,528.38		(1,739)		(1,993)		(1,993)	(254)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	6,260		2,588.01		(237,376)		(223,308)		(223,308)	14,068						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	10		2,417.69		(871)		(1,502)		(1,502)	(631)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	122		2,423.55		(10,004)		(17,277)		(17,277)	(7,273)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	18		2,435.25		(605)		(792)		(792)	(187)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	79		2,393.00		(7,082)		(13,437)		(13,437)	(6,355)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	69		2,398.82		(2,496)		(5,692)		(5,692)	(3,196)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	447		2,398.82		(38,971)		(74,544)		(74,544)	(35,574)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	226		2,404.64		(7,642)		(17,465)		(17,465)	(9,824)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	13		2,404.64		(1,086)		(2,087)		(2,087)	(1,001)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	9		2,410.46		(286)		(650)		(650)	(365)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	75		2,410.46		(6,090)		(11,766)		(11,766)	(5,676)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	112		2,422.11		(3,080)		(6,963)		(6,963)	(3,883)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	5		2,468.69		(300)		(604)		(604)	(304)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	672		2,526.91		(9,077)		(51,094)		(51,094)	(42,017)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	152		2,472.38		(11,721)		(17,878)		(17,878)	(6,157)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	63		2,484.32		(1,590)		(1,494)		(1,494)	96						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	100		2,490.29		(6,883)		(10,515)		(10,515)	(3,631)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	14		2,456.65		(1,241)		(1,907)		(1,907)	(666)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	162		2,462.63		(13,696)		(21,078)		(21,078)	(7,381)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	3		2,462.63		(180)		(162)		(162)	18						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	44		2,468.60		(2,290)		(1,954)		(1,954)	335						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	57		2,474.58		(4,474)		(6,918)		(6,918)	(2,444)						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		2,486.54		(122)		(190)		(190)	(67)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	34		2,486.54		(1,539)		(1,075)		(1,075)	464						100/100

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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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	175		2,492.51		(12,331)		(19,150)		(19,150)	(6,819)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	58		2,546.46		(3,225)		(4,391)		(4,391)	(1,166)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	1,058		2,606.52		(38,617)		(47,552)		(47,552)	(8,934)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	13		2,494.33		(1,039)		(1,437)		(1,437)	(398)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	67		2,500.37		(5,265)		(7,290)		(7,290)	(2,025)						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		2,506.41		(43)		(84)		(84)	(41)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	40		2,512.45		(509)		(1,012)		(1,012)	(503)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	50		2,518.49		(3,468)		(4,794)		(4,794)	(1,326)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	12		2,504.96		(1,099)		(1,325)		(1,325)	(226)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	404		2,511.06		(36,014)		(43,379)		(43,379)	(7,364)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	9		2,511.06		(210)		(252)		(252)	(42)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	191		2,517.15		(5,487)		(4,951)		(4,951)	536						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	43		2,529.34		(795)		(872)		(872)	(77)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	20		2,535.44		(442)		(344)		(344)	98						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	158		2,541.53		(11,789)		(13,997)		(13,997)	(2,208)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	19		2,578.41		(1,092)		(1,283)		(1,283)	(191)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	10,788		2,639.22		(406,725)		(438,837)		(438,837)	(32,113)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	19		2,504.06		(377)		(672)		(672)	(295)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	21		2,516.16		(1,489)		(2,222)		(2,222)	(733)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	58		2,522.20		(3,948)		(5,927)		(5,927)	(1,979)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	8		2,526.90		(704)		(842)		(842)	(138)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	8		2,533.05		(234)		(263)		(263)	(29)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	293		2,533.05		(24,480)		(29,211)		(29,211)	(4,731)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	184		2,539.20		(4,882)		(5,387)		(5,387)	(506)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	4		2,545.34		(100)		(108)		(108)	(8)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	79		2,563.79		(5,499)		(6,504)		(6,504)	(1,005)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	16		2,606.83		(600)		(981)		(981)	(381)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	432		2,668.31		(13,487)		(14,932)		(14,932)	(1,444)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	15		2,574.44		(665)		(218)		(218)	447						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	163		2,580.63		(9,938)		(12,653)		(12,653)	(2,715)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	85		2,533.65		(7,482)		(9,257)		(9,257)	(1,774)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	6		2,539.82		(189)		(223)		(223)	(34)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	133		2,539.82		(11,349)		(14,040)		(14,040)	(2,691)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	130		2,545.98		(3,488)		(4,065)		(4,065)	(577)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	15		2,552.14		(366)		(428)		(428)	(62)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	10		2,558.31		(216)		(251)		(251)	(35)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	5		2,564.47		(356)		(445)		(445)	(89)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	4		2,564.47		(82)		(95)		(95)	(13)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	112		2,570.64		(7,894)		(9,854)		(9,854)	(1,961)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	39		2,612.49		(2,043)		(2,638)		(2,638)	(595)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	2,233		2,661.78		(79,242)		(100,262)		(100,262)	(21,020)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	1,527		2,674.10		(47,809)		(62,466)		(62,466)	(14,657)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	1,533		2,797.33		(13,600)		(20,606)		(20,606)	(7,005)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	01/12/2018	758		2,433.86		(38,302)		(86,975)		(86,975)	(48,673)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	03/15/2018	638		2,552.23		(32,458)		(34,165)		(34,165)	(1,707)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	03/15/2018	1,132		2,695.34		(16,866)		(8,633)		(8,633)	8,233						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	479		2,491.98		(22,845)		(47,089)		(47,089)	(24,244)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	2,102		2,643.36		(24,475)		(45,749)		(45,749)	(21,274)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	672		2,570.48		(31,951)		(42,174)		(42,174)	(10,223)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	4,248		2,726.63		(56,132)		(50,414)		(50,414)	5,718						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	663		2,602.73		(32,750)		(37,377)		(37,377)	(4,627)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	1,326		2,760.84		(17,421)		(14,688)		(14,688)	2,733						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	1,335		2,656.01		(47,261)		(52,035)		(52,035)	(4,774)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	1,242		2,791.27		(11,915)		(13,447)		(13,447)	(1,531)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	86		2,540.77		(1,932)		(3,100)		(3,100)	(1,168)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	29		2,540.77		(1,980)		(3,204)		(3,204)	(1,224)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	194		2,546.88		(12,514)		(20,400)		(20,400)	(7,886)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	11		2,564.25		(1,029)		(1,083)		(1,083)	(54)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	11		2,570.49		(343)		(322)		(322)	21						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	101		2,570.49		(9,237)		(9,717)		(9,717)	(481)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	87		2,576.73		(2,527)		(2,361)		(2,361)	167						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	12		2,595.44		(270)		(248)		(248)	22						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	94		2,601.68		(7,207)		(7,524)		(7,524)	(317)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	23		2,650.24		(1,297)		(1,360)		(1,360)	(62)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	1,050		2,700.25		(40,425)		(41,440)		(41,440)	(1,015)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	2,011		2,712.75		(67,878)		(71,594)		(71,594)	(3,716)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	1,365		2,837.76		(15,021)		(15,802)		(15,802)	(781)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/27/2017	09/27/2018	44		2,588.52		(1,277)		(1,133)		(1,133)	144						100/62
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/27/2017	09/27/2018	44		2,601.05		(3,652)		(3,621)		(3,621)	31						100/62
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/27/2017	09/27/2018	10		2,607.32		(214)		(186)		(186)	28						100/62
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/27/2017	09/27/2018	8		2,607.32		(634)		(628)		(628)	6						100/62
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/27/2017	09/27/2018	72		2,613.59		(5,508)		(5,429)		(5,429)	79						100/62
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(679,078)	(1,911,336)	0	(4,563,739)	XXX	(4,563,739)	(1,782,823)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(679,078)	(1,911,336)	0	(4,563,739)	XXX	(4,563,739)	(1,782,823)	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										(679,078)	(1,911,336)	0	(4,563,739)	XXX	(4,563,739)	(1,782,823)	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										(679,078)	(1,911,336)	0	(4,563,739)	XXX	(4,563,739)	(1,782,823)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		74,873,000	3 Month LIBOR / (2.85)			(964,123)			(1,166,462)					405,802		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(964,123)	0	XXX	(1,166,462)	0	0	0	0	405,802	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(964,123)	0	XXX	(1,166,462)	0	0	0	0	405,802	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	(964,123)	0	XXX	(1,166,462)	0	0	0	0	405,802	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	(964,123)	0	XXX	(1,166,462)	0	0	0	0	405,802	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(964,123)	0	XXX	(1,166,462)	0	0	0	0	405,802	XXX	XXX
1409999. Subtotal - Hedging Other										3,272,732	6,494,706	0	15,559,442	XXX	15,559,442	5,532,764	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	36,262	0	52,165	XXX	52,165	15,904	0	0	0	0	XXX	XXX
1449999 - Totals										3,272,732	6,530,968	(964,123)	15,611,607	XXX	14,445,145	5,548,668	0	0	0	405,802	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
			Credit		5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	52,165		52,165	52,165		52,165		
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		8,268,035	(2,167,262)	6,100,773	8,268,035	(2,167,262)	6,100,773		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	Y		6,491,027	(1,565,860)	4,925,167	6,491,027	(1,565,860)	4,925,167		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	2,940,000	3,086,451	(10,512)	135,939	3,086,451	(10,512)	135,939		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		2,219,039	(787,853)	1,431,186	2,219,039	(787,853)	1,431,186		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(1,166,462)	0	405,802	405,802
Wells Fargo	PBLDOEJDB5FWOLXP3B76	Y	Y		58,629	(32,252)	26,377	58,629	(32,252)	26,377		
0299999. Total NAIC 1 Designation				2,940,000	20,123,181	(4,563,739)	12,619,442	20,123,181	(5,730,201)	12,619,442	405,802	405,802
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				2,940,000	20,175,346	(4,563,739)	12,671,607	20,175,346	(5,730,201)	12,671,607	405,802	405,802
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					20,175,346	(4,563,739)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	2,940,000	2,940,000	XXX		V
0299999 - Total					2,940,000	2,940,000	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			31,252,090	31,252,090	10/02/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				31,252,090	31,252,090	XXX
9999999 - Totals				31,252,090	31,252,090	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 28,392,939 Book/Adjusted Carrying Value $ 28,392,939
2. Average balance for the year to date Fair Value $ 20,218,190 Book/Adjusted Carrying Value $ 20,218,190
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 16,090,400 NAIC 2 $ 15,161,689 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-C9-6	OPIC Adj % Due 1/15/2030 JAJ015		1	5,283,019	5,283,019	01/15/2030
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	1,061,436	1,061,436	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	593,160	593,160	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJ015		1	2,500,000	2,500,000	10/15/2033
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	1,500,000	1,500,000	02/15/2028
690353-U8-8	OPIC AGENCY DEBENTURES 1% Due 2/15/2028 FMAN15		1	1,500,000	1,500,000	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	2,100,000	2,100,000	08/15/2029
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				14,537,615	14,537,615	XXX
0599999. Total - U.S. Government Bonds				14,537,615	14,537,615	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.1% Due 11/1/2039 Mo-1		1FE	4,700,000	4,700,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,700,000	4,700,000	XXX
407272-J2-0	HAMILTON COUNTY MUNICIPAL Adj % Due 6/1/2027 Mo-1		1FE	4,300,000	4,300,000	06/01/2027
76252P-HJ-1	RIB FLOATER TRUST 1.34% Due 7/1/2022 Mo-1		1FE	7,900,000	7,900,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				12,200,000	12,200,000	XXX
3199999. Total - U.S. Special Revenues Bonds				16,900,000	16,900,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	400,244	399,967	01/15/2018
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	1,500,083	1,500,035	12/15/2017
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,002,528	1,000,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJ022		1FE	1,001,078	1,000,000	01/22/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,185,812	2,186,385	04/15/2018
06050T-LY-6	BANK OF AMERICA NA 1.65% Due 3/26/2018 MS26		1FE	700,477	700,458	03/26/2018
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	550,114	550,143	03/05/2018
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	2,100,000	2,100,000	12/08/2017
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJ025		2FE	1,998,702	2,000,000	01/25/2019
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	1,368,112	1,368,513	11/21/2017
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	3,502,650	3,500,000	09/18/2019
17401Q-AA-9	CITIZENS BANK NA/RI 1.6% Due 12/4/2017 JD4		2FE	2,899,440	2,900,008	12/04/2017
22533D-2A-8	CREDIT AGRICOLE LONDON 3% Due 10/1/2017 A01		1FE	4,300,000	4,300,000	10/01/2017
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	1,402,159	1,403,312	09/19/2019
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 A01		2FE	1,472,000	1,472,000	10/01/2017
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	1,835,496	1,834,595	05/15/2018
35085A-AA-9	486 LESSER STREET TAX Adj % Due 2/1/2032 FMAN1		1FE	1,680,000	1,680,000	02/01/2032
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	1,400,669	1,400,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	1,402,939	1,400,000	09/20/2019
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	5,512,936	5,512,313	01/22/2018
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 A05		2FE	2,600,662	2,602,239	10/05/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	4,200,000	4,200,000	05/01/2037
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	934,610	934,221	08/23/2018
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	2,030,000	2,030,000	01/01/2033
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	2,499,290	2,500,000	03/07/2019
67021C-AE-7	NSTAR ELECTRIC 5 5/8% Due 11/15/2017 MN15		1FE	110,466	110,531	11/15/2017
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	3,400,000	3,400,000	12/01/2037
69349L-AD-0	PNC BANK NA 6% Due 12/7/2017 JD7		1FE	1,511,763	1,511,759	12/07/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		1FE	500,000	500,000	11/30/2017
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		2FE	1,101,385	1,100,000	04/15/2019
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	2,458,637	2,459,220	03/15/2018
89236T-CA-1	TOYOTA 1.45% Due 1/12/2018 JJ12		1FE	1,100,252	1,100,024	01/12/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	676,426	676,636	08/15/2018
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	1,001,614	1,000,795	03/26/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 A01		2FE	1,201,231	1,201,586	04/01/2018
98978V-AG-8	ZOETIS INC 1 7/8% Due 2/1/2018 FA1		2FE	4,008,176	4,001,730	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				67,549,950	67,536,472	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				67,549,950	67,536,472	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				86,787,565	86,774,087	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				12,200,000	12,200,000	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				98,987,565	98,974,087	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			3,671,222	3,671,222	10/05/2017
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			54,902	54,902	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				3,726,124	3,726,124	XXX
000000-00-0	Huntington National Bank Money Market Account			1,019,934	1,019,934	
000000-00-0	Key Bank Money Market Account			7,184	7,184	
000000-00-0	BB&T Bank Money Market Account			22,669	22,669	
000000-00-0	Key Bank VMDA			7,937,464	7,937,464	
9099999. Total - Cash (Schedule E Part 1 type)				8,987,251	8,987,251	XXX
000000-00-0	BANK OF TOKYO CP 1.13% Due 10/6/2017 At Mat			3,699,187	3,699,187	10/06/2017
000000-00-0	CARGILL INC CP 1.11% Due 10/6/2017 At Mat			2,649,265	2,649,265	10/06/2017
000000-00-0	CENTENNIAL ENERGY CP 1.46% Due 10/2/2017 At Mat			3,495,450	3,495,600	10/02/2017
000000-00-0	CENTERPOINT ENERGY INC CP 1.28% Due 10/2/2017 At Mat			5,999,360	5,999,360	10/02/2017
000000-00-0	HYUHCA CP 1.3% Due 10/4/2017 At Mat			5,249,052	5,249,052	10/04/2017
000000-00-0	KROGER CO CP 1 1/4% Due 10/2/2017 At Mat			6,899,281	6,899,281	10/02/2017
000000-00-0	NIKE INC CP 1.07% Due 10/4/2017 At Mat			1,599,715	1,599,715	10/04/2017
000000-00-0	SINOPEC CENTURY BRIGHT C CP 1.3% Due 10/4/2017 At Mat			4,098,964	4,098,964	10/04/2017
000000-00-0	TELUS CORP CP 1 1/2% Due 12/1/2017 At Mat			7,571,183	7,571,183	12/01/2017
000000-00-0	TELUS CORP CP 1 1/2% Due 12/20/2017 At Mat			4,982,292	4,982,292	12/20/2017
000000-00-0	VW CREDIT INC CP 1.38% Due 10/5/2017 At Mat			8,297,773	8,297,773	10/05/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				54,541,521	54,541,671	XXX
9999999 - Totals				166,242,461	166,229,133	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 102,347,743 Book/Adjusted Carrying Value $ 102,322,153
2. Average balance for the year to date Fair Value $ 124,656,872 Book/Adjusted Carrying Value $ 124,506,227

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					(2,757,502)	571,657	3,165,794	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					345,481	345,481	345,481	XXX
HUNTINGTON BANK	COLUMBUS, OH					1,024,361	1,024,766	1,025,172	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					7,915,380	7,935,014	7,944,648	XXX
PNC BANK	CINCINNATI, OH					(7,981,873)	(7,814,252)	(10,416,035)	XXX
US BANK	CINCINNATI, OH					(129,699)	1,475,069	2,961,174	XXX
0199998. Deposits in ... 6 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			405,035	366,529	396,597	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(1,178,817)	3,904,264	5,422,831	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	(1,178,817)	3,904,264	5,422,831	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(1,178,817)	3,904,264	5,422,831	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
BANK OF TOKYO CP		09/29/2017	1.130	10/06/2017	3,699,187	232	0
CARGILL INC CP		09/27/2017	1.110	10/06/2017	2,649,265	327	0
CENTENNIAL ENERGY CP		09/01/2017	1.460	10/02/2017	3,495,600	4,258	0
CENTERPOINT ENERGY INC CP		09/29/2017	1.280	10/02/2017	5,999,360	427	0
DOW CHEMICAL CP		09/27/2017	1.290	10/10/2017	1,999,068	287	0
HYUHCA CP		09/29/2017	1.300	10/04/2017	5,249,052	379	0
KROGER CO CP		09/29/2017	1.250	10/02/2017	6,899,281	479	0
NIKE INC CP		09/28/2017	1.070	10/04/2017	1,599,715	143	0
SNAP-ON INC CP		09/27/2017	1.160	10/04/2017	1,999,549	258	0
SPECTRA CP		09/25/2017	1.430	10/27/2017	1,997,458	477	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	2,998,367	1,283	0
VW CREDIT INC CP		09/28/2017	1.380	10/05/2017	8,297,773	954	0
TELUS CORP CP		09/01/2017	1.500	12/01/2017	7,571,183	9,500	0
TELUS CORP CP		09/26/2017	1.500	12/20/2017	4,982,292	1,042	0
SINOPEC CENTURY BRIGHT C CP		09/27/2017	1.300	10/04/2017	4,098,964	592	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					66,035,039	21,623	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					66,035,039	21,623	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					66,035,039	21,623	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					66,035,039	21,623	0
8699999 - Total Cash Equivalents					66,035,039	21,623	0