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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018

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
Jay Vincent Johnson #, VP, Assistant Treasurer	Phillip Earl King, Sr VP & Auditor	Linda Marie Lake, Sr 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	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	Aaron Jason Wolf #, VP, Chief Underwriter	

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 20 day of April, 2018

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,205,636,453	0	3,205,636,453	3,160,029,460
2.	Stocks:				
	2.1 Preferred stocks	19,137,276	0	19,137,276	19,137,276
	2.2 Common stocks	101,339,917	0	101,339,917	101,910,915
3.	Mortgage loans on real estate:				
	3.1 First liens	229,558,503	0	229,558,503	225,501,872
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 5,924,278), cash equivalents ($ 70,384,852) and short-term investments ($ 0)	76,309,130	0	76,309,130	64,519,782
6.	Contract loans (including $ premium notes)	60,459,992	0	60,459,992	60,475,911
7.	Derivatives	22,811,428	0	22,811,428	27,609,828
8.	Other invested assets	188,494,852	0	188,494,852	190,280,640
9.	Receivables for securities	4,829,679	0	4,829,679	2,143,737
10.	Securities lending reinvested collateral assets	8,492,612	0	8,492,612	52,585,321
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,917,069,842	0	3,917,069,842	3,904,194,742
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	39,902,859	0	39,902,859	34,513,634
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,133,850	0	1,133,850	1,390,282
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	9,710,853		9,710,853	10,557,831
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	17,264,071	0	17,264,071	18,293,238
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	5,665,141		5,665,141	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon			0	5,141,156
18.2	Net deferred tax asset	54,455,514	41,086,232	13,369,282	13,778,144
19.	Guaranty funds receivable or on deposit	765,211	0	765,211	780,051
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable	2,710,142	2,355,237	354,905	65,083
25.	Aggregate write-ins for other than invested assets	3,100,356	0	3,100,356	3,075,087
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,051,777,839	43,441,469	4,008,336,370	3,991,789,248
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	109,545,951	0	109,545,951	112,738,520
28.	Total (Lines 26 and 27)	4,161,323,790	43,441,469	4,117,882,321	4,104,527,768
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	CSV of Company Owned Life Insurance	2,661,353	0	2,661,353	2,653,114
2502.	Employee Split Dollar	394,543	0	394,543	394,707
2503.	Prepaid Dividends	44,460		44,460	27,266
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)	3,100,356	0	3,100,356	3,075,087

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,048,055,325 less $ included in Line 6.3 (including $ Modco Reserve)	3,048,055,325	3,000,413,050
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	847,154	881,792
3.	Liability for deposit-type contracts (including $ Modco Reserve)	357,445,858	354,620,291
4.	Contract claims:		
	4.1 Life	14,094,637	13,039,760
	4.2 Accident and health	40,769	40,769
5.	Policyholders' dividends $ 2,180 and coupons $ due and unpaid	2,180	6,851
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,800,020	11,810,020
	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	133,035	134,640
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 $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 4,585,147 ceded	4,585,147	4,989,185
	9.4 Interest Maintenance Reserve	12,588,730	12,123,214
10.	Commissions to agents due or accrued-life and annuity contracts $ 186,828 , accident and health $ and deposit-type contract funds $	186,828	10,357
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	245,250	900,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,797,248) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,589,587)	(3,961,256)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,960,379	1,994,427
15.1	Current federal and foreign income taxes, including $ 453,940 on realized capital gains (losses)	30,138	
15.2	Net deferred tax liability		
16.	Unearned investment income	1,547,095	1,611,043
17.	Amounts withheld or retained by company as agent or trustee	15,522	25,808
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	1,074,712	3,515,708
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	28,353,637	28,674,335
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	50,550,617	51,101,362
	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	3,526,248	3,572,434
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	4,939,781	7,496,725
	24.09 Payable for securities	3,813,482	197,788
	24.10 Payable for securities lending	169,073,735	178,361,543
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	24,351,591	25,783,132
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,736,672,283	3,697,342,978
27.	From Separate Accounts Statement	109,545,951	112,738,520
28.	Total liabilities (Lines 26 and 27)	3,846,218,234	3,810,081,498
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	241,816,437	241,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	19,847,650	42,629,833
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)	261,664,087	284,446,270
38.	Totals of Lines 29, 30 and 37	271,664,087	294,446,270
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,117,882,321	4,104,527,768
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to low income housing tax credit properties	18,873,627	20,698,031
2502.	Payable for Collateral on Derivatives	5,200,000	4,700,000
2503.	Uncashed drafts of checks that are pending escheatment to the state	146,085	158,305
2598.	Summary of remaining write-ins for Line 25 from overflow page	131,879	226,796
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	24,351,591	25,783,132
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

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	84,646,361	64,699,950	273,744,066
2.	Considerations for supplementary contracts with life contingencies	991,947	256,735	491,520
3.	Net investment income	42,083,641	41,591,256	167,521,834
4.	Amortization of Interest Maintenance Reserve (IMR)	199,197	(269,205)	357,115
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			
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	393,879	378,362	1,528,189
	8.2 Charges and fees for deposit-type contracts	136,112	151,996	577,663
	8.3 Aggregate write-ins for miscellaneous income	34,558	42,174	179,450
9.	Totals (Lines 1 to 8.3)	128,485,695	106,851,268	444,399,837
10.	Death benefits	26,730,061	25,221,984	101,738,891
11.	Matured endowments (excluding guaranteed annual pure endowments)	599,638	115,905	528,432
12.	Annuity benefits	9,744,725	3,663,322	26,251,418
13.	Disability benefits and benefits under accident and health contracts	230,642	237,203	1,017,181
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	31,477,649	26,375,961	107,366,704
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,757,562	2,037,344	8,318,126
18.	Payments on supplementary contracts with life contingencies	338,778	288,715	1,229,674
19.	Increase in aggregate reserves for life and accident and health contracts	47,607,637	32,625,966	145,758,976
20.	Totals (Lines 10 to 19)	119,486,692	90,566,400	392,209,402
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,854,963	8,071,065	36,383,234
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	12,373,135	10,795,376	56,689,390
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,795,764	1,639,599	5,666,564
25.	Increase in loading on deferred and uncollected premiums	165,601	102,183	(610,451)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,750,301)	(1,744,315)	(4,508,231)
27.	Aggregate write-ins for deductions	1,444,001	1,682,825	7,001,001
28.	Totals (Lines 20 to 27)	143,369,855	111,113,133	492,830,909
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(14,884,160)	(4,261,865)	(48,431,072)
30.	Dividends to policyholders	2,900,554	2,777,224	12,058,212
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(17,784,714)	(7,039,089)	(60,489,284)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(423,802)	(1,041,717)	(11,319,817)
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)	(17,360,912)	(5,997,372)	(49,169,467)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 96,018 (excluding taxes of $ 357,922 transferred to the IMR)	1,951,365	1,127,977	9,639,433
35.	Net income (Line 33 plus Line 34)	(15,409,547)	(4,869,395)	(39,530,034)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	294,446,270	290,055,747	290,055,747
37.	Net income (Line 35)	(15,409,547)	(4,869,395)	(39,530,034)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,430,934)	(5,383,032)	2,997,430	29,618,791
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	4,122,951	2,320,815	(35,681,227)
41.	Change in nonadmitted assets	(6,663,300)	(1,778,254)	23,234,470
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			(468,011)
44.	Change in asset valuation reserve	550,745	(2,295,947)	(2,783,466)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	30,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(22,782,183)	(3,625,351)	4,390,523
55.	Capital and surplus, as of statement date (Lines 36 + 54)	271,664,087	286,430,396	294,446,270
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	34,558	42,174	179,450
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	34,558	42,174	179,450
2701.	Securities lending interest expense	734,595	224,473	1,806,584
2702.	Benefits for Employees not included elsewhere	709,406	1,458,352	5,194,417
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,444,001	1,682,825	7,001,001
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

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	80,909,371	65,621,749	273,149,865
2.	Net investment income	39,765,532	38,267,387	179,527,043
3.	Miscellaneous income	556,310	561,906	2,222,931
4.	Total (Lines 1 to 3)	121,231,213	104,451,042	454,899,839
5.	Benefit and loss related payments	70,199,049	53,581,613	236,463,144
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,121,970)	(2,901,420)	(5,089,741)
7.	Commissions, expenses paid and aggregate write-ins for deductions	25,965,444	22,507,949	105,480,577
8.	Dividends paid to policyholders	2,915,225	2,756,126	11,960,054
9.	Federal and foreign income taxes paid (recovered) net of $ 454,696 tax on capital gains (losses)	(5,141,156)	(934,258)	(3,938,659)
10.	Total (Lines 5 through 9)	90,816,592	75,010,010	344,875,375
11.	Net cash from operations (Line 4 minus Line 10)	30,414,621	29,441,032	110,024,464
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	91,730,919	89,946,398	470,965,543
	12.2 Stocks	1,487,164	1,120,954	25,494,014
	12.3 Mortgage loans	1,293,368	1,467,079	17,779,896
	12.4 Real estate	0	0	0
	12.5 Other invested assets	11,395	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	3,261	12,974
	12.7 Miscellaneous proceeds	47,708,403	5,062,730	3,972,544
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	142,231,249	97,600,422	518,224,971
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	139,673,240	207,461,578	706,893,078
	13.2 Stocks	2,402,569	8,744,481	13,849,916
	13.3 Mortgage loans	5,350,000	0	38,545,255
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,835,044	731,479	4,346,332
	13.6 Miscellaneous applications	3,018,575	5,552,334	50,776,006
	13.7 Total investments acquired (Lines 13.1 to 13.6)	152,279,428	222,489,872	814,410,587
14.	Net increase (or decrease) in contract loans and premium notes	(15,919)	127,497	(349,002)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(10,032,260)	(125,016,947)	(295,836,614)
	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	2,825,567	47,858,611	69,428,589
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(11,418,670)	39,233,177	120,207,534
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(8,593,103)	87,091,788	219,636,123
	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)	11,789,258	(8,484,127)	33,823,973
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	64,519,872	30,695,899	30,695,899
	19.2 End of period (Line 18 plus Line 19.1)	76,309,130	22,211,772	64,519,872

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	70,539,093	50,870,190	222,301,130
3.	Ordinary individual annuities	23,661,172	25,438,756	106,289,826
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	7,642	14,158	44,532
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	94,207,907	76,323,104	328,635,488
12.	Deposit-type contracts	112,683,150	84,112,844	338,998,597
13.	Total	206,891,057	160,435,948	667,634,085
	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 #	2018	2017
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(15,409,547)	(39,530,034)
(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	(15,409,547)	(39,530,034)
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	271,664,087	294,446,270
(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	271,664,087	294,446,270

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

No Change.

C. Accounting Policy

No Change.

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2018.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2018, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2018, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
Total	XXX	XXX	0	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2018:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	2,853,124
2. 12 Months or Longer	1,699,417
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	176,571,345
2. 12 Months or Longer	37,277,605

(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. Dollar 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 $168.5 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. 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	22,811,440	—	22,811,440

* 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	(4,939,781)	—	(4,939,781)

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

O. Structured Notes. No Change.

P. 5* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. 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 $325.0 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	4,925,432	4,925,432	—
	(b) Stock - Class B	—	—	—
	(c) Activity Stock	5,925,368	5,925,368	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	10,850,800	10,850,800	—
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	325,000,000	XXX	XXX
2.	Prior Year-end			
	(a) Membership Stock - Class A	4,522,998	4,522,998	—
	(b) Membership Stock - Class B	—	—	—
	(c) Activity Stock	5,925,302	5,925,302	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	10,448,300	10,448,300	—
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	350,000,000	XXX	XXX

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	4,925,432	4,925,432	—	—	—	—
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)	360,387,918	358,455,881	285,851,400
2. Current Year General Account Total Collateral Pledged	360,387,918	358,455,881	285,851,400
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	373,104,049	365,485,825	285,983,900

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)	364,631,726	361,924,197	285,983,900
2. Current Year General Account Maximum Collateral Pledged	364,631,726	361,924,197	285,983,900
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	375,503,301	367,237,358	286,804,900

(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	285,851,400	285,851,400	—	279,468,549
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	285,851,400	285,851,400	—	279,468,549
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	285,983,900	285,983,900	—	278,852,001
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	285,983,900	285,983,900	—	278,852,001

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	285,983,900	285,983,900	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	285,983,900	285,983,900	—

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2018

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
a. Assets at fair value					
Bonds: Exchange traded funds	3,316,500	—	—	3,316,500	—
Common stock: Unaffiliated	70,186,088	—	—	70,186,088	—
Common stock: Mutual funds	20,076,129	—	—	20,076,129	—
Derivative assets: Options, purchased	—	17,809,976	4,950,948	22,760,924	—
Derivative assets: Stock warrants	—	50,516	—	50,516	—
Separate account assets*	37,201,340	—	—	37,201,340	—
Total assets at fair value	130,780,057	17,860,492	4,950,948	153,591,497	—

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(4,939,778)	—	(4,939,778)	—
Total liabilities at fair value	—	(4,939,778)	—	(4,939,778)	—

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 03/31/2018

Description	Beginning Balance at 01/01/2018	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 03/31/2018
a. Assets										
Derivative assets: Options, purchased	4,498,906	—	—	96,695	274,743	211,436	—	—	(130,832)	4,950,948
Total Assets	4,498,906	—	—	96,695	274,743	211,436	—	—	(130,832)	4,950,948

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

(4) 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)	Net Asset Value (NAV) Included in Level 2
Bonds	3,393,705,513	3,205,636,452	8,886,001	3,265,816,725	119,002,787		—
Common stock: Unaffiliated **	81,263,788	81,263,788	81,263,788	—	—		—
Common stock: Mutual funds	20,076,129	20,076,129	20,076,129	—	—		—
Preferred stock	20,603,415	19,137,276	—	20,603,415	—		—
Mortgage loans	229,357,960	229,558,503	—	—	229,357,960		—
Cash, cash equivalents, & short-term investments	76,324,990	76,309,130	76,324,990	—	—		—
Other invested assets: Surplus notes	78,371,402	66,055,383	—	78,371,402	—		—
Securities lending reinvested collateral	8,492,612	8,492,612	8,492,612	—	—		—
Derivative assets	22,811,440	22,811,440	—	17,860,492	4,950,948		—
Separate account assets	109,158,679	109,545,951	45,438,517	63,720,162	—		—
Life and annuity reserves for investment-type contracts and deposit	(1,145,598,894)	(1,092,598,530)	—	—	(1,145,598,894)		—
Fixed-indexed annuity contracts	(95,796,503)	(93,610,078)	—	—	(95,796,503)		—
Derivative liabilities	(5,258,437)	(4,939,778)	—	(4,939,778)	(318,659)		—
Cash collateral payable	(5,200,000)	(5,200,000)	—	(5,200,000)	—		—
Separate account liabilities *	(75,604,018)	(71,596,683)	—	—	(75,604,018)		—
Securities lending liability	(169,073,735)	(169,073,735)	—	(169,073,735)	—		—

*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, Surplus Notes, and Equity Securities

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.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) 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 and Fixed-Indexed Annuity Contracts

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.

The fair value of liabilities for fixed indexed annuities is based on embedded derivatives that have been bifurcated from the host contract. The fair value of embedded derivatives is calculated based on actuarial and capital market assumptions reflecting the projected cash flows over the life of the contract and incorporating expected policyholder behavior. The host is adjusted for acquisition costs with revised accretion rates.

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

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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. 12/31/2017

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: ..... $ 25,409,806

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	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 97,906,511	$ 96,948,395
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 97,906,511	$ 96,948,395
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.	$	168,479,878
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	168,542,108
16.3 Total payable for securities lending reported on the liability page.	$	169,073,735

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:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities? Yes [ ] No [X]

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	$	229,558,503
	1.14 Total Mortgages in Good Standing	$	229,558,503
	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)	$	229,558,503
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		395.300 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		50.100 %
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	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

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

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	621,661	225	30		621,916	0
2. Alaska AK	L	24,763	0	0		24,763	0
3. Arizona AZ	L	779,047	450	24		779,521	0
4. Arkansas AR	L	57,498	0	0		57,498	0
5. California CA	L	13,575,593	361,282	144		13,937,019	0
6. Colorado CO	L	562,585	363,071	49		925,705	29,604
7. Connecticut CT	L	97,721	0	0		97,721	0
8. Delaware DE	L	258,636	125	0		258,761	0
9. District of Columbia DC	L	31,225	0	52		31,277	0
10. Florida FL	L	7,864,375	719,656	529		8,584,560	100,000
11. Georgia GA	L	2,316,384	162,917	151		2,479,452	120,402
12. Hawaii HI	L	179,213	30,057	0		209,270	0
13. Idaho ID	L	183,108	0	0		183,108	0
14. Illinois IL	L	1,143,567	1,141,038	283		2,284,888	0
15. Indiana IN	L	1,493,601	616,017	81		2,109,699	0
16. Iowa IA	L	589,821	444,000	32		1,033,853	0
17. Kansas KS	L	117,661	830,967	0		948,628	0
18. Kentucky KY	L	3,395,321	159,875	14		3,555,210	0
19. Louisiana LA	L	182,656	300	0		182,956	0
20. Maine ME	L	60,211	15,000	0		75,211	0
21. Maryland MD	L	787,140	171,089	101		958,330	0
22. Massachusetts MA	L	766,952	536,345	0		1,303,297	0
23. Michigan MI	L	2,066,628	77,356	264		2,144,248	0
24. Minnesota MN	L	3,851,107	176,937	0		4,028,044	0
25. Mississippi MS	L	249,490	75,000	0		324,490	0
26. Missouri MO	L	886,390	5,122,821	64		6,009,275	0
27. Montana MT	L	32,073	150	0		32,223	0
28. Nebraska NE	L	446,644	0	0		446,644	0
29. Nevada NV	L	164,320	254,500	0		418,820	0
30. New Hampshire NH	L	81,462	5,390	0		86,852	0
31. New Jersey NJ	L	2,120,055	777,835	1,176		2,899,066	0
32. New Mexico NM	L	175,396	0	54		175,450	0
33. New York NY	N	202,556	6,000	0		208,556	0
34. North Carolina NC	L	997,015	575,068	0		1,572,083	0
35. North Dakota ND	L	40,064	0	0		40,064	0
36. Ohio OH	L	8,361,413	3,951,695	2,273		12,315,381	112,227,500
37. Oklahoma OK	L	1,067,942	566,143	0		1,634,085	0
38. Oregon OR	L	322,352	0	0		322,352	0
39. Pennsylvania PA	L	2,099,408	2,287,802	313		4,387,523	0
40. Rhode Island RI	L	148,367	0	0		148,367	0
41. South Carolina SC	L	602,903	225	43		603,171	205,644
42. South Dakota SD	L	120,485	98,951	0		219,436	0
43. Tennessee TN	L	968,756	250,731	388		1,219,875	0
44. Texas TX	L	2,940,341	1,437,432	71		4,377,844	0
45. Utah UT	L	1,526,501	845,016	0		2,371,517	0
46. Vermont VT	L	64,128	0	0		64,128	0
47. Virginia VA	L	1,434,731	502,240	11		1,936,982	0
48. Washington WA	L	1,436,164	1,152,853	241		2,589,258	0
49. West Virginia WV	L	41,990	(60,500)	22		(18,488)	0
50. Wisconsin WI	L	399,992	5,113	0		405,105	0
51. Wyoming WY	L	30,655	0	0		30,655	0
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	253				253	
55. U.S. Virgin Islands VI	N	500				500	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	137,513	0	0	0	137,513	0
59. Subtotal	XXX	68,106,333	23,661,172	6,410	0	91,773,915	112,683,150
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,268,247				2,268,247	
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	164,513		1,232		165,745	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	70,539,093	23,661,172	7,642	0	94,207,907	112,683,150
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	70,539,093	23,661,172	7,642	0	94,207,907	112,683,150
98. Less Reinsurance Ceded	XXX	14,694,516				14,694,516	
99. Totals (All Business) less Reinsurance Ceded	XXX	55,844,577	23,661,172	7,642	0	79,513,391	112,683,150
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	137,513				137,513	
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	137,513	0	0	0	137,513	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

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 7

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.460	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	41.160	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	32.040	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	6.080	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	6.080	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.000	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	99.500	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	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	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 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
0836	Western-Southern Group	00000	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	
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

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

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0836	Western-Southern Group	00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	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]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

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	131,879	103,186
2505.	Interest payable for policy and contract funds	0	123,610
2597.	Summary of remaining write-ins for Line 25 from overflow page	131,879	226,796

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	225,501,874	204,736,515
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,350,000	38,545,255
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,293,368	17,779,896
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)	229,558,506	225,501,874
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	229,558,506	225,501,874
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	229,558,506	225,501,874

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	190,280,642	188,184,158
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		15,914
	2.2 Additional investment made after acquisition	10,640	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	2,404	8,673
5.	Unrealized valuation increase (decrease)	(1,748,805)	3,612,479
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	11,395	0
8.	Deduct amortization of premium and depreciation	38,632	154,751
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		1,385,831
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	188,494,854	190,280,642
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	188,494,854	190,280,642

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	3,281,077,653	3,052,335,631
2.	Cost of bonds and stocks acquired	142,075,809	720,742,994
3.	Accrual of discount	196,333	1,770,729
4.	Unrealized valuation increase (decrease)	(1,785,935)	8,749,392
5.	Total gain (loss) on disposals	972,353	6,687,407
6.	Deduct consideration for bonds and stocks disposed of	93,218,083	496,459,557
7.	Deduct amortization of premium	2,504,480	10,924,974
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	700,000	1,823,969
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,326,113,650	3,281,077,653
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,326,113,650	3,281,077,653

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)	1,770,318,623	183,968,794	165,480,121	29,589,870	1,818,397,166			1,770,318,623
2.	NAIC 2 (a)	1,225,721,708	1,353,768,883	1,299,292,202	(26,346,941)	1,253,851,448			1,225,721,708
3.	NAIC 3 (a)	127,076,246	4,306,815	2,070,496	(10,655,893)	118,656,672			127,076,246
4.	NAIC 4 (a)	63,386,027	876,002	3,758,019	2,443,007	62,947,017			63,386,027
5.	NAIC 5 (a)	5,722,210	0	2,022,482	1,804,692	5,504,420			5,722,210
6.	NAIC 6 (a)	2,981,739	0	2,685	(2,381)	2,976,673			2,981,739
7.	Total Bonds	3,195,206,553	1,542,920,494	1,472,626,005	(3,167,646)	3,262,333,396	0	0	3,195,206,553
	PREFERRED STOCK								
8.	NAIC 1	13,836,476	0	0	0	13,836,476			13,836,476
9.	NAIC 2	5,300,800	0	0	0	5,300,800			5,300,800
10.	NAIC 3	0	0	0	0	0			
11.	NAIC 4	0	0	0	0	0			
12.	NAIC 5	0	0	0	0	0			
13.	NAIC 6	0	0	0	0	0			
14.	Total Preferred Stock	19,137,276	0	0	0	19,137,276	0	0	19,137,276
15.	Total Bonds and Preferred Stock	3,214,343,829	1,542,920,494	1,472,626,005	(3,167,646)	3,281,470,672	0	0	3,214,343,829

(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 $ 37,025,799 ; NAIC 2 $ 19,671,145 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	XXX	XXX	XXX		

NONE

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	0	25,336,700
2.	Cost of short-term investments acquired		7,312,070
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals		32,647,922
7.	Deduct amortization of premium		848
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)	0	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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)	20,113,091
2.	Cost Paid/(Consideration Received) on additions	3,598,738
3.	Unrealized Valuation increase/(decrease)	(4,067,903)
4.	Total gain (loss) on termination recognized	2,795,658
5.	Considerations received/(paid) on terminations	4,567,947
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)	17,871,637
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	17,871,637

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	17,871,662	
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)		17,871,662
4.	Part D, Section 1, Column 5	22,811,440	
5.	Part D, Section 1, Column 6	(4,939,778)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	17,553,003	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		17,553,003
10.	Part D, Section 1, Column 8	22,811,440	
11.	Part D, Section 1, Column 9	(5,258,437)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	304,200	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	304,200	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	56,527,977	9,498,172
2.	Cost of cash equivalents acquired	1,482,068,994	4,833,114,961
3.	Accrual of discount	0	59
4.	Unrealized valuation increase (decrease)	(2,006)	2,006
5.	Total gain (loss) on disposals	2,006	10,968
6.	Deduct consideration received on disposals	1,468,212,120	4,786,098,189
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)	70,384,851	56,527,977
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	70,384,851	56,527,977

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
0126858	Champlin	MN		03/21/2018	4.590	5,350,000	0	8,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						5,350,000	0	8,000,000
0899999. Total Mortgages in good standing						5,350,000	0	8,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						5,350,000	0	8,000,000

E02

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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0126809	Knoxville	TN		02/19/1998	03/01/2018	90,916	0	0	0	0	0	0	30,514	30,514	0	0	0
0199999. Mortgages closed by repayment						90,916	0	0	0	0	0	0	30,514	30,514	0	0	0
0001126	Austin	TX		09/24/2004		776,412	0	0	0	0	0	0	0	5,092	0	0	0
0126809	Knoxville	TN		02/19/1998		90,916	0	0	0	0	0	0	0	60,402	0	0	0
0126816	West Columbia	SC		11/22/1999		785,037	0	0	0	0	0	0	0	91,585	0	0	0
0126818	Newport News	VA		12/22/1999		1,066,283	0	0	0	0	0	0	0	118,633	0	0	0
0126824	Oswego	IL		12/13/2000		2,027,064	0	0	0	0	0	0	0	50,238	0	0	0
0126835	Bloomington	IN		03/22/2007		2,264,341	0	0	0	0	0	0	0	11,308	0	0	0
0126836	Placerville	CA		12/23/2009		1,591,614	0	0	0	0	0	0	0	163,814	0	0	0
0126837	Downers Grove	IL		04/23/2010		7,953,228	0	0	0	0	0	0	0	205,255	0	0	0
0126839	Charleston	SC		03/31/2011		4,066,726	0	0	0	0	0	0	0	40,302	0	0	0
0126845	Cincinnati	OH		07/24/2013		17,252,783	0	0	0	0	0	0	0	84,374	0	0	0
0126846	San Antonio	TX		02/10/2014		21,932,205	0	0	0	0	0	0	0	87,519	0	0	0
0126848	Salt Lake City	UT		03/18/2015		34,322,558	0	0	0	0	0	0	0	167,209	0	0	0
0126849	Celebration	FL		04/30/2015		17,315,856	0	0	0	0	0	0	0	107,010	0	0	0
0126852	SEGUIN	TX		08/24/2016		11,430,505	0	0	0	0	0	0	0	70,086	0	0	0
0126853	Columbus	OH		10/26/2016		10,099,889	0	0	0	0	0	0	0	26	0	0	0
0299999. Mortgages with partial repayments						132,975,417	0	0	0	0	0	0	0	1,262,853	0	0	0
0599999 - Totals						133,066,333	0	0	0	0	0	0	30,514	1,293,367	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								Commitment	
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	for Additional Investment	Percentage of Ownership
	MPC NC 2017 Energy LP	Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017			10,640			0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	10,640	0	0	XXX
4499999. Total - Unaffiliated								0	10,640	0	0	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	10,640	0	0	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
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	02/07/2018	11,395					0		11,395	11,395			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							11,395	0	0	0	0	0	0	11,395	11,395	0	0	0	0
4499999. Total - Unaffiliated							11,395	0	0	0	0	0	0	11,395	11,395	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							11,395	0	0	0	0	0	0	11,395	11,395	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)
36230U-YF-0	G2 4.673% 09/20/61		02/01/2018	Interest Capitalization		3,064	3,064	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2018	Interest Capitalization		4,325	4,325	0	1
690353-2K-2	OPIC 1.593% 02/15/28		01/22/2018	WELLS FARGO		2,500,000	2,500,000	0	1
912828-3H-1	U S TREASURY 1.750% 11/30/19		02/08/2018	DEUTSCHE BANK		1,986,563	2,000,000	6,827	1
912828-L6-5	U S TREASURY 1.375% 09/30/20		03/13/2018	DEUTSCHE BANK		19,514	20,000	125	1
0599999. Subtotal - Bonds - U.S. Governments						4,513,466	4,527,389	6,952	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2.000% 09/27/18	A	01/12/2018	FIFTH THIRD SECURITIES		900,504	900,000	5,500	1FE
445545-AL-0	REPUBLIC OF HUNGARY SOVEREIGN 5.375% 03/25/24	D	02/09/2018	Various		10,990,000	10,000,000	206,042	2FE
1099999. Subtotal - Bonds - All Other Governments						11,890,504	10,900,000	211,542	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2018	Interest Capitalization		39,372	39,372	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2018	Interest Capitalization		50,461	50,461	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		03/01/2018	Interest Capitalization		13,506	13,506	0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		02/20/2018	AMHERST SECURITIES GROUP		4,073,750	4,000,000	12,000	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		03/01/2018	Interest Capitalization		13,333	13,333	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		03/01/2018	Interest Capitalization		13,446	13,446	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						4,203,868	4,130,118	12,000	XXX
00842C-AS-4	ABMT 2015-7 B1 3.763% 10/25/45		01/30/2018	GUGGENHEIM CAPITAL MARKETS		3,928,521	3,908,672	0	1FM
009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/05/2018	WELLS FARGO		1,749,948	1,750,000	13,796	1FE
04010L-AN-3	ARES CAPITAL CORP 4.875% 11/30/18		01/11/2018	WELLS FARGO		1,608,107	1,575,000	9,811	2FE
05569A-AB-5	BP AMI LEASING INC 5.523% 05/08/19		03/15/2018	J P MORGAN SEC FIXED INC		2,576,925	2,500,000	50,244	1FE
060505-DB-7	BANK OF AMERICA CORP 5.490% 03/15/19		03/23/2018	FIFTH THIRD SECURITIES		716,996	700,000	1,281	2FE
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		01/11/2018	MITSUBISHI UFJ SECURITIES		1,499,850	1,500,000	9,625	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		01/11/2018	MITSUBISHI UFJ SECURITIES		2,049,959	2,050,000	12,682	1FE
097023-BK-0	BOEING CO 3.300% 03/01/35		01/26/2018	SUSQUEHANNA		3,934,851	4,035,000	55,111	1FE
10373Q-AA-8	BP CAP MARKETS AMERICA 4.200% 06/15/18		02/08/2018	FIFTH THIRD SECURITIES		836,300	830,000	5,520	1FE
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25		01/09/2018	JANNEY MONTGOMERY SCOTT NINC		3,057,390	3,000,000	16,800	2FE
126650-CH-1	CVS CORP 1.900% 07/20/18		01/09/2018	GOLDMAN SACHS		799,832	800,000	7,220	2FE
126650-CX-6	CVS CORP 4.300% 03/25/28		03/06/2018	BANK of AMERICA SEC		4,929,700	5,000,000	0	2FE
14912L-4D-0	CATERPILLAR FINANCE SERV 7.050% 10/01/18		01/04/2018	FIFTH THIRD SECURITIES		259,098	250,000	4,798	1FE
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		01/30/2018	BANK of AMERICA SEC		699,762	700,000	2,975	1FE
198280-AB-5	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		01/19/2018	CITIGROUP GLOBAL MKTS		2,139,629	2,137,000	7,563	2FE
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/09/2018	FIFTH THIRD SECURITIES		900,135	900,000	26,144	1FE
21684B-V5-0	ROBOBANK NEDERLAND 1.881% 05/08/18		02/27/2018	WELLS FARGO		999,780	1,000,000	1,020	1
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		01/04/2018	GOLDMAN SACHS		870,078	870,000	6,622	2FE
254672-UH-9	DISCOVER BANK 2.600% 11/13/18		01/03/2018	FIFTH THIRD SECURITIES		250,798	250,000	939	2FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		01/29/2018	J P MORGAN SEC HI-YIELD		652,815	652,000	1,702	3FE
256677-AB-1	DOLLAR GENERAL CORP 1.875% 04/15/18		02/07/2018	GOLDMAN SACHS		1,700,102	1,700,000	10,094	2FE
26441C-AK-1	DUKE ENERGY 2.100% 06/15/18		01/29/2018	FIFTH THIRD SECURITIES		350,231	350,000	939	2FE
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.500% 06/15/18		01/11/2018	GOLDMAN SACHS		751,170	750,000	1,615	2FE
30040W-AE-8	EVERSOURCE ENERGY 3.300% 01/15/28		01/03/2018	WELLS FARGO		1,998,640	2,000,000	0	2FE
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		01/29/2018	STIFEL NICHOLAS		400,388	400,000	3,846	1FE
37045X-AB-2	GENERAL MOTORS FINL CO 6.750% 06/01/18		01/10/2018	FIFTH THIRD SECURITIES		661,882	650,000	4,997	2FE
38147M-AA-3	GOLDMAN SACHS GROUP INC 2.900% 07/19/18		01/08/2018	FIFTH THIRD SECURITIES		1,004,880	1,000,000	13,775	1FE
40428H-PQ-9	HSBC USA INC 1.700% 03/05/18		02/09/2018	FIFTH THIRD SECURITIES		1,509,833	1,510,000	10,949	1FE
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		01/01/2018	Interest Capitalization		10	10	0	2FM
49456B-AQ-4	KINDER MORGAN 5.200% 03/01/48		02/22/2018	MIZUHO SECURITIES USA INC		1,995,180	2,000,000	0	2FE
52524M-AV-1	LXS 2007-9 WF3 5.115% 04/25/37		03/01/2018	Interest Capitalization		121	121	0	1FM
548661-DM-6	LOWES COMPANIES 2.500% 04/15/26		01/26/2018	MIZUHO SECURITIES USA INC		4,717,400	5,000,000	36,458	1FE
55336V-AN-0	MPLX LP 4.700% 04/15/48		02/05/2018	BANK of AMERICA SEC		1,986,960	2,000,000	0	2FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		01/10/2018	GOLDMAN SACHS		2,499,775	2,500,000	17,266	1FE
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		03/26/2018	STIFEL NICHOLAS		1,791,918	1,800,000	19,320	1FE
59217G-BS-7	MET LIFE GLOB 1.350% 09/14/18		03/15/2018	FIFTH THIRD SECURITIES		746,018	750,000	141	1FE
61166W-AM-3	MONSANTO CO 1.850% 11/15/18		03/21/2018	SUSQUEHANNA		795,408	800,000	5,262	2FE
64952W-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		01/03/2018	CREDIT SUISSE FIRST BOSTON		4,960,250	5,000,000	0	1FE
667752-AB-5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		02/14/2018	US BANCORP		1,113,112	1,100,000	11,277	2FE
670346-AK-1	NUCOR CORP 5.850% 06/01/18		03/12/2018	FIFTH THIRD SECURITIES		1,913,300	1,900,000	31,801	1FE
74153W-BZ-1	PRU 1.600% 05/29/18		02/07/2018	STIFEL NICHOLAS		1,219,073	1,220,000	3,796	1FE
743756-AE-8	PROV ST JOSEPH HLTH OBL 3.930% 10/01/48		01/30/2018	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0	1FE
760759-AL-4	REPUBLIC SERVICES INC 3.800% 05/15/18		01/19/2018	BANK of AMERICA SEC		2,011,660	2,000,000	14,356	2FE
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		01/11/2018	GOLDMAN SACHS		851,139	850,000	1,846	2FE
78008S-7D-2	ROYAL BANK OF CANADA 2.200% 07/27/18		01/05/2018	GOLDMAN SACHS		1,001,850	1,000,000	9,900	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		01/18/2018	RBC/DAIN		6,400,000	6,400,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
816851-BC-2	SEMPRA ENERGY 1.970% 07/15/19		01/09/2018	RBC/DAIN		1,050,000	1,050,000	0	2FE
857477-AK-9	STATE STREET CORP 1.350% 05/15/18		03/08/2018	MARKET AXESS		868,834	870,000	3,719	1FE
867914-BF-9	SUNTRUST BANKS INC 2.350% 11/01/18		03/16/2018	FIFTH THIRD SECURITIES		998,140	1,000,000	9,074	2FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		01/31/2018	PRIVATE PLACEMENT		2	20,429	0	4
89236T-EM-3	TOYOTA 3.050% 01/11/28		01/08/2018	HONG KONG SHANGHAI BK		1,995,560	2,000,000	0	1FE
893574-AL-7	TRANSCONT GAS PIPE LINE 4.600% 03/15/48		03/08/2018	J P MORGAN SEC FIXED INC		2,978,280	3,000,000	0	2FE
89376V-AA-8	TRANSMONTAIGE PARTNERS 6.125% 02/15/26		02/07/2018	RBC/DAIN		1,483,000	1,483,000	0	3FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		01/18/2018	US BANCORP		3,100,093	3,100,000	27,039	2FE
92277G-AM-9	VENTAS REALTY LP/CAP CRP 4.000% 03/01/28		02/13/2018	JEFFERIES & CO		992,330	1,000,000	0	2FE
960386-AL-4	WABTEC 3.450% 11/15/26		01/03/2018	SEAPORT GROUP LLC		1,955,060	2,000,000	9,583	2FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		03/06/2018	GOLDMAN SACHS		1,799,586	1,800,000	15,700	2FE
70137T-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26	A	03/16/2018	BANK of AMERICA SEC		2,171,000	2,171,000	0	4FE
775109-BB-6	ROGERS COMMUNICATIONS 5.000% 03/15/44	A	01/30/2018	NATIONAL BANK OF CANADA		2,227,680	2,000,000	37,778	2FE
21688A-AL-6	RABOBANK 2.750% 01/10/23	D	01/03/2018	GOLDMAN SACHS		4,996,500	5,000,000	0	1FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	01/10/2018	GOLDMAN SACHS		1,099,659	1,100,000	3,896	1FE
44987C-AJ-7	ING BANK NV 2.000% 11/26/18	D	01/24/2018	FIFTH THIRD SECURITIES		2,637,936	2,640,000	8,160	1FE
539439-AR-0	LLOYDS BANKING GROUP PLC 4.375% 03/22/28	D	03/15/2018	MORGAN STANLEY FIXED INC		996,470	1,000,000	0	1FE
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	D	03/15/2018	BANK of AMERICA SEC		1,000,000	1,000,000	0	2FE
71654Q-CH-3	PETROLEOS MEXICANOS 5.350% 02/12/28	D	02/02/2018	J P MORGAN SEC FIXED INC		2,998,500	3,000,000	0	2FE
87938W-AW-3	TELEFONICA EMISIONES 4.895% 03/06/48	D	02/27/2018	GOLDMAN SACHS		4,000,000	4,000,000	0	2FE
899415-AE-3	TULLOW OIL PLC 7.000% 03/01/25	D	03/16/2018	J P MORGAN SEC HI-YIELD		876,000	876,000	0	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						119,065,404	119,198,232	546,440	XXX
8399997. Total - Bonds - Part 3						139,673,242	138,755,739	776,934	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						139,673,242	138,755,739	776,934	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		03/19/2018	Private Placement	6,294.000	629,400		0	A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						629,400	XXX	0	XXX
02368A-63-8	American Beacon Small Cp Val Inst		03/31/2018	VARIOUS	51.000	1,397		0	L
025076-20-9	American Century Equity Income Instl		03/31/2018	VARIOUS	8,990.000	80,187		0	L
298706-82-1	American Funds EuroPacific Gr R6		03/31/2018	VARIOUS	4,703.000	264,005		0	L
315809-10-3	Fidelity Advisor Limited Term Bond I		03/31/2018	VARIOUS	632.000	7,243		0	L
411511-50-4	Harbor Capital Appreciation Instl		03/31/2018	VARIOUS	6,343.000	440,451		0	L
4812C0-10-0	J P Morgan Core Bond R6		03/31/2018	VARIOUS	708.000	8,200		0	L
52106N-76-4	Lazard Emerging Markets Open		03/31/2018	VARIOUS	8,856.000	182,440		0	L
74149P-20-0	T. Rowe Price 2020 Fund		03/31/2018	VARIOUS	263.000	5,934		0	L
74149P-30-9	T. Rowe Price 2030 Fund		03/31/2018	VARIOUS	280.000	7,269		0	L
74149P-40-8	T. Rowe Price 2040 Fund		03/31/2018	VARIOUS	119.000	3,238		0	L
74149P-50-7	T. Rowe Price Balanced Fund		03/31/2018	VARIOUS	72.000	1,003		0	L
74149P-74-7	T. Rowe Price 2055 Fund		03/31/2018	VARIOUS	223.000	3,469		0	L
74149P-75-4	T. Rowe Price 2050 Fund		03/31/2018	VARIOUS	25.000	385		0	L
74149P-76-2	T. Rowe Price 2045 Fund		03/31/2018	VARIOUS	2.000	40		0	L
74149P-77-0	T. Rowe Price 2035 Fund		03/31/2018	VARIOUS	108.000	2,058		0	L
74149P-78-8	T. Rowe Price 2025 Fund		03/31/2018	VARIOUS	1,669.000	29,356		0	L
74149P-79-6	T. Rowe Price 2015 Fund		03/31/2018	VARIOUS	1,338.000	20,040		0	L
76628R-61-5	RidgeWorth Ceredex Mid Cap Value Eq I		03/31/2018	VARIOUS	2,065.000	26,140		0	L
779562-10-7	T. Rowe Price New Horizon		03/31/2018	VARIOUS	1,539.000	80,908		0	L
89154W-81-7	Touchstone High Yield Y		03/31/2018	VARIOUS	448.000	3,844		0	L
89154X-52-6	Touchstone Mid Cap Growth Inst		03/31/2018	VARIOUS	3,458.000	98,104		0	L
89155H-79-3	Touchstone Mid Cap Fund Y		03/31/2018	VARIOUS	2,540.000	82,571		0	L
921937-60-3	Vanguard Total Bond Market Index Admiral		03/31/2018	VARIOUS	131.000	1,408		0	L
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		03/31/2018	VARIOUS	53.000	10,175		0	L
922908-68-6	Vanguard Small Cap Index Fund - Admiral		03/31/2018	VARIOUS	293.000	20,711		0	L
922908-71-0	Vanguard 500 Index Fund - Admiral		03/31/2018	VARIOUS	1,591.000	392,593		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						1,773,169	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						2,402,569	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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)
9799999. Total - Common Stocks						2,402,569	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						2,402,569	XXX	0	XXX
9999999 - Totals						142,075,811	XXX	776,934	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.593% 10/20/61		03/01/2018	Paydown		265,700	265,700	286,055	267,587	0	(1,887)	0	(1,887)	0	265,700	0	0	0	2,156	10/20/2061	1
36176F-Z9-2	G2 #765168 4.602% 11/20/61		03/01/2018	Paydown		142,548	142,548	152,613	143,549	0	(1,001)	0	(1,001)	0	142,548	0	0	0	1,034	11/20/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		03/01/2018	Paydown		151	151	145	148	0	4	0	4	0	151	0	0	0	2	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2018	Paydown		1,716	1,716	1,649	1,675	0	41	0	41	0	1,716	0	0	0	22	05/15/2023	1
36206W-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		03/01/2018	Paydown		901	901	889	892	0	9	0	9	0	901	0	0	0	11	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		03/01/2018	Paydown		177	177	177	177	0	0	0	0	0	177	0	0	0	2	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2018	Paydown		2,307	2,307	2,339	2,329	0	(22)	0	(22)	0	2,307	0	0	0	25	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		03/01/2018	Paydown		951	951	965	960	0	(9)	0	(9)	0	951	0	0	0	11	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		03/01/2018	Paydown		75	75	75	75	0	0	0	0	0	75	0	0	0	1	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		03/01/2018	Paydown		122	122	124	123	0	(1)	0	(1)	0	122	0	0	0	1	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		03/01/2018	Paydown		271	271	271	271	0	0	0	0	0	271	0	0	0	3	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		03/01/2018	Paydown		129	129	129	129	0	0	0	0	0	129	0	0	0	1	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		03/01/2018	Paydown		612	612	609	609	0	3	0	3	0	612	0	0	0	8	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		03/01/2018	Paydown		1,548	1,548	1,550	1,549	0	0	0	0	0	1,548	0	0	0	19	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		03/01/2018	Paydown		11,226	11,226	10,851	10,932	0	294	0	294	0	11,226	0	0	0	121	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		03/01/2018	Paydown		92	92	91	91	0	0	0	0	0	92	0	0	0	1	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		03/01/2018	Paydown		424	424	423	423	0	2	0	2	0	424	0	0	0	6	03/15/2030	1
36230U-YF-0	G2 4.673% 09/20/61		03/01/2018	Paydown		134,056	134,056	144,388	134,559	0	(915)	0	(915)	0	134,056	0	0	0	1,384	09/20/2061	1
36230U-YL-7	G2 RF #759715 4.686% 10/20/61		03/01/2018	Paydown		78,607	78,607	84,577	79,293	0	(686)	0	(686)	0	78,607	0	0	0	606	10/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2018	Paydown		65,626	65,626	67,052	65,675	0	(271)	0	(271)	0	65,626	0	0	0	724	11/20/2060	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2018	Paydown		10,084	10,084	9,953	10,002	0	82	0	82	0	10,084	0	0	0	110	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		03/01/2018	Paydown		65,047	65,047	65,047	65,047	0	0	0	0	0	65,047	0	0	0	637	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		02/01/2018	Paydown		4,776	4,776	4,726	4,748	0	28	0	28	0	4,776	0	0	0	37	09/16/2042	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2018	Paydown		33,760	33,760	34,699	33,732	0	28	0	28	0	33,760	0	0	0	328	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		03/01/2018	Paydown		39,000	39,000	35,717	37,406	0	1,594	0	1,594	0	39,000	0	0	0	417	06/20/2032	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.471% 02/16/44		03/01/2018	Paydown		9,679	9,679	9,341	9,424	0	255	0	255	0	9,679	0	0	0	88	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.295% 11/16/42		03/01/2018	Paydown		1,197	1,197	1,149	1,197	0	(1)	0	(1)	0	1,197	0	0	0	13	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2018	Paydown		85,390	85,390	95,226	92,027	0	(6,637)	0	(6,637)	0	85,390	0	0	0	456	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.285% 02/16/44		03/01/2018	Paydown		0	0	5,736	3,201	0	(3,201)	0	(3,201)	0	0	0	0	0	155	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2018	Paydown		15,349	15,349	16,008	15,622	0	(273)	0	(273)	0	15,349	0	0	0	115	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 0.953% 03/16/47		03/01/2018	Paydown		0	0	3,981	1,348	0	(1,348)	0	(1,348)	0	0	0	0	0	80	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.087% 08/16/42		03/01/2018	Paydown		0	0	70,741	26,949	0	(26,949)	0	(26,949)	0	0	0	0	0	2,646	08/16/2042	1
690353-C9-6	OPIC 0.910% 01/15/30		01/16/2018	Redemption 100.0000		105,660	105,660	105,660	105,660	0	0	0	0	0	105,660	0	0	0	352	01/15/2030	1
690353-H9-1	OPIC US Agency Floating Rate 1.593% 09/15/22		03/15/2018	Redemption 100.0000		13,620	13,620	13,620	13,620	0	0	0	0	0	13,620	0	0	0	52	09/15/2022	1
912828-3H-1	U S TREASURY 1.750% 11/30/19		02/09/2018	CITIGROUP GLOBAL MKTS		1,986,953	2,000,000	1,986,563	0	0	60	0	60	0	1,986,622	0	331	331	7,115	11/30/2019	1
0599999. Subtotal - Bonds - U.S. Governments						3,077,754	3,090,801	3,213,139	1,131,029	0	(40,801)	0	(40,801)	0	3,077,423	0	331	331	18,739	XXX	XXX
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		01/02/2018	Redemption 100.0000		2,020,000	2,020,000	2,020,000	2,020,000	0	0	0	0	0	2,020,000	0	0	0	6,523	12/01/2030	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,020,000	2,020,000	2,020,000	2,020,000	0	0	0	0	0	2,020,000	0	0	0	6,523	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2018	Redemption 100.0000		60,142	60,142	60,142	60,142	0	0	0	0	0	60,142	0	0	0	205	07/01/2043	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2018	Redemption 100.0000		26,168	26,168	26,168	26,168	0	0	0	0	0	26,168	0	0	0	151	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2018	Redemption 100.0000		18,220	18,220	18,152	18,160	0	61	0	61	0	18,220	0	0	0	106	02/01/2042	1FE
196479-XM-6	COSHSG 3.193% 11/01/27		02/01/2018	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	599	11/01/2027	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2018	Paydown		26,399	26,399	26,564	26,518	0	(118)	0	(118)	0	26,399	0	0	0	90	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2018	Paydown		399	399	400	399	0	(1)	0	(1)	0	399	0	0	0	4	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2018	Paydown		40,511	40,511	40,305	40,319	0	192	0	192	0	40,511	0	0	0	505	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2018	Paydown		6,273	6,273	6,395	6,344	0	(71)	0	(71)	0	6,273	0	0	0	41	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2018	Paydown		45,868	45,868	46,904	46,494	0	(626)	0	(626)	0	45,868	0	0	0	285	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2018	Paydown		6,250	6,250	6,489	6,404	0	(154)	0	(154)	0	6,250	0	0	0	46	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2018	Paydown		16,611	16,611	17,660	17,329	0	(718)	0	(718)	0	16,611	0	0	0	114	06/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2018	Paydown		13,138	13,138	13,967	13,708	0	(570)	0	(570)	0	13,138	0	0	0	99	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2018	Paydown		64,619	64,619	63,448	63,583	0	1,036	0	1,036	0	64,619	0	0	0	298	07/01/2033	1
31335A-UL-0	FG #G60587 4.000% 02/01/46		03/01/2018	Paydown		598,953	598,953	630,632	630,324	0	(31,370)	0	(31,370)	0	598,953	0	0	0	3,703	02/01/2046	1
31339D-A6-5	FHR 2417-ZX 8.500% 02/15/35		03/01/2018	Paydown		19,590	19,590	21,424	20,470	0	(879)	0	(879)	0	19,590	0	0	0	322	02/15/2035	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2018	Paydown		66,711	66,711	65,877	66,031	0	680	0	680	0	66,711	0	0	0	280	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2018	Paydown		195	195	198	197	0	(3)	0	(3)	0	195	0	0	0	2	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		03/01/2018	Paydown		1,534	1,534	1,525	1,525	0	9	0	9	0	1,534	0	0	0	20	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		03/01/2018	Paydown		1,894	1,894	1,886	1,885	0	9	0	9	0	1,894	0	0	0	24	09/01/2025	1
3137A2-YK-1	FHMS 3763 JM 4.000% 12/15/38		03/01/2018	Paydown		148,378	148,378	145,943	147,422	0	955	0	955	0	148,378	0	0	0	754	12/15/2038	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		03/01/2018	Paydown		36,612	36,612	34,896	36,284	0	328	0	328	0	36,612	0	0	0	200	11/15/2037	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		02/01/2018	Paydown		570,361	570,361	574,824	569,440	0	921	0	921	0	570,361	0	0	0	1,901	02/25/2018	1
3137AJ-MG-6	FHR K016 X1 1.521% 10/25/21		03/01/2018	Paydown		0	0	50,650	30,717	0	(30,717)	0	(30,717)	0	0	0	0	0	932	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.703% 09/25/18		03/01/2018	Paydown		0	0	13,882	1,839	0	(1,839)	0	(1,839)	0	0	0	0	0	329	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.346% 12/25/21		03/01/2018	Paydown		0	0	32,189	16,169	0	(16,169)	0	(16,169)	0	0	0	0	0	545	12/25/2021	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2018	Paydown		22,701	22,701	24,670	24,478	0	(1,777)	0	(1,777)	0	22,701	0	0	0	151	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.367% 01/25/22		03/01/2018	Paydown		0	0	16,912	7,074	0	(7,074)	0	(7,074)	0	0	0	0	0	389	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.503% 03/25/19		03/01/2018	Paydown		0	0	7,476	1,091	0	(1,091)	0	(1,091)	0	0	0	0	0	173	03/25/2019	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		03/01/2018	Paydown		94,222	94,222	90,100	91,797	0	2,425	0	2,425	0	94,222	0	0	0	350	04/15/2039	1
3137AV-XP-7	FHR K022 X1 1.249% 07/25/22		03/01/2018	Paydown		0	0	40,444	23,777	0	(23,777)	0	(23,777)	0	0	0	0	0	669	07/25/2022	1FE
3137BM-7D-2	FHMS K051 X1 0.550% 09/25/25		03/01/2018	Paydown		0	0	7,240	5,775	0	(5,775)	0	(5,775)	0	0	0	0	0	160	09/25/2025	1
3137BR-QL-2	FHMS K057 X1 1.193% 07/25/26		03/01/2018	Paydown		0	0	4,208	6,290	0	(6,290)	0	(6,290)	0	0	0	0	0	71	07/25/2026	1
3137BV-ZA-7	FHMS K063 0.293% 01/25/27		03/01/2018	Paydown		0	0	4,493	4,121	0	(4,121)	0	(4,121)	0	0	0	0	0	100	01/25/2027	1FE
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2018	Paydown		316,131	316,131	331,937	331,231	0	(15,101)	0	(15,101)	0	316,131	0	0	0	2,188	09/01/2043	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2018	Paydown		44,457	44,457	44,408	44,403	0	54	0	54	0	44,457	0	0	0	236	08/01/2033	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		03/01/2018	Paydown		110,057	110,057	112,731	112,643	0	(2,587)	0	(2,587)	0	110,057	0	0	0	648	10/01/2045	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		03/01/2018	Paydown		34,030	34,030	37,227	35,497	0	(1,467)	0	(1,467)	0	34,030	0	0	0	443	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		03/01/2018	Paydown		30,261	30,261	33,004	31,527	0	(1,266)	0	(1,266)	0	30,261	0	0	0	431	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		03/01/2018	Paydown		16,203	16,203	18,028	17,112	0	(909)	0	(909)	0	16,203	0	0	0	231	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		03/01/2018	Paydown		21,432	21,432	19,487	20,330	0	1,103	0	1,103	0	21,432	0	0	0	203	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2018	Paydown		179,122	179,122	171,772	175,404	0	3,718	0	3,718	0	179,122	0	0	0	1,444	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2018	Paydown		93,204	93,204	84,437	88,584	0	4,619	0	4,619	0	93,204	0	0	0	852	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2018	Paydown		72,633	72,633	67,470	70,028	0	2,604	0	2,604	0	72,633	0	0	0	729	12/15/2032	1
31393J-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		03/01/2018	Paydown		61,063	61,063	66,367	63,125	0	(2,062)	0	(2,062)	0	61,063	0	0	0	544	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		03/01/2018	Paydown		250,949	250,949	243,584	247,375	0	3,574	0	3,574	0	250,949	0	0	0	2,318	03/15/2034	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2018	Paydown		22,220	22,220	23,195	22,504	0	(284)	0	(284)	0	22,220	0	0	0	150	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2018	Paydown		29,527	29,527	29,961	29,633	0	(106)	0	(106)	0	29,527	0	0	0	156	03/25/2037	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2018	Paydown		17,114	17,114	16,370	16,821	0	292	0	292	0	17,114	0	0	0	111	11/25/2024	1
31398L-KQ-0	FHR 3612 JB 4.500% 12/15/24		03/01/2018	Paydown		7,696	7,696	7,694	7,686	0	10	0	10	0	7,696	0	0	0	87	12/15/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2018	Paydown		11,487	11,487	11,679	11,525	0	(38)	0	(38)	0	11,487	0	0	0	56	12/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2018	Paydown		51,828	51,828	54,532	52,726	0	(898)	0	(898)	0	51,828	0	0	0	360	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2018	Paydown		54,421	54,421	52,074	53,546	0	875	0	875	0	54,421	0	0	0	398	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2018	Paydown		77,898	77,898	81,294	78,241	0	(343)	0	(343)	0	77,898	0	0	0	566	11/25/2039	1
31398Y-4P-8	FHR 3643 DB 4.500% 03/15/25		03/01/2018	Paydown		56,834	56,834	55,874	56,487	0	347	0	347	0	56,834	0	0	0	422	03/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2018	Paydown		14,954	14,954	14,187	14,675	0	279	0	279	0	14,954	0	0	0	90	02/15/2025	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		03/01/2018	Paydown		2,974	2,974	2,840	2,861	0	113	0	113	0	2,974	0	0	0	22	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2018	Paydown		7,515	7,515	7,633	7,611	0	(96)	0	(96)	0	7,515	0	0	0	69	09/01/2034	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		03/01/2018	Paydown		39,574	39,574	40,179	40,110	0	(537)	0	(537)	0	39,574	0	0	0	523	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		03/01/2018	Paydown		29,234	29,234	30,494	29,913	0	(680)	0	(680)	0	29,234	0	0	0	272	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2018	Paydown		128,039	128,039	125,539	126,257	0	1,782	0	1,782	0	128,039	0	0	0	661	01/01/2026	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2018	Paydown		167,979	167,979	167,821	167,799	0	180	0	180	0	167,979	0	0	0	797	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2018	Paydown		49,009	49,009	49,422	49,228	0	(219)	0	(219)	0	49,009	0	0	0	302	01/01/2025	1
31418C-C4-6	FN POOL # MA1890 4.000% 05/01/34		03/01/2018	Paydown		352,195	352,195	379,270	377,760	0	(25,565)	0	(25,565)	0	352,195	0	0	0	2,240	05/01/2034	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		03/01/2018	Paydown		22,597	22,597	23,861	23,141	0	(544)	0	(544)	0	22,597	0	0	0	210	09/01/2022	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2018	Paydown		45,493	45,493	46,275	45,988	0	(494)	0	(494)	0	45,493	0	0	0	264	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2018	Redemption 100.0000		127,645	127,645	127,645	127,645	0	0	0	0	0	127,645	0	0	0	589	07/01/2041	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		03/01/2018	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	450	12/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		02/01/2018	Redemption 100.0000		25,376	25,376	25,376	25,376	0	0	0	0	0	25,376	0	0	0	76	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		02/01/2018	Redemption 100.0000		13,832	13,832	13,832	13,832	0	0	0	0	0	13,832	0	0	0	75	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		01/01/2018	Redemption 100.0000		10,498	10,498	10,498	10,498	0	0	0	0	0	10,498	0	0	0	28	08/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						4,616,230	4,616,230	4,859,060	4,776,396	0	(160,170)	0	(160,170)	0	4,616,230	0	0	0	32,859	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2018	Paydown		1,215	1,215	1,048	1,041	0	174	0	174	0	1,215	0	0	0	11	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2018	Paydown		940	940	753	639	0	301	0	301	0	940	0	0	0	9	12/25/2031	1FM
00130H-BS-3	AES CORP 7.375% 07/01/21		03/15/2018	TENDER OFFER		260,763	230,000	230,000	230,000	0	0	0	0	0	230,000	0	30,763	30,763	11,968	07/01/2021	3FE
00130H-BW-4	AES CORP 5.500% 04/15/25		03/21/2018	TENDER OFFER		144,193	137,000	135,630	135,921	0	33	0	33	0	135,954	0	8,238	8,238	3,265	04/15/2025	3FE
00206R-CW-0	AT&T INC 1.750% 01/15/18		01/15/2018	Maturity		400,000	400,000	399,904	399,994	0	6	0	6	0	400,000	0	0	0	3,500	01/15/2018	2FE
002824-AU-4	ABBOTT LABS 5.125% 04/01/19		03/22/2018	Call 100.0000		5,980,000	5,980,000	6,284,959	6,027,650	0	(8,120)	0	(8,120)	0	6,019,530	0	(39,530)	(39,530)	303,720	04/01/2019	2FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2018	Paydown		33,303	33,303	33,938	33,959	0	(656)	0	(656)	0	33,303	0	0	0	184	07/25/2045	1FM
00842C-AS-4	ABMT 2015-7 B1 3.763% 10/25/45		03/01/2018	Paydown		8,408	8,408	8,450	0	0	(43)	0	(43)	0	8,408	0	0	0	26	10/25/2045	1FE
009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/15/2018	Maturity		1,750,000	1,750,000	1,749,948	0	0	53	0	53	0	1,750,000	0	0	0	14,438	02/15/2018	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2018	Paydown		41,294	46,825	39,621	39,010	0	2,284	0	2,284	0	41,294	0	0	0	474	01/25/2037	1FM
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		03/26/2018	TENDER OFFER		407,500	400,000	400,000	400,000	0	0	0	0	0	400,000	0	7,500	7,500	13,264	03/15/2021	4FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2018	Paydown		8,783	8,783	8,757	8,612	0	171	0	171	0	8,783	0	0	0	62	09/25/2035	1FM
03040W-AM-7	AMERICAN WATER CAPITAL 4.300% 09/01/45		02/09/2018	SCOTIA		2,116,700	2,000,000	1,973,680	1,974,694	0	117	0	117	0	1,974,811	0	141,889	141,889	38,700	09/01/2045	1FE
030955-AM-0	AMERITECH CAPITAL FUNDING 6.450% 01/15/18		01/15/2018	Maturity		2,595,000	2,595,000	2,596,246	2,594,813	0	187	0	187	0	2,595,000	0	0	0	83,689	01/15/2018	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		01/30/2018	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	124	10/30/2045	2AM
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		03/01/2018	Paydown		33,661	33,661	33,119	33,404	0	257	0	257	0	33,661	0	0	0	504	09/25/2026	4FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2018	Paydown		76,936	76,936	78,859	77,881	0	(945)	0	(945)	0	76,936	0	0	0	373	03/10/2033	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2018	Paydown		11,797	11,797	7,340	7,087	0	4,711	0	4,711	0	11,797	0	0	0	48	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2018	Paydown		17,147	17,147	17,090	17,081	0	66	0	66	0	17,147	0	0	0	233	09/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2018	Paydown		4,919	4,919	4,878	4,888	0	31	0	31	0	4,919	0	0	0	47	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2018	Paydown		11,439	11,439	11,201	11,304	0	136	0	136	0	11,439	0	0	0	109	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2018	Paydown		51,317	51,317	48,832	50,041	0	1,277	0	1,277	0	51,317	0	0	0	460	08/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2018	Paydown		27,273	29,271	27,015	28,270	0	(997)	0	(997)	0	27,273	0	0	0	238	03/25/2035	3FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2018	Paydown		104,537	109,123	106,613	106,613	0	(2,076)	0	(2,076)	0	104,537	0	0	0	834	12/25/2035	3FM
05950P-AJ-2	BAFC 2006-H 3A2 3.524% 09/20/46		03/01/2018	Paydown		17,457	33,502	28,414	30,697	0	(13,239)	0	(13,239)	0	17,457	0	0	0	195	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2018	Paydown		154,974	154,974	129,746	141,878	0	13,097	0	13,097	0	154,974	0	0	0	1,704	09/25/2034	1FM
06050T-LY-6	BANK OF AMERICA NA 1.650% 03/26/18		03/26/2018	Maturity		700,000	700,000	700,854	700,213	0	(213)	0	(213)	0	700,000	0	0	0	5,775	03/26/2018	1FE
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		02/26/2018	Maturity		1,500,000	1,500,000	1,499,850	0	0	150	0	150	0	1,500,000	0	0	0	12,375	02/26/2018	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		03/05/2018	Maturity		2,600,000	2,600,000	2,600,245	550,053	0	(12)	0	(12)	0	2,600,000	0	0	0	22,100	03/05/2018	1FE
09255F-AA-7	WALGREEN Blackstone 7.480% 02/01/18		02/01/2018	Redemption 100.0000		29,406	29,406	29,484	29,406	0	(1)	0	(1)	0	29,406	0	0	0	275	02/01/2018	2
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		01/26/2018	RBC/DAIN		1,312,715	3,387,651	1,388,937	1,391,758	0	27,570	0	27,570	0	1,419,328	0	(106,613)	(106,613)	38,031	12/01/2018	1AM
12189L-AW-1	BURLINGTON NORTH SANTA FE 4.150% 04/01/45		02/08/2018	JEFFERIES & CO		1,033,060	1,000,000	996,730	996,868	0	18	0	18	0	996,886	0	36,174	36,174	15,101	04/01/2045	1FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.192% 04/25/37		03/01/2018	Paydown		9,905	9,905	8,122	8,502	0	1,403	0	1,403	0	9,905	0	0	0	106	04/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		03/01/2018	Paydown		60,427	60,427	60,390	62,315	0	(1,889)	0	(1,889)	0	60,427	0	0	0	536	07/20/2034	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2018	Paydown		2,685	2,685	2,683	2,685	0	0	0	0	0	2,685	0	0	0	20	11/15/2019	6FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2018	Paydown		29,147	29,147	29,438	29,165	0	(18)	0	(18)	0	29,147	0	0	0	155	12/10/2044	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2018	Paydown		11,338	11,338	6,114	5,824	0	5,514	0	5,514	0	11,338	0	0	0	73	12/25/2036	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2018	Paydown		29,371	29,371	27,854	28,859	0	512	0	512	0	29,371	0	0	0	314	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2018	Paydown		40,626	40,626	39,877	40,293	0	334	0	334	0	40,626	0	0	0	318	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2018	Paydown		25,212	25,212	25,401	25,191	0	21	0	21	0	25,212	0	0	0	216	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2018	Paydown		66,649	72,328	67,514	65,042	0	1,607	0	1,607	0	66,649	0	0	0	654	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2018	Paydown		93,131	102,432	98,367	96,420	0	(3,290)	0	(3,290)	0	93,131	0	0	0	1,069	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2018	Paydown		5,700	5,700	5,587	5,587	0	113	0	113	0	5,700	0	0	0	52	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2018	Paydown		9,448	9,900	8,955	8,622	0	826	0	826	0	9,448	0	0	0	82	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2018	Paydown		32,792	32,792	30,733	29,368	0	3,424	0	3,424	0	32,792	0	0	0	248	08/25/2035	3FM

SCHEDULE D - PART 4

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

1	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)
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2018	Paydown		28,933	33,492	30,515	28,348	0	584	0	584	0	28,933	0	0	0	242	10/25/2035	2FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		03/01/2018	Paydown		7,019	8,385	7,852	7,630	0	(611)	0	(611)	0	7,019	0	0	0	73	11/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2018	Paydown		7,974	8,590	6,976	6,031	0	1,944	0	1,944	0	7,974	0	0	0	97	05/25/2036	1FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2018	Paydown		44,723	44,723	34,191	43,597	0	1,126	0	1,126	0	44,723	0	0	0	434	11/25/2035	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 08/25/36		03/01/2018	Paydown		4,478	4,478	3,254	3,959	0	518	0	518	0	4,478	0	0	0	30	08/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 2.491% 04/25/47		03/01/2018	Paydown		13,975	13,975	12,819	14,636	0	(661)	0	(661)	0	13,975	0	0	0	115	04/25/2047	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 04/25/36		03/01/2018	Paydown		34,316	34,316	23,754	27,571	0	6,745	0	6,745	0	34,316	0	0	0	326	04/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2018	Paydown		2,395	2,395	2,200	2,165	0	229	0	229	0	2,395	0	0	0	22	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2018	Paydown		10,097	11,256	10,575	9,847	0	250	0	250	0	10,097	0	0	0	97	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2018	Paydown		7,167	7,990	7,516	7,020	0	148	0	148	0	7,167	0	0	0	69	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2018	Paydown		6,765	6,765	6,734	6,738	0	27	0	27	0	6,765	0	0	0	63	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2018	Paydown		5,758	5,758	5,406	5,576	0	182	0	182	0	5,758	0	0	0	50	06/25/2034	1FM
14042E-3V-0	CAPITAL ONE NA 1.500% 03/22/18		02/22/2018	Call 100.0000		4,400,000	4,400,000	4,396,656	4,397,965	0	1,266	0	1,266	0	4,399,231	0	769	769	27,500	03/22/2018	2FE
15132E-LC-0	CDMC 2005-1 A5 5.388% 02/18/35		03/01/2018	Paydown		37,508	37,508	37,484	36,933	0	575	0	575	0	37,508	0	0	0	623	02/18/2035	1FM
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		03/29/2018	Call 100.0000		1,560,000	1,560,000	1,559,676	859,926	0	199	0	199	0	1,559,887	0	113	113	0	05/01/2018	1FE
17312H-AD-1	CRMSI 2007-2 A4 5.215% 06/25/37		03/01/2018	Paydown		39,617	39,617	39,615	39,001	0	616	0	616	0	39,617	0	0	0	348	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2018	Paydown		38,951	38,951	38,157	38,203	0	748	0	748	0	38,951	0	0	0	186	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2018	Paydown		65,327	65,327	66,041	66,046	0	(719)	0	(719)	0	65,327	0	0	0	361	06/25/2044	1FM
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/15/2018	Maturity		900,000	900,000	900,135	0	0	(135)	0	(135)	0	900,000	0	0	0	26,438	02/15/2018	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2018	Paydown		65,243	65,243	62,783	63,231	0	2,012	0	2,012	0	65,243	0	0	0	656	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2018	Paydown		17,473	17,473	17,463	17,383	0	91	0	91	0	17,473	0	0	0	145	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		01/01/2018	Paydown		135,350	135,350	131,035	132,754	0	2,596	0	2,596	0	135,350	0	0	0	620	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		03/01/2018	Paydown		12,242	12,242	11,316	10,974	0	1,268	0	1,268	0	12,242	0	0	0	91	04/25/2036	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2018	Redemption 100.0000		11,521	11,521	11,521	11,521	0	0	0	0	0	11,521	0	0	0	78	05/15/2034	1FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		03/01/2018	Paydown		25,941	25,941	26,200	25,955	0	(14)	0	(14)	0	25,941	0	0	0	205	11/10/2046	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		03/01/2018	Paydown		75,782	75,782	76,538	75,723	0	59	0	59	0	75,782	0	0	0	3,409	04/10/2021	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2018	Paydown		10,595	11,364	10,354	10,646	0	(52)	0	(52)	0	10,595	0	0	0	100	09/25/2035	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2018	Paydown		44,921	44,921	41,081	40,837	0	4,084	0	4,084	0	44,921	0	0	0	371	02/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2018	Paydown		2,608	2,608	2,250	2,057	0	551	0	551	0	2,608	0	0	0	22	07/25/2036	1FM
25179M-AL-7	DEVON ENERGY CORPORATION 5.600% 07/15/41		01/26/2018	JEFFERIES & CO		1,186,670	1,000,000	1,072,500	1,064,472	0	(121)	0	(121)	0	1,064,351	0	122,319	122,319	30,333	07/15/2041	2FE
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		02/21/2018	Maturity		870,000	870,000	870,078	0	0	(78)	0	(78)	0	870,000	0	0	0	8,700	02/21/2018	2FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		01/29/2018	JEFFERIES & CO		695,032	652,000	722,971	674,475	0	(1,051)	0	(1,051)	0	673,424	0	21,608	21,608	21,394	09/01/2019	3FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2018	Paydown		20,000	20,000	20,092	20,083	0	(83)	0	(83)	0	20,000	0	0	0	206	07/25/2047	3AM
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/17/2018	Redemption 100.0000		21,385	21,385	21,385	21,385	0	0	0	0	0	21,385	0	0	0	0	01/19/2031	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.152% 12/25/33		03/01/2018	Paydown		44,436	44,436	44,436	44,343	0	93	0	93	0	44,436	0	0	0	411	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2018	Paydown		127,914	127,914	126,873	126,981	0	933	0	933	0	127,914	0	0	0	565	06/25/2043	1FM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2018	Paydown		21,745	19,976	18,100	18,159	0	3,586	0	3,586	0	21,745	0	0	0	212	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2018	Paydown		10,076	10,031	8,137	(543)	0	10,619	0	10,619	0	10,076	0	0	0	137	08/25/2035	3FM
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		01/30/2018	Paydown		10,000	10,000	10,294	10,325	0	(325)	0	(325)	0	10,000	0	0	0	127	04/30/2047	3AM
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		03/01/2018	Paydown		40,742	40,742	38,179	40,571	0	170	0	170	0	40,742	0	0	0	404	08/25/2037	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37		03/01/2018	Paydown		20,756	20,756	19,893	20,867	0	(111)	0	(111)	0	20,756	0	0	0	205	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		03/01/2018	Paydown		54,919	54,919	55,740	55,105	0	(186)	0	(186)	0	54,919	0	0	0	318	01/10/2045	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2018	Paydown		9,994	9,994	9,513	9,823	0	171	0	171	0	9,994	0	0	0	89	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2018	Paydown		46,511	46,511	47,906	46,807	0	(295)	0	(295)	0	46,511	0	0	0	294	08/10/2043	1FM
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		01/22/2018	Maturity		5,500,000	5,500,000	5,529,480	5,502,308	0	(2,308)	0	(2,308)	0	5,500,000	0	0	0	65,313	01/22/2018	1FE
40428H-PQ-9	HSBC USA INC 1.700% 03/05/18		03/05/2018	Maturity		1,510,000	1,510,000	1,509,833	0	0	167	0	167	0	1,510,000	0	0	0	12,835	03/05/2018	1FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2018	Paydown		7,612	7,612	1,235	219	0	7,393	0	7,393	0	7,612	0	0	0	34	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2018	Paydown		18,292	18,292	15,041	14,035	0	4,257	0	4,257	0	18,292	0	0	0	197	02/25/2036	1FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		02/01/2018	Paydown		49,681	49,681	44,816	41,475	0	8,206	0	8,206	0	49,681	0	0	0	455	12/25/2035	2FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		03/01/2018	Paydown		2,915	2,915	2,914	2,941	0	(26)	0	(26)	0	2,915	0	0	0	28	09/25/2035	1FM
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2018	Paydown		21,847	21,847	21,337	19,374	0	2,473	0	2,473	0	21,847	0	0	0	191	02/25/2036	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.854% 08/15/49		03/01/2018	Paydown		0	0	4,614	3,973	0	(3,973)	0	(3,973)	0	0	0	0	0	95	08/15/2049	1FE
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		02/01/2018	Paydown		19,895	19,895	17,721	16,167	0	3,728	0	3,728	0	19,895	0	0	0	104	01/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2018	Paydown		7,072	7,072	7,143	7,081	0	(9)	0	(9)	0	7,072	0	0	0	57	06/15/2043	1FM
46634N-AG-1	JPMCC 2010-C1 A3 5.058% 06/15/43		01/01/2018	Paydown		(972)	(972)	(982)	(972)	0	0	0	0	0	(972)	0	0	0	0	06/15/2043	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	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)
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		02/01/2018	Paydown		102,023	102,023	103,042	102,052	0	(30)	0	(30)	0	102,023	0	0	0	4,381	11/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		03/01/2018	Paydown		71,978	71,978	72,698	72,060	0	(82)	0	(82)	0	71,978	0	0	0	457	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		03/01/2018	Paydown		38,170	38,170	38,552	38,212	0	(42)	0	(42)	0	38,170	0	0	0	249	08/15/2046	1FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		03/01/2018	Paydown		88,229	88,229	84,679	86,710	0	1,519	0	1,519	0	88,229	0	0	0	412	12/15/2047	1FM
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		01/30/2018	Paydown		7,500	7,500	7,529	7,524	0	(24)	0	(24)	0	7,500	0	0	0	68	07/30/2047	3AM
485134-BK-5	KANSAS CITY POWER & LIGHT 6.375% 03/01/18		03/01/2018	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,875	03/01/2018	2FE
494368-AT-0	KIMBERLY CLARK 6.250% 07/15/18		03/23/2018	FIFTH THIRD BANK		1,516,530	1,500,000	1,613,850	1,505,882	0	(2,847)	0	(2,847)	0	1,503,035	0	13,495	13,495	65,625	07/15/2018	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2018	Paydown		24,428	26,030	22,175	22,409	0	2,019	0	2,019	0	24,428	0	0	0	240	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2018	Paydown		22,513	23,931	19,616	20,734	0	1,779	0	1,779	0	22,513	0	0	0	249	01/25/2037	3FM
52522I-DF-1	LXS 2005-6 A2 5.121% 11/25/35		03/01/2018	Paydown		21,545	21,545	21,545	21,545	0	0	0	0	0	21,545	0	0	0	178	11/25/2035	1FM
52522I-DL-8	LXS 2005-6 A4 5.104% 11/25/35		03/01/2018	Paydown		54,329	54,329	53,897	53,409	0	921	0	921	0	54,329	0	0	0	529	11/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2018	Paydown		5,394	5,441	5,125	5,125	0	270	0	270	0	5,394	0	0	0	50	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.124% 11/25/36		03/01/2018	Paydown		16	2,226	1,749	2,033	0	(2,017)	0	(2,017)	0	16	0	0	0	18	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 5.115% 04/25/37		02/01/2018	Paydown		1	4,894	3,182	3,394	0	(3,393)	0	(3,393)	0	1	0	0	0	25	04/25/2037	1FM
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 1.970% 01/01/33		01/02/2018	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	148	01/01/2033	1FE
55279H-AA-8	M&T TRUST CO 1.450% 03/07/18		02/05/2018	Call 100.0000		4,700,000	4,700,000	4,698,496	4,699,148	0	429	0	429	0	4,699,578	0	422	422	28,017	03/07/2018	1FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		02/09/2018	Maturity		2,500,000	2,500,000	2,499,775	0	0	225	0	225	0	2,500,000	0	0	0	20,313	02/09/2018	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2018	Paydown		4,006	4,006	4,005	3,843	0	163	0	163	0	4,006	0	0	0	28	11/25/2035	1FM
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		01/10/2018	Maturity		2,700,000	2,700,000	2,699,784	2,699,940	0	60	0	60	0	2,700,000	0	0	0	20,250	01/10/2018	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2018	Redemption 100.0000		161,667	161,667	161,667	161,667	0	0	0	0	0	161,667	0	0	0	4,584	08/01/2025	1FE
595620-AB-1	MIDAMERICAN ENERGY CO 6.750% 12/30/31		02/16/2018	KEY BANC-MCDONALD		1,308,380	1,000,000	962,610	973,403	0	42	0	42	0	973,445	0	334,935	334,935	43,313	12/30/2031	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		01/01/2018	Redemption 100.0000		29,488	29,488	29,488	29,488	0	0	0	0	0	29,488	0	0	0	393	06/30/2027	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2018	Paydown		30,643	30,643	16,952	16,438	0	14,205	0	14,205	0	30,643	0	0	0	177	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2018	Paydown		5,050	5,050	2,777	2,410	0	2,640	0	2,640	0	5,050	0	0	0	23	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		02/01/2018	Paydown		17,710	17,710	11,252	8,585	0	9,125	0	9,125	0	17,710	0	0	0	120	10/25/2046	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		03/01/2018	Paydown		20,260	20,260	20,461	20,282	0	(22)	0	(22)	0	20,260	0	0	0	143	07/15/2049	1FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		03/01/2018	Paydown		108,873	108,873	111,049	109,547	0	(674)	0	(674)	0	108,873	0	0	0	531	08/15/2045	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2018	Paydown		27,054	27,054	26,378	26,427	0	627	0	627	0	27,054	0	0	0	110	07/25/2043	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2018	Paydown		18,464	18,464	15,354	14,463	0	4,001	0	4,001	0	18,464	0	0	0	152	03/25/2047	1FM
67627#-AA-6	CVS CORP PP 8.060% 11/01/19		03/01/2018	Redemption 100.0000		52,635	52,635	52,479	52,616	0	19	0	19	0	52,635	0	0	0	709	11/01/2019	2
694308-GN-1	PACIFIC GAS & EL 8.250% 10/15/18		02/18/2018	Call 100.0000		1,000,000	1,000,000	983,430	997,910	0	313	0	313	0	998,234	0	1,755	1,755	66,058	10/15/2018	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2018	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
73738#-AA-0	CVS CORP PP 7.720% 02/01/18		02/01/2018	Redemption 100.0000		23,893	23,893	23,284	23,889	0	4	0	4	0	23,893	0	0	0	242	02/01/2018	2
74836H-AC-1	QUESTAR PIPELINE CO 5.830% 02/01/18		02/01/2018	Maturity		1,000,000	1,000,000	1,121,600	1,001,681	0	(1,681)	0	(1,681)	0	1,000,000	0	0	0	9,717	02/01/2018	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2018	Paydown		22,963	25,128	21,023	21,786	0	1,176	0	1,176	0	22,963	0	0	0	270	06/25/2036	3FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2018	Paydown		4,590	4,590	2,539	2,109	0	2,481	0	2,481	0	4,590	0	0	0	63	04/25/2037	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2018	Paydown		1,255	1,255	916	799	0	457	0	457	0	1,255	0	0	0	9	05/25/2036	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2018	Paydown		125,346	134,167	121,456	124,677	0	669	0	669	0	125,346	0	0	0	1,628	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2018	Paydown		4,916	4,916	4,051	4,361	0	555	0	555	0	4,916	0	0	0	36	03/25/2036	2FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2018	Paydown		39,878	46,325	32,166	27,918	0	11,960	0	11,960	0	39,878	0	0	0	407	09/25/2036	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2018	Paydown		55,615	57,047	45,115	35,494	0	20,122	0	20,122	0	55,615	0	0	0	576	04/25/2036	2FM
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		03/15/2018	Paydown		2,146,021	2,146,021	2,146,021	0	0	0	0	0	0	2,146,021	0	0	0	4,419	02/15/2019	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2018	Paydown		5,824	5,824	5,824	5,816	0	8	0	8	0	5,824	0	0	0	34	01/25/2042	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2018	Paydown		78,666	78,666	76,503	76,495	0	2,171	0	2,171	0	78,666	0	0	0	397	09/25/2043	1FM
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		01/20/2018	Paydown		120,501	120,501	120,501	120,501	0	0	0	0	0	120,501	0	0	0	449	05/20/2046	2AM
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		01/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(212)	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2018	Paydown		79,318	79,318	78,075	78,985	0	333	0	333	0	79,318	0	0	0	915	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2018	Paydown		39,507	39,516	32,282	31,466	0	8,041	0	8,041	0	39,507	0	0	0	361	10/25/2035	3FM
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/15/2018	Maturity		2,400,000	2,400,000	2,510,719	2,426,681	0	(26,681)	0	(26,681)	0	2,400,000	0	0	0	87,000	03/15/2018	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2018	Paydown		61,010	61,010	60,772	61,148	0	(138)	0	(138)	0	61,010	0	0	0	1,051	11/25/2036	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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87612E-AS-5	TARGET CORP 6.000% 01/15/18		01/15/2018	Maturity		3,000,000	3,000,000	3,288,930	3,001,482	0	(1,482)	0	(1,482)	0	3,000,000	0	0	0	90,000	01/15/2018	1FE
				Redemption 100.0000																	
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2018			63,753	63,753	63,753	63,753	0	0	0	0	0	63,753	0	0	0	3,028	02/01/2030	2AM
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		01/01/2018	Call 100.0000		137,750	137,750	137,750	137,750	0	0	0	0	0	137,750	0	0	0	3,710	10/01/2020	3FE
89236T-CA-1	TOYOTA 1.450% 01/12/18		01/12/2018	Maturity		1,100,000	1,100,000	1,100,099	1,100,001	0	(1)	0	(1)	0	1,100,000	0	0	0	7,975	01/12/2018	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		03/26/2018	Maturity		1,000,000	1,000,000	1,001,470	1,000,371	0	(371)	0	(371)	0	1,000,000	0	0	0	9,000	03/26/2018	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2018	Paydown		355,251	355,251	360,564	356,552	0	(1,300)	0	(1,300)	0	355,251	0	0	0	1,988	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2018	Paydown		158,693	158,693	161,072	159,290	0	(597)	0	(597)	0	158,693	0	0	0	831	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		03/01/2018	Paydown		102,469	102,469	105,542	103,548	0	(1,079)	0	(1,079)	0	102,469	0	0	0	662	03/10/2046	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		03/01/2018	Paydown		50,545	50,545	51,807	50,925	0	(381)	0	(381)	0	50,545	0	0	0	239	08/10/2049	1FM
				Redemption 100.0000																	
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2018			84,013	84,013	84,013	84,013	0	0	0	0	0	84,013	0	0	0	1,575	09/03/2026	1FE
				MORGAN STANLEY FIXED INC																	
91913Y-AL-4	VALERO ENERGY CORP 6.625% 06/15/37		02/22/2018			1,235,000	1,000,000	985,240	987,593	0	(39)	0	(39)	0	987,554	0	247,446	247,446	13,066	06/15/2037	2FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		02/15/2018	Maturity		3,100,000	3,100,000	3,100,093	0	0	(93)	0	(93)	0	3,100,000	0	0	0	31,000	02/15/2018	2FE
	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28																				
92903P-AA-7			03/01/2018	Paydown		27,311	27,311	27,310	27,288	0	22	0	22	0	27,311	0	0	0	135	09/13/2028	1FM
929160-AR-0	VULCAN MATERIALS CO 7.500% 06/15/21		01/17/2018	Call 100.0000		63,000	63,000	63,000	63,000	0	0	0	0	0	63,000	0	0	0	10,482	06/15/2021	2FE
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/01/2018	Paydown		113,667	113,667	114,798	113,822	0	(155)	0	(155)	0	113,667	0	0	0	621	04/15/2045	1FM
93934Q-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2018	Paydown		15,954	18,317	13,805	15,856	0	98	0	98	0	15,954	0	0	0	174	05/25/2036	1FM
	WMALT MORTGAGE SER 2006-9 CL A3 4.816%																				
93935W-AD-6	10/25/36		03/01/2018	Paydown		19,400	19,400	10,187	10,186	0	9,215	0	9,215	0	19,400	0	0	0	163	10/25/2036	1FM
958102-AJ-4	WESTERN DIGITAL CORP 7.375% 04/01/23		03/01/2018	Call 100.0000		3,000,000	3,000,000	3,075,000	3,051,449	0	(2,194)	0	(2,194)	0	3,049,255	0	(49,255)	(49,255)	353,968	04/01/2023	2FE
966387-AG-7	WHITING PETROLEUM CORP 5.000% 03/15/19		01/26/2018	Call 100.0000		1,647,000	1,647,000	1,684,056	1,654,513	0	(515)	0	(515)	0	1,653,998	0	(6,998)	(6,998)	78,981	03/15/2019	4FE
				Redemption 100.0000																	
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2018			41,667	41,667	41,667	41,667	0	0	0	0	0	41,667	0	0	0	1,133	03/15/2021	3
	WORLEYPARSONS CANADIAN FINANCE PP 4.860%																				
C9824@-AC-4	03/26/18	A	03/26/2018	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,025	03/26/2018	3
				Redemption 100.0000																	
000000-00-0	BELLON SA PP 5.200% 02/15/22	D	02/15/2018			670,333	670,333	670,333	670,333	0	0	0	0	0	670,333	0	0	0	17,429	02/15/2022	2
822538-AC-8	SHELF DRILL HOLD LTD 9.500% 11/02/20	D	01/31/2018	TENDER OFFER		1,745,827	1,702,000	1,666,383	1,669,432	0	928	0	928	0	1,670,360	0	75,466	75,466	43,112	11/02/2020	4FE
899415-AA-1	TULLOW OIL PLC 6.000% 11/01/20	D	03/23/2018	Call 100.0000		2,000,000	2,000,000	2,060,000	2,011,643	0	(3,136)	0	(3,136)	0	2,008,507	0	(8,507)	(8,507)	77,333	11/01/2020	5FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						82,016,946	83,145,704	82,070,592	64,013,659	0	137,373	0	137,373	0	81,184,944	0	831,989	831,989	1,939,092	XXX	XXX
8399997. Total - Bonds - Part 4						91,730,930	92,872,735	92,162,791	71,941,084	0	(63,598)	0	(63,598)	0	90,898,597	0	832,320	832,320	1,997,213	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						91,730,930	92,872,735	92,162,791	71,941,084	0	(63,598)	0	(63,598)	0	90,898,597	0	832,320	832,320	1,997,213	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
02368A-63-8	American Beacon Small Cp Val Inst		03/31/2018	VARIOUS	1,910.000	53,436		53,549	52,354	1,195	0	0	1,195	0	53,549	0	(113)	(113)	0		L
025076-20-9	American Century Equity Income Instl		03/31/2018	VARIOUS	4,206.000	37,636		37,949	37,520	430	0	0	430	0	37,949	0	(313)	(313)	0		L
298706-82-1	American Funds EuroPacific Gr R6		03/31/2018	VARIOUS	1,846.000	98,722		71,767	103,625	(31,859)	0	0	(31,859)	0	71,767	0	26,956	26,956	0		L
315809-10-3	Fidelity Advisor Limited Term Bond I		03/31/2018	VARIOUS	2,158.000	25,362		24,830	24,736	95	0	0	95	0	24,830	0	531	531	0		L
411511-50-4	Harbor Capital Appreciation Instl		03/31/2018	VARIOUS	4,725.000	314,777		279,372	328,115	(48,743)	0	0	(48,743)	0	279,372	0	35,405	35,405	0		L
4812C0-10-0	J P Morgan Core Bond R6		03/31/2018	VARIOUS	464.000	5,466		5,528	5,374	154	0	0	154	0	5,528	0	(62)	(62)	0		L
52106N-76-4	Lazard Emerging Markets Open		03/31/2018	VARIOUS	4,383.000	89,400		86,339	90,286	(3,947)	0	0	(3,947)	0	86,339	0	3,061	3,061	0		L
74149P-20-0	T. Rowe Price 2020 Fund		03/31/2018	VARIOUS	9.000	114		97	207	(110)	0	0	(110)	0	97	0	16	16	0		L
74149P-30-9	T. Rowe Price 2030 Fund		03/31/2018	VARIOUS	6.000	42		39	167	(129)	0	0	(129)	0	39	0	4	4	0		L
74149P-40-8	T. Rowe Price 2040 Fund		03/31/2018	VARIOUS	3.000	5		4	77	(73)	0	0	(73)	0	4	0	1	1	0		L
74149P-50-7	T. Rowe Price Balanced Fund		03/31/2018	VARIOUS	3.000	49		(59)	49	(108)	0	0	(108)	0	(59)	0	108	108	0		L
74149P-74-7	T. Rowe Price 2055 Fund		03/31/2018	VARIOUS	6.000	7		6	93	(87)	0	0	(87)	0	6	0	1	1	0		L
74149P-75-4	T. Rowe Price 2050 Fund		03/31/2018	VARIOUS	1.000	1		1	12	(12)	0	0	(12)	0	1	0	0	0	0		L
74149P-76-2	T. Rowe Price 2045 Fund		03/31/2018	VARIOUS	0.000	1		0	0	0	0	0	0	0	0	0	0	0	0		L
74149P-77-0	T. Rowe Price 2035 Fund		03/31/2018	VARIOUS	22.000	366		299	408	(109)	0	0	(109)	0	299	0	67	67	0		L
74149P-78-8	T. Rowe Price 2025 Fund		03/31/2018	VARIOUS	4,262.000	75,374		66,661	74,967	(8,307)	0	0	(8,307)	0	66,661	0	8,714	8,714	0		L
74149P-79-6	T. Rowe Price 2015 Fund		03/31/2018	VARIOUS	1,717.000	25,587		24,783	25,718	(935)	0	0	(935)	0	24,783	0	804	804	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)
76628R-61-5	RidgeWorth Ceredex Mid Cap Value Eq I		03/31/2018	VARIOUS	3,339.000	43,462		44,535	42,269	2,265	0	0	2,265	0	44,535	0	(1,073)	(1,073)	0		L
779562-10-7	T. Rowe Price New Horizon		03/31/2018	VARIOUS	1,327.000	66,107		55,823	69,746	(13,922)	0	0	(13,922)	0	55,823	0	10,284	10,284	0		L
89154W-81-7	Touchstone High Yield Y		03/31/2018	VARIOUS	7,745.000	66,756		66,329	66,378	(49)	0	0	(49)	0	66,329	0	427	427	0		L
89154X-52-6	Touchstone Mid Cap Growth Inst		03/31/2018	VARIOUS	4,687.000	130,785		107,662	132,979	(25,318)	0	0	(25,318)	0	107,662	0	23,123	23,123	0		L
89155H-79-3	Touchstone Mid Cap Fund Y		03/31/2018	VARIOUS	2,498.000	81,191		80,466	81,201	(735)	0	0	(735)	0	80,466	0	725	725	0		L
921937-60-3	Vanguard Total Bond Market Index Admiral		03/31/2018	VARIOUS	9,523.000	100,837		102,687	102,377	311	0	0	311	0	102,687	0	(1,851)	(1,851)	0		L
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		03/31/2018	VARIOUS	77.000	14,912		12,146	14,812	(2,665)	0	0	(2,665)	0	12,146	0	2,766	2,766	0		L
922908-68-6	Vanguard Small Cap Index Fund - Admiral		03/31/2018	VARIOUS	2,172.000	160,032		133,807	153,723	(19,917)	0	0	(19,917)	0	133,807	0	26,225	26,225	0		L
922908-71-0	Vanguard 500 Index Fund - Admiral		03/31/2018	VARIOUS	437.000	96,737		92,511	107,885	(15,374)	0	0	(15,374)	0	92,511	0	4,226	4,226	0		L
9299999. Subtotal - Common Stocks - Mutual Funds						1,487,164	XXX	1,347,131	1,515,078	(167,949)	0	0	(167,949)	0	1,347,131	0	140,032	140,032	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,487,164	XXX	1,347,131	1,515,078	(167,949)	0	0	(167,949)	0	1,347,131	0	140,032	140,032	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,487,164	XXX	1,347,131	1,515,078	(167,949)	0	0	(167,949)	0	1,347,131	0	140,032	140,032	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,487,164	XXX	1,347,131	1,515,078	(167,949)	0	0	(167,949)	0	1,347,131	0	140,032	140,032	0	XXX	XXX
9999999 - Totals						93,218,094	XXX	93,509,922	73,456,162	(167,949)	(63,598)	0	(231,547)	0	92,245,728	0	972,352	972,352	1,997,213	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/01/2017	12/27/2019	3,480		174.7	28,576			60,174		60,174	4,420						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/13/2017	04/13/2018	1,720		176.74	8,451			24,889		24,889	2,116						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/26/2017	04/27/2018	1,364		178.92	6,783			16,747		16,747	1,105						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/11/2017	05/14/2018	2,082		179.6	10,397			24,156		24,156	1,312						100/105
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/24/2017	05/24/2018	372		180.14	1,863			4,121		4,121	182						100/95
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/13/2017	06/14/2018	463		181.28	2,335			4,638		4,638	107						100/94
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/26/2017	06/27/2018	310		180.46	1,557			3,361		3,361	112						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/13/2017	07/13/2018	1,072		179.99	5,365			12,138		12,138	472						100/95
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/26/2017	07/27/2018	432		180.6	2,168			4,664		4,664	134						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/24/2017	08/27/2018	1,729		179.9	8,646			19,967		19,967	726						100/119
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/13/2017	09/14/2018	940		182.94	4,782			8,481		8,481	(56)						100/90
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/27/2017	09/27/2018	1,847		183.03	9,396			16,694		16,694	(111)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/13/2017	10/12/2018	1,236		186.07	6,394			8,517		8,517	(507)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/27/2017	10/26/2018	1,017		187.82	5,310			5,980		5,980	(539)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/13/2017	11/14/2018	389		187.49	2,029			2,418		2,418	(187)						100/102
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/27/2017	11/27/2018	2,855		188.44	14,956			16,445		16,445	(1,513)						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/13/2016	12/14/2018	947		174.19	6,435			16,094		16,094	1,364						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/14/2017	12/14/2018	1,277		189.52	6,728			6,742		6,742	(728)						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/27/2017	12/27/2018	1,401		191.36	7,450			6,260		6,260	(882)						100/86
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/12/2017	01/11/2019	1,087		174.83	7,410			17,867		17,867	1,402						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/11/2018	01/11/2019	2,962		195.81		15,892		8,294		8,294	(7,598)						100/104
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/25/2018	01/25/2019	1,370		197.76		7,425		3,166		3,166	(4,260)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/13/2017	02/14/2019	461		175.82	3,159			7,192		7,192	498						100/54
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/14/2018	02/14/2019	1,635		190.79		8,549		8,324		8,324	(225)						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/24/2017	02/27/2019	1,324		176.77	9,126			19,618		19,618	1,205						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/26/2018	02/27/2019	2,409		192.59		12,714		10,528		10,528	(2,185)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/13/2017	03/14/2019	6,171		175.82	42,315			96,701		96,701	6,603						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/14/2018	03/14/2019	3,933		191.19		20,605		20,099		20,099	(506)						100/104
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/24/2017	03/27/2019	205		175.64	1,404			3,251		3,251	225						100/98

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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)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/27/2018	03/27/2019	2,135		191.06		11,179		11,275		11,275	96						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/13/2017	04/12/2019	1,103		176.74	7,605			16,506		16,506	993						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/26/2017	04/26/2019	151		178.92	1,053			2,000		2,000	85						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/11/2017	05/14/2019	1,403		179.6	9,828			17,918		17,918	645						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/24/2017	05/23/2019	422		180.14	2,964			5,240		5,240	165						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/13/2017	06/14/2019	72		181.28	507			835		835	19						100/92
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/26/2017	06/27/2019	205		180.46	1,443			2,524		2,524	76						100/95
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	07/13/2017	07/12/2019	172		179.99	1,209			2,189		2,189	74						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	07/26/2017	07/26/2019	388		180.6	2,730			4,779		4,779	140						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/11/2017	08/14/2019	189		180.27	1,326			2,382		2,382	75						100/92
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/24/2017	08/27/2019	378		179.9	2,652			4,895		4,895	170						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/13/2017	09/13/2019	962		182.94	6,864			10,486		10,486	96						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/26/2017	09/27/2019	770		183.03	5,499			8,405		8,405	77						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2017	10/11/2019	914		186.07	6,630			8,305		8,305	(155)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2017	10/25/2019	32		187.82	234			261		261	(9)						100/104
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/14/2017	11/14/2019	464		187.49	3,393			3,916		3,916	(116)						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/27/2017	11/27/2019	180		188.44	1,326			1,445		1,445	(54)						100/92
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/13/2016	12/13/2019	5,948		174.19	48,692			105,033		105,033	8,089						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/13/2017	12/13/2019	707		189.52	5,226			5,324		5,324	(247)						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/27/2017	12/27/2019	1,876		191.36	14,001			12,607		12,607	(807)						100/83
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	01/12/2017	01/14/2020	4,873		174.83	40,044			83,918		83,918	6,092						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	01/11/2018	01/14/2020	1,139		195.81		8,474		5,649		5,649	(2,825)						100/106
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	01/25/2018	01/27/2020	121		197.76		910		529		529	(380)						100/102
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/13/2017	02/14/2020	1,763		175.82	14,570			29,163		29,163	1,939						100/84
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/13/2018	02/14/2020	362		190.79		2,615		2,608		2,608	(8)						100/103
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/24/2017	02/27/2020	3,360		176.77	27,918			53,294		53,294	3,192						100/95
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/26/2018	02/27/2020	4,284		192.59		31,185		27,716		27,716	(3,469)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/13/2017	03/13/2020	2,042		175.82	16,873			33,936		33,936	2,287						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/13/2018	03/13/2020	2,124		191.19		15,347		15,226		15,226	(121)						100/90
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/14/2018	03/14/2020	230		191.19		1,663		1,664		1,664	1						100/90

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GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/27/2017	03/27/2020	3,547		175.64	29,281			59,590		59,590	4,115						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/26/2018	03/27/2020	105		191.06		756		764		764	8						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/13/2017	04/14/2020	1,884		176.74	15,651			30,165		30,165	1,846						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/27/2017	04/27/2020	2,923		178.92	24,581			42,356		42,356	1,958						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/11/2017	05/14/2020	2,589		179.6	21,855			36,429		36,429	1,528						100/95
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/24/2017	05/27/2020	1,832		180.14	15,510			25,189		25,189	953						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/13/2017	06/12/2020	1,357		181.28	11,562			17,696		17,696	516						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/27/2017	06/26/2020	1,014		180.46	8,601			13,812		13,812	487						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	07/13/2017	07/14/2020	3,495		179.99	29,563			48,855		48,855	1,922						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	07/27/2017	07/27/2020	1,423		180.6	12,079			19,382		19,382	669						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/11/2017	08/14/2020	1,587		180.27	13,442			22,021		22,021	809						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/24/2017	08/27/2020	389		179.9	3,290			5,514		5,514	222						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/13/2017	09/14/2020	2,471		182.94	21,244			30,390		30,390	568						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/27/2017	09/25/2020	3,114		183.03	26,790			38,274		38,274	685						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2017	10/14/2020	4,471		186.07	39,104			47,397		47,397	(224)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/27/2017	10/27/2020	564		187.82	4,982			5,491		5,491	(96)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/13/2017	11/13/2020	2,112		187.49	18,612			21,037		21,037	(296)						100/95
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/27/2017	11/27/2020	2,425		188.44	21,479			23,112		23,112	(485)						100/94
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/13/2017	12/14/2020	3,915		189.52	34,874			35,432		35,432	(1,057)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/27/2017	12/22/2020	763		191.36	6,862			6,302		6,302	(267)						100/59
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	01/11/2018	01/14/2021	1,813		195.81		16,153		11,766		11,766	(4,386)						100/103
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	01/25/2018	01/27/2021	1,118		197.76		10,033		6,537		6,537	(3,496)						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/13/2018	02/12/2021	1,206		190.79		10,442		10,452		10,452	10						100/102
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/26/2018	02/26/2021	644		192.59		5,605		5,112		5,112	(493)						100/96
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/13/2018	03/12/2021	3,431		191.19		29,586		29,508		29,508	(78)						100/94
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/26/2018	03/26/2021	267		191.06		2,300		2,325		2,325	25						100/101
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2015	10/12/2018	2,887		174.25	23,641			48,727		48,727	4,215						100/89
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2016	10/26/2018	163		171.61	1,092			3,167		3,167	330						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/11/2016	11/14/2018	240		170.57	1,599			4,904		4,904	538						100/146
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/12/2015	11/14/2018	2,273		172.49	18,424			42,179		42,179	4,113						100/146

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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)
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			17,901		17,901	1,761						100/89
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			173,919		173,919	18,252						100/99
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2018	372		174.7	2,535			6,154		6,154	495						100/89
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			285,308		285,308	33,718						100/97
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		174.8	3,627			8,773		8,773	686						100/97
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	5,919		172.32	47,940			111,045		111,045	10,595						100/94
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			298,198		298,198	30,477						100/98
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		172.2	203,181			474,727		474,727	44,184						100/111
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			235,778		235,778	21,411						100/96
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		173.4	101,708			223,888		223,888	18,845						100/98
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			254,107		254,107	17,818						100/98
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2016	08/14/2019	11,615		174.86	95,457			195,481		195,481	14,286						100/92
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			303,923		303,923	26,987						100/107
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			348,934		348,934	32,740						100/96
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			30,191		30,191	2,835						100/97
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			110,560		110,560	11,104						100/100
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	8,366		172.24	67,727			160,799		160,799	14,390						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		174.8	37,929			79,823		79,823	5,863						100/98
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			196,250		196,250	(34,463)						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			147,614		147,614	7,508						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			11,240		11,240	677						100/96
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			65,314		65,314	(12,871)						100/96
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			15,435		15,435	632						100/98
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			107,425		107,425	(20,173)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	631		2,402.32	42,004			114,667		114,667	6,255						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	533		2,426.34	28,540			84,018		84,018	5,077						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	1,115		2,426.34	126,449			256,534		256,534	(54,104)						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			31,788		31,788	(5,943)						100/96
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			7,664		7,664	116						100/96
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			84,952		84,952	(72,388)						100/97

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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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	263		2,437.92	18,304			23,380		23,380	(18,156)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	10,806		2,456.78	1,274,861			2,352,957		2,352,957	(434,830)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	485		2,456.78	26,430			70,557		70,557	2,398						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	79		2,419.38	10,214			13,997		13,997	(9,396)						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	19		2,419.38	1,270			3,508		3,508	43						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	336		2,483.86	18,246			48,104		48,104	(1,219)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	448		2,483.86	50,155			93,909		93,909	(14,930)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	16		2,729.79	371			833		833	(252)						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			36,304		36,304	(5,183)						100/98
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			2,265		2,265	(38)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	335		2,465.84	43,725			79,242		79,242	(9,958)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	165		2,465.84	11,803			27,251		27,251	(865)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	686		2,464.61	49,027			116,296		116,296	(2,055)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	3,766		2,464.61	485,386			896,747		896,747	(111,808)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	574		2,489.26	31,856			83,881		83,881	(1,852)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	1,567		2,489.26	178,415			343,214		343,214	(44,305)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	39		2,735.72	817			2,636		2,636	(280)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	2,233		2,760.36	37,420			124,946		124,946	(8,787)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	86		2,443.05	6,342			16,589		16,589	(478)						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	223		2,443.05	29,211			58,027		58,027	(6,545)						100/96
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			16,726		16,726	(922)						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			46,087		46,087	(5,239)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	2,415		2,500.23	321,873			534,271		534,271	(60,842)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	527		2,500.23	37,291			85,110		85,110	(4,778)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	2,034		2,525.23	239,584			412,696		412,696	(48,416)						100/100
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			81,450		81,450	(5,359)						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			1,342		1,342	(109)						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			49,986		49,986	(1,858)						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			27,521		27,521	(2,856)						100/96
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			8,143		8,143	(448)						100/96

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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 (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.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	173		2,553.17	11,890			22,104		22,104	(2,067)						100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	334		2,553.17	44,408			65,256		65,256	(6,340)						100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	492		2,553.17	33,896			59,368		59,368	(4,097)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	2,405		2,553.17	319,233			471,909		471,909	(45,025)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	1,753		2,578.70	208,167			313,418		313,418	(30,625)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	586		2,578.70	31,854			58,504		58,504	(4,762)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	53		2,834.02	1,122			2,576		2,576	148						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	1,126		2,859.55	19,259			46,048		46,048	5,280						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	106		2,581.07	7,398			12,437		12,437	(547)						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	161		2,581.07	21,590			29,281		29,281	(2,697)						100/94
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	348		2,578.87	28,197			38,698		38,698	(3,923)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	618		2,578.87	91,017			117,006		117,006	(10,003)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/21/2017	11/15/2018	5,586		2,564.62	880,360			1,112,408		1,112,408	(94,257)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	862		2,564.62	69,454			107,878		107,878	(8,317)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	684		2,590.27	44,753			71,853		71,853	(6,361)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	1,646		2,590.27	218,705			299,691		299,691	(25,461)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	15		2,846.73	405			800		800	42						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/21/2017	11/15/2018	2,439		2,872.37	70,345			108,527		108,527	10,162						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	286		2,601.42	40,156			51,099		51,099	(4,131)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	85		2,601.42	6,260			8,636		8,636	(891)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	402		2,652.01	59,163			61,225		61,225	(4,258)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	237		2,652.01	18,367			17,534		17,534	(2,293)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	4,260		2,675.81	622,950			589,326		589,326	(39,613)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	709		2,675.81	57,509			46,475		46,475	(7,042)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	852		2,702.57	55,853			43,348		43,348	(7,284)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	1,705		2,702.57	222,616			210,171		210,171	(13,066)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	14		2,970.15	343			337		337	37						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	879		2,996.91	18,338			17,695		17,695	1,819						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	367		2,682.62	56,678			50,990		50,990	(2,652)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	126		2,682.62	10,683			7,660		7,660	(1,100)						100/101

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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 (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.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	189		2,786.24		15,727		4,327		4,327	(11,401)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	400		2,786.24		61,325		36,749		36,749	(24,576)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/05/2018	01/15/2019	6,636		2,786.24		994,969		611,806		611,806	(383,163)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	691		2,786.24		55,437		16,436		16,436	(39,002)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	555		2,814.10		35,851		9,329		9,329	(26,522)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	628		2,814.10		84,336		50,125		50,125	(34,210)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	20		3,092.73		515		273		273	(242)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	1,831		3,120.59		38,767		20,651		20,651	(18,116)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	169		2,872.87		28,518		10,151		10,151	(18,367)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	81		2,872.87		7,675		750		750	(6,925)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	389		2,698.63		72,240		57,111		57,111	(15,129)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	185		2,698.63		19,870		11,774		11,774	(8,097)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/16/2018	02/15/2019	3,156		2,731.20		583,723		407,880		407,880	(175,843)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	941		2,731.20		102,539		46,887		46,887	(55,652)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/16/2018	02/15/2019	2,598		2,758.51		447,278		299,209		299,209	(148,068)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	524		2,758.51		48,756		20,328		20,328	(28,428)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	16		3,031.63		823		423		423	(401)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	1,165		3,058.94		50,923		25,182		25,182	(25,741)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	153		2,744.28		16,040		6,871		6,871	(9,169)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	456		2,744.28		80,754		57,315		57,315	(23,439)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	332		2,749.49		62,152		42,182		42,182	(19,970)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	226		2,749.49		32,240		11,340		11,340	(20,900)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	725		2,747.33		79,313		37,254		37,254	(42,059)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	3,522		2,747.33		657,920		451,659		451,659	(206,261)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	5,817		2,774.80		990,797		665,905		665,905	(324,892)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	392		2,774.80		36,466		16,014		16,014	(20,452)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	43		3,049.54		2,053		94		94	(1,959)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	917		3,077.01		37,274		1,467		1,467	(35,807)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	187		2,612.62		35,868		39,013		39,013	3,145						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	75		2,612.62		9,003		9,270		9,270	268						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-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	636		2,328.95	47,427			143,116		143,116	6,641						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	9		2,328.95	672			2,029		2,029	94						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	69		2,328.95	5,152			15,547		15,547	721						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	112		2,328.95	8,352			25,203		25,203	1,170						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	226		2,328.95	16,864			50,888		50,888	2,361						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	36		2,328.95	5,208			8,015		8,015	372						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	598		2,432.46	40,698			101,331		101,331	3,240						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	133		2,432.46	10,813			22,519		22,519	720						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	503		2,459.27	34,031			84,145		84,145	(1,629)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	4		2,459.27	275			681		681	(13)						100/188
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	184		2,459.27	12,430			30,733		30,733	(595)						100/188
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	8		2,459.27	550			1,360		1,360	(26)						100/188
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	25		2,459.27	1,809			4,216		4,216	(82)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	2,061		2,328.95	264,000			644,519		644,519	(103,754)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	371		2,328.95	47,487			115,935		115,935	(18,663)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	13		2,328.95	1,650			4,028		4,028	(648)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	79		2,328.95	10,065			24,574		24,574	(3,956)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	75		2,328.95	9,570			23,363		23,363	(3,761)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	447		2,328.95	57,310			139,914		139,914	(22,523)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	41		2,328.95	8,012			12,756		12,756	(2,053)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	108		2,328.95	18,021			33,702		33,702	(5,425)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	376		2,608.42	8,319			22,305		22,305	(19,522)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	108		2,608.42	3,573			6,393		6,393	(5,595)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	4,155		2,402.32	527,984			1,046,307		1,046,307	(203,399)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	586		2,402.32	74,520			147,676		147,676	(28,708)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	85		2,402.32	12,971			21,490		21,490	(4,177)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	94		2,402.32	15,012			23,587		23,587	(4,585)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	644		2,690.60	12,532			25,869		25,869	(17,210)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	85		2,690.60	1,574			3,428		3,428	(2,280)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	1,194		2,432.46	157,752			284,637		284,637	(49,368)						100/100

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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-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	477		2,432.46	63,059			113,779		113,779	(19,734)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	132		2,432.46	19,374			31,451		31,451	(5,455)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	186		2,432.46	27,217			44,285		44,285	(7,681)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	496		2,724.36	9,775			19,909		19,909	(8,876)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	186		2,724.36	3,148			7,457		7,457	(3,325)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	1,089		2,459.27	138,144			249,544		249,544	(37,606)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	784		2,459.27	99,485			179,709		179,709	(27,082)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	8		2,459.27	1,032			1,864		1,864	(281)						100/188
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	79		2,459.27	10,062			18,176		18,176	(2,739)						100/188
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	293		2,459.27	37,152			67,112		67,112	(10,114)						100/188
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	154		2,459.27	20,504			35,233		35,233	(5,310)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	551		2,459.27	74,186			126,207		126,207	(19,019)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	784		2,754.38	14,460			31,766		31,766	(9,321)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	551		2,754.38	8,892			22,309		22,309	(6,546)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										10,973,315	4,900,585	0	22,760,924	XXX	22,760,924	(3,315,552)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										10,973,315	4,900,585	0	22,760,924	XXX	22,760,924	(3,315,552)	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 2138000QKYDSBDFTH2K71	07/28/2017	05/31/2022	86,668		42.75	36,262			50,069		50,069	(6,222)						
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	1,663		-				447		447	447						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										36,262	0	0	50,516	XXX	50,516	(5,775)	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										36,262	0	0	50,516	XXX	50,516	(5,775)	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										11,009,577	4,900,585	0	22,811,440	XXX	22,811,440	(3,321,327)	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										11,009,577	4,900,585	0	22,811,440	XXX	22,811,440	(3,321,327)	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	02/16/2018	02/15/2019	2,096		2,963.35		(148,070)		(74,926)		(74,926)	73,144						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/16/2018	02/15/2019	352		3,113.57		(10,045)		(4,188)		(4,188)	5,857						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	79		2,393.00	(7,082)			(19,616)		(19,616)	4,038						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	69		2,398.82	(2,496)			(10,722)		(10,722)	(681)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	447		2,398.82	(38,971)			(109,155)		(109,155)	23,022						100/100

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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)
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)			(33,781)		(33,781)	(2,214)						100/100
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)			(3,069)		(3,069)	665						100/100
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)			(1,294)		(1,294)	(88)						100/100
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)			(17,381)		(17,381)	3,861						100/100
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)			(14,775)		(14,775)	(1,074)						100/100
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)			(933)		(933)	278						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)			(82,902)		(82,902)	35,865						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)			(27,520)		(27,520)	7,741						100/96
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)			(5,253)		(5,253)	(577)						100/96
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)			(16,461)		(16,461)	5,064						100/96
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)			(2,873)		(2,873)	686						100/98
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)			(31,922)		(31,922)	7,817						100/98
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)			(394)		(394)	(22)						100/98
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)			(4,956)		(4,956)	(292)						100/98
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)			(10,597)		(10,597)	2,720						100/98
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)			(294)		(294)	79						100/98
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)			(3,182)		(3,182)	(208)						100/98
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)			(29,894)		(29,894)	8,239						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	05/15/2017	05/15/2018	58		2,546.46	(3,225)			(7,257)		(7,257)	2,639						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	05/15/2017	05/15/2018	1,058		2,606.52	(38,617)			(87,280)		(87,280)	43,824						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)			(2,261)		(2,261)	552						100/96
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)			(11,558)		(11,558)	2,883						100/96
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)			(260)		(260)	(2)						100/96
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)			(3,326)		(3,326)	(19)						100/96
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)			(7,775)		(7,775)	2,077						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	12		2,504.96	(1,099)			(2,104)		(2,104)	455						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	404		2,511.06	(36,014)			(69,394)		(69,394)	15,289						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	9		2,511.06	(210)			(767)		(767)	(13)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	191		2,517.15	(5,487)			(15,858)		(15,858)	(239)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	43		2,529.34	(795)			(3,103)		(3,103)	(30)						100/97

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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)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	20		2,535.44	(442)			(1,290)		(1,290)	(7)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	158		2,541.53	(11,789)			(23,351)		(23,351)	5,682						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	19		2,578.41	(1,092)			(2,278)		(2,278)	622						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	10,788		2,639.22	(406,725)			(876,705)		(876,705)	309,816						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	19		2,504.06	(377)			(1,922)		(1,922)	(9)						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	21		2,516.16	(1,489)			(3,718)		(3,718)	723						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	58		2,522.20	(3,948)			(10,007)		(10,007)	1,979						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	8		2,526.90	(704)			(1,426)		(1,426)	257						100/188
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	8		2,533.05	(234)			(780)		(780)	37						100/188
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	293		2,533.05	(24,480)			(49,993)		(49,993)	9,146						100/188
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	184		2,539.20	(4,882)			(16,582)		(16,582)	869						100/188
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	4		2,545.34	(100)			(344)		(344)	20						100/188
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	79		2,563.79	(5,499)			(11,745)		(11,745)	2,353						100/188
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	16		2,606.83	(600)			(1,939)		(1,939)	447						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	432		2,668.31	(13,487)			(34,621)		(34,621)	9,960						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)			(857)		(857)	78						100/98
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)			(22,990)		(22,990)	4,729						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	85		2,533.65	(7,482)			(15,334)		(15,334)	2,535						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	6		2,539.82	(189)			(620)		(620)	40						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	133		2,539.82	(11,349)			(23,470)		(23,470)	3,936						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	130		2,545.98	(3,488)			(11,674)		(11,674)	803						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	15		2,552.14	(366)			(1,269)		(1,269)	95						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	10		2,558.31	(216)			(770)		(770)	63						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	5		2,564.47	(356)			(774)		(774)	137						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	4		2,564.47	(82)			(300)		(300)	27						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	112		2,570.64	(7,894)			(17,307)		(17,307)	3,101						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	39		2,612.49	(2,043)			(5,011)		(5,011)	979						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	2,233		2,661.78	(79,242)			(215,172)		(215,172)	49,150						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	1,527		2,674.10	(47,809)			(136,368)		(136,368)	31,188						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	1,533		2,797.33	(13,600)			(49,864)		(49,864)	10,439						100/100

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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)
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)			(8,685)		(8,685)	579						100/96
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)			(5,340)		(5,340)	815						100/96
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)			(34,309)		(34,309)	5,302						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	11		2,564.25	(1,029)			(1,871)		(1,871)	248						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	11		2,570.49	(343)			(931)		(931)	95						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	101		2,570.49	(9,237)			(16,957)		(16,957)	2,261						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	87		2,576.73	(2,527)			(7,005)		(7,005)	763						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	12		2,595.44	(270)			(793)		(793)	109						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	94		2,601.68	(7,207)			(13,842)		(13,842)	1,908						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)			(2,727)		(2,727)	428						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)			(92,633)		(92,633)	14,622						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)			(164,420)		(164,420)	25,447						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)			(41,891)		(41,891)	1,147						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	44		2,588.52	(1,277)			(3,541)		(3,541)	409						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	44		2,601.05	(3,652)			(6,715)		(6,715)	979						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	10		2,607.32	(214)			(628)		(628)	89						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	8		2,607.32	(634)			(1,172)		(1,172)	179						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	72		2,613.59	(5,508)			(10,203)		(10,203)	1,638						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	67		2,623.38	(6,088)			(9,446)		(9,446)	1,475						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	67		2,629.77	(1,915)			(4,457)		(4,457)	807						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	174		2,629.77	(15,239)			(23,927)		(23,927)	3,607						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	61		2,636.15	(1,597)			(3,777)		(3,777)	722						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	49		2,648.91	(3,807)			(6,342)		(6,342)	743						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	45		2,655.30	(905)			(2,262)		(2,262)	521						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	45		2,661.68	(3,283)			(5,595)		(5,595)	651						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	53		2,706.36	(2,880)			(5,241)		(5,241)	611						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	1,126		2,757.42	(40,243)			(79,024)		(79,024)	12,404						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	1,700		2,770.19	(56,440)			(109,270)		(109,270)	17,288						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/15/2018	1,279		2,897.85	(12,079)			(28,194)		(28,194)	1,799						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	6		2,652.05	(527)			(782)		(782)	80						100/94

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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 (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.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	74		2,658.50	(6,422)			(9,627)		(9,627)	987						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	6		2,658.50	(164)			(342)		(342)	40						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	68		2,664.95	(1,760)			(3,743)		(3,743)	449						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	17		2,677.86	(1,350)			(2,081)		(2,081)	215						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	32		2,677.86	(681)			(1,504)		(1,504)	193						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	64		2,690.77	(4,598)			(7,207)		(7,207)	746						100/94
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	75		2,649.79	(7,701)			(10,630)		(10,630)	960						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	39		2,656.24	(1,470)			(2,123)		(2,123)	418						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	16		2,656.24	(1,579)			(2,201)		(2,201)	193						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	268		2,662.68	(25,742)			(36,120)		(36,120)	3,160						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	121		2,662.68	(4,288)			(6,186)		(6,186)	1,258						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	9		2,669.13	(864)			(1,218)		(1,218)	106						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	119		2,675.58	(10,618)			(15,078)		(15,078)	1,305						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	188		2,675.58	(5,675)			(8,207)		(8,207)	1,836						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	38		2,682.02	(3,283)			(4,689)		(4,689)	401						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	93		2,688.47	(7,752)			(11,143)		(11,143)	948						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	15		2,718.50	(1,000)			(1,573)		(1,573)	123						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/21/2017	11/15/2018	2,439		2,769.79	(142,610)			(186,324)		(186,324)	15,775						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	1,631		2,782.61	(67,768)			(115,222)		(115,222)	9,019						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	3,147		2,910.84	(39,547)			(86,920)		(86,920)	(5,576)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	20		2,672.96	(1,893)			(2,650)		(2,650)	203						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	61		2,679.46	(5,581)			(7,874)		(7,874)	595						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	19		2,679.46	(549)			(900)		(900)	184						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	30		2,685.97	(806)			(1,344)		(1,344)	285						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	13		2,692.47	(326)			(549)		(549)	121						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	23		2,698.97	(496)			(852)		(852)	193						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	205		2,711.98	(15,379)			(22,762)		(22,762)	1,542						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	29		2,724.94	(2,971)			(3,171)		(3,171)	160						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	75		2,731.57	(7,381)			(7,938)		(7,938)	383						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	41		2,738.20	(1,252)			(1,101)		(1,101)	264						100/97

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	145		2,738.20	(13,779)			(14,845)		(14,845)	698						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	5		2,744.83	(126)			(110)		(110)	27						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	192		2,751.46	(4,923)			(4,235)		(4,235)	1,053						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	153		2,764.72	(12,470)			(13,600)		(13,600)	481						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	14		2,836.36	(818)			(800)		(800)	(21)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	879		2,889.87	(34,912)			(35,865)		(35,865)	(3,223)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	1,691		2,903.25	(146,167)			(63,031)		(63,031)	(6,989)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/14/2018	3,381		3,037.04	(34,834)			(42,639)		(42,639)	(5,570)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	7		2,756.39	(794)			(731)		(731)	25						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	17		2,763.10	(1,762)			(1,624)		(1,624)	50						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	48		2,769.81	(1,638)			(951)		(951)	254						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	78		2,776.51	(2,434)			(1,370)		(1,370)	395						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	327		2,789.92	(29,150)			(26,923)		(26,923)	415						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	15		2,796.63	(1,276)			(1,182)		(1,182)	13						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	53		2,862.86		(5,573)		(3,101)		(3,101)	2,471						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	15		2,869.83		(546)		(79)		(79)	467						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	282		2,869.83		(28,375)		(15,676)		(15,676)	12,698						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	163		2,876.79		(5,493)		(751)		(751)	4,742						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	29		2,883.76		(2,688)		(1,462)		(1,462)	1,226						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	9		2,883.76		(291)		(38)		(38)	253						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	1		2,897.69		(38)		(5)		(5)	33						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	24		2,897.69		(2,059)		(1,103)		(1,103)	957						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	12		2,904.66		(1,020)		(541)		(541)	479						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	20		2,953.41		(1,263)		(629)		(629)	634						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	1,831		3,009.14		(84,165)		(38,080)		(38,080)	46,085						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	608		3,023.07		(24,059)		(11,335)		(11,335)	12,724						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/05/2018	01/15/2019	4,806		3,162.38		(67,530)		(28,353)		(28,353)	39,177						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	60		2,966.24		(2,514)		(80)		(80)	2,433						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	32		2,973.42		(3,469)		(956)		(956)	2,513						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	60		2,980.60		(6,228)		(1,689)		(1,689)	4,539						100/99

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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)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	34		2,987.78		(3,410)		(908)		(908)	2,502						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	22		2,987.78		(750)		(20)		(20)	729						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	42		2,994.97		(4,066)		(1,064)		(1,064)	3,002						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	137		2,772.84		(18,907)		(14,349)		(14,349)	4,558						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	11		2,779.59		(632)		(290)		(290)	342						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	68		2,786.34		(3,809)		(1,700)		(1,700)	2,108						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	63		2,786.34		(8,197)		(6,151)		(6,151)	2,045						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	49		2,793.08		(2,587)		(1,126)		(1,126)	1,461						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	165		2,799.83		(20,471)		(15,208)		(15,208)	5,263						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	57		2,806.58		(2,678)		(1,106)		(1,106)	1,571						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	24		2,806.58		(2,906)		(2,144)		(2,144)	761						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	16		2,895.07		(1,549)		(897)		(897)	652						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	1,165		2,949.70		(84,978)		(84,974)		(84,974)	4						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	486		2,963.35		(33,430)		(17,360)		(17,360)	16,071						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	1,638		3,113.57		(46,525)		(19,475)		(19,475)	27,050						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	206		2,833.47		(25,042)		(16,608)		(16,608)	8,434						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	6		2,840.33		(296)		(77)		(77)	219						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	211		2,847.19		(24,160)		(15,855)		(15,855)	8,305						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	40		2,854.05		(4,455)		(2,910)		(2,910)	1,545						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	148		2,854.05		(6,683)		(1,622)		(1,622)	5,061						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	211		2,825.10		(29,182)		(18,537)		(18,537)	10,644						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	23		2,831.97		(2,157)		(470)		(470)	1,687						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	77		2,838.85		(10,112)		(6,346)		(6,346)	3,766						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	125		2,838.85		(11,180)		(2,336)		(2,336)	8,844						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	15		2,845.72		(1,315)		(264)		(264)	1,051						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	32		2,852.60		(4,014)		(2,485)		(2,485)	1,529						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	62		2,859.47		(4,930)		(909)		(909)	4,021						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	12		2,859.47		(1,489)		(917)		(917)	573						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	43		2,912.17		(4,047)		(2,378)		(2,378)	1,669						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	917		2,967.12		(65,481)		(36,678)		(36,678)	28,803						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-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	5,774		2,980.85		(385,478)		(211,678)		(211,678)	173,800						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	2,605		3,131.96		(62,980)		(33,136)		(33,136)	29,844						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	10		2,684.47		(1,418)		(1,564)		(1,564)	(147)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	109		2,697.53		(15,336)		(16,971)		(16,971)	(1,635)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	31		2,704.06		(2,090)		(2,068)		(2,068)	21						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	23		2,710.59		(1,482)		(1,461)		(1,461)	21						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	21		2,717.12		(1,322)		(1,293)		(1,293)	28						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	47		2,717.12		(6,150)		(6,845)		(6,845)	(695)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	21		2,723.66		(2,727)		(3,040)		(3,040)	(313)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	371		2,491.98	(17,700)			(57,463)		(57,463)	19,675						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	108		2,491.98	(5,146)			(16,704)		(16,704)	5,720						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	2,061		2,643.36	(24,000)			(75,144)		(75,144)	98,070						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	04/13/2018	41		2,643.36	(475)			(1,487)		(1,487)	1,941						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	586		2,570.48	(27,892)			(63,131)		(63,131)	26,058						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	85		2,570.48	(4,059)			(9,187)		(9,187)	3,792						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	4,155		2,726.63	(54,894)			(89,408)		(89,408)	97,861						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	05/15/2018	94		2,726.63	(1,238)			(2,016)		(2,016)	2,206						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	477		2,602.73	(23,574)			(50,115)		(50,115)	15,042						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	186		2,602.73	(9,176)			(19,506)		(19,506)	5,855						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	1,194		2,760.84	(15,688)			(29,620)		(29,620)	14,461						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	06/15/2018	132		2,760.84	(1,733)			(3,273)		(3,273)	1,598						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	784		2,656.01	(27,763)			(68,401)		(68,401)	18,901						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	551		2,656.01	(19,498)			(48,037)		(48,037)	13,274						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	1,089		2,791.27	(10,441)			(28,489)		(28,489)	7,960						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2017	07/13/2018	154		2,791.27	(1,474)			(4,022)		(4,022)	1,124						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,107,803)	(1,301,847)	0	(4,939,778)	XXX	(4,939,778)	1,632,514	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(2,107,803)	(1,301,847)	0	(4,939,778)	XXX	(4,939,778)	1,632,514	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(2,107,803)	(1,301,847)	0	(4,939,778)	XXX	(4,939,778)	1,632,514	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

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)
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(2,107,803)	(1,301,847)	0	(4,939,778)	XXX	(4,939,778)	1,632,514	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		74,052,000	3 Month LIBOR / (2.85)			(222,076)			(318,659)					304,200		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(222,076)	0	XXX	(318,659)	0	0	0	0	304,200	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(222,076)	0	XXX	(318,659)	0	0	0	0	304,200	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	(222,076)	0	XXX	(318,659)	0	0	0	0	304,200	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	(222,076)	0	XXX	(318,659)	0	0	0	0	304,200	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(222,076)	0	XXX	(318,659)	0	0	0	0	304,200	XXX	XXX
1409999. Subtotal - Hedging Other										8,865,512	3,598,738	0	17,821,146	XXX	17,821,146	(1,683,038)	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										36,262	0	0	50,516	XXX	50,516	(5,775)	0	0	0	0	XXX	XXX
1449999 - Totals										8,901,774	3,598,738	(222,076)	17,871,662	XXX	17,553,003	(1,688,813)	0	0	0	304,200	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	50,516		50,516	50,516		50,516		
Barclays	G5GSEF7VJP5I70UK5573	Y	Y		10,131,197	(2,705,145)	7,426,052	10,131,197	(2,705,145)	7,426,052		
Credit Suisse	1V8Y6QCX6YMJ20EL1146	Y	Y		4,618,241	(1,205,794)	3,412,447	4,618,241	(1,205,794)	3,412,447		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	4,800,000	4,950,948		150,948	4,950,948		150,948		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	400,000	734,005	(318,869)	15,136	734,005	(318,869)	15,136		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(318,659)	0	304,200	304,200
WELLS FARGO	PBLD0EJDB5FWOLXP3B76	Y	Y		2,326,533	(709,970)	1,616,563	2,326,533	(709,970)	1,616,563		
0299999. Total NAIC 1 Designation				5,200,000	22,760,924	(4,939,778)	12,621,146	22,760,924	(5,258,437)	12,621,146	304,200	304,200
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				5,200,000	22,811,440	(4,939,778)	12,671,662	22,811,440	(5,258,437)	12,671,662	304,200	304,200
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					22,811,440	(4,939,778)						

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 W22LRQWP2IHZNBB6K528	Cash	000000-00-0	Cash	4,800,000	4,800,000	XXX		V
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	400,000	400,000	XXX		V
0299999 - Total				5,200,000	5,200,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

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			8,492,612	8,492,612	04/02/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,492,612	8,492,612	XXX
9999999 - Totals				8,492,612	8,492,612	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (44,092,708) Book/Adjusted Carrying Value $ (44,092,708)
2. Average balance for the year Fair Value $ 18,310,731 Book/Adjusted Carrying Value $ 18,310,731
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 3,588,837 NAIC 2 $ 4,903,775 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

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-2	OPIC Flt % Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-C9-6	OPIC Adj % Due 1/15/2030 JAJO15		1	5,071,698	5,071,698	01/15/2030
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJO10		1	997,836	997,836	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	572,700	572,700	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJO15		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 Flt % Due 2/15/2028 JAJO15		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				16,742,234	16,742,234	XXX
0599999. Total - U.S. Government Bonds				16,742,234	16,742,234	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2% Due 9/27/2018 MS27		1FE	898,901	900,361	09/27/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				898,901	900,361	XXX
1099999. Total - All Other Government Bonds				898,901	900,361	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 Adj % Due 11/1/2039 Mo-1		1FE	4,600,000	4,600,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,600,000	4,600,000	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 Adj % 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				16,800,000	16,800,000	XXX
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,000,716	1,000,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJO22		1FE	1,000,217	1,000,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	1,593,818	1,600,245	11/30/2018
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,132,628	2,134,060	04/15/2018
05569A-AB-5	BP AMI LEASING INC 5.523% Due 5/8/2019 MN8		1FE	2,575,015	2,574,716	05/08/2019
060505-DB-7	BANK OF AMERICA CORP 5.49% Due 3/15/2019 MS15		2FE	716,438	716,801	03/15/2019
10373Q-AA-8	BP CAP MARKETS AMERICA 4.2% Due 6/15/2018 JD15		1FE	832,575	833,781	06/15/2018
126650-CH-1	CVS CORP 1.9% Due 7/20/2018 JJ20		2FE	798,273	799,886	07/20/2018
14912L-4D-0	CATERPILLAR FINANCE SERV 7.05% Due 10/1/2018 MS30		1FE	255,411	256,248	10/01/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJO25		2FE	1,999,350	2,000,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	3,496,143	3,500,000	09/18/2019
198280-AB-5	COLUMBIA PIPELINE GROUP 2.45% Due 6/1/2018 JD1		2FE	2,135,205	2,138,203	06/01/2018
21684B-V5-0	ROBOBANK NEDERLAND Flt % Due 5/8/2018 Mo-8		1	999,740	999,880	05/08/2018
22546Q-AV-9	CREDIT SUISS NEW YORK 1.7% Due 4/27/2018 AO27		1FE	3,498,688	3,499,977	04/27/2018
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	1,402,318	1,402,487	09/19/2019
254672-UH-9	DISCOVER BANK 2.6% Due 11/13/2018 MN13		2FE	249,617	250,551	11/13/2018
256677-AB-1	DOLLAR GENERAL CORP 1 7/8% Due 4/15/2018 AO15		2FE	1,699,390	1,700,018	04/15/2018
26441C-AK-1	DUKE ENERGY 2.1% Due 6/15/2018 JD15		2FE	349,645	350,104	06/15/2018
29273R-BH-1	ENERGY TRANSFER PARTNERS 2 1/2% Due 6/15/2018 JD15		2FE	749,715	750,567	06/15/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	399,436	400,263	08/20/2018
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	1,804,829	1,806,781	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
37045X-AB-2	GENERAL MOTORS FINL CO 6 3/4% Due 6/1/2018 JD1		2FE	654,172	655,120	06/01/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	1,400,235	1,400,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	1,399,451	1,400,000	09/20/2019
38147M-AA-3	GOLDMAN SACHS GROUP INC 2.9% Due 7/19/2018 JJ19		1FE	1,002,403	1,002,768	07/19/2018
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 AO5		2FE	4,079,087	4,096,588	10/05/2018
44987C-AJ-7	ING BANK NV 2% Due 11/26/2018 MN26		1FE	2,627,946	2,638,390	11/26/2018
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	911,795	915,142	08/23/2018
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	1,920,000	1,920,000	01/01/2033
59217G-BF-5	MET LIFE GLOB 2.3% Due 4/10/2019 AO10		1FE	1,791,558	1,791,984	04/10/2019
59217G-BS-7	MET LIFE GLOB 1.35% Due 9/14/2018 MS14		1FE	746,010	746,284	09/14/2018
61166W-AM-3	MONSANTO CO 1.85% Due 11/15/2018 MN15		2FE	795,958	795,566	11/15/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	1,700,872	1,700,000	03/07/2019
667752-AB-5	NORTHWEST PIPELINE LLC 6.05% Due 6/15/2018 JD15		2FE	1,106,274	1,108,137	06/15/2018
670346-AK-1	NUCOR CORP 5.85% Due 6/1/2018 JD1		1FE	1,909,616	1,910,354	06/01/2018
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	3,300,000	3,300,000	12/01/2037
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJO15		1FE	1,100,130	1,100,000	04/15/2019
74153W-BZ-1	PRU 1.6% Due 5/29/2018 MN29		1FE	1,218,445	1,219,501	05/29/2018
760759-AL-4	REPUBLIC SERVICES INC 3.8% Due 5/15/2018 MN15		2FE	2,002,538	2,004,564	05/15/2018
761713-BC-9	REYNOLDS AMERICAN INC 2.3% Due 6/12/2018 JD12		2FE	849,153	850,540	06/12/2018
78008S-7D-2	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 JJ27		1FE	999,051	1,001,067	07/27/2018
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJO15		2FE	1,050,000	1,050,000	07/15/2019
857477-AK-9	STATE STREET CORP 1.35% Due 5/15/2018 MN15		1FE	868,876	869,220	05/15/2018
867914-BF-9	SUNTRUST BANKS INC 2.35% Due 11/1/2018 MN1		2FE	998,549	998,234	11/01/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	658,996	661,402	08/15/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 AO1		2FE	3,000,000	3,000,000	04/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				73,660,283	73,729,429	XXX
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.83% Due 2/15/2019 Mo-24		1FE	4,249,476	4,253,979	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,249,476	4,253,979	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				77,909,759	77,983,408	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				95,901,419	95,972,024	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				16,449,476	16,453,979	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				112,350,895	112,426,003	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Huntington National Bank Money Market Account			1,023,562	1,023,562	
000000-00-0	Key Bank Money Market Account			7,184	7,184	
000000-00-0	BB&T Bank Money Market Account			22,760	22,760	
000000-00-0	Key Bank VMDA			7,999,354	7,999,354	
9099999. Total - Cash (Schedule E Part 1 type)				9,052,861	9,052,861	XXX
	CATHOLIC HEALTH INITIATV CP 2 1/2% Due 4/6/2018 At Mat			8,496,666	8,494,097	04/06/2018
	CATHOLIC HEALTH INITIATV CP 1.81% Due 4/11/2018 At Mat			2,848,158	2,842,281	04/11/2018
	KANSAS CITY POWER & LT CP 2.3% Due 4/2/2018 At Mat			4,349,031	4,348,888	04/02/2018
	KROGER CO CP 2.2% Due 4/2/2018 At Mat			6,248,472	6,248,472	04/02/2018
	ONE GAS INC CP 1.85% Due 4/3/2018 At Mat			1,599,556	1,599,342	04/03/2018
	SINOPEC CP 1.95% Due 4/10/2018 At Mat			9,994,117	9,992,417	04/10/2018
	UNITEDHEALTH GROUP INC CP 1.79% Due 4/2/2018 At Mat			4,998,892	4,996,515	04/02/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			48,619	48,619	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				38,583,511	38,570,633	XXX
9999999 - Totals				159,987,266	160,049,496	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 34,465,382 — Book/Adjusted Carrying Value $ 34,505,366
2. Average balance for the year — Fair Value $ 162,291,350 — Book/Adjusted Carrying Value $ 162,401,111

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON NEW YORK, NY					3,882,424	700,114	(50,879)	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					2,029,687	2,031,929	2,033,956	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					348,581	348,581	348,581	XXX
HUNTINGTON BANK COLUMBUS, OH					1,526,786	1,528,304	1,529,691	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					7,983,691	7,995,623	8,006,538	XXX
PNC BANK CINCINNATI, OH					(9,971,703)	(12,895,903)	(8,334,332)	XXX
US BANK CINCINNATI, OH					2,884,769	2,688,509	1,981,026	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			337,881	320,066	409,697	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	9,022,116	2,717,223	5,924,278	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	9,022,116	2,717,223	5,924,278	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	9,022,116	2,717,223	5,924,278	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 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
	ALLIANT ENERGY CORP CP		03/20/2018	2.250	04/02/2018	1,998,375	1,500	0
	ANTHEM INC CP		03/26/2018	2.200	04/02/2018	1,999,144	733	0
	CABOT CORP CP		03/29/2018	2.250	04/02/2018	2,499,375	469	0
	CATHOLIC HEALTH INITIATV CP		03/27/2018	2.500	04/06/2018	10,992,361	3,819	0
	CATHOLIC HEALTH INITIATV CP		02/16/2018	1.950	04/11/2018	2,842,281	6,175	0
	CHUGACH ELECTRIC ASSN CP		03/28/2018	2.250	04/04/2018	1,999,125	500	0
	KANSAS CITY POWER & LT CP		03/29/2018	2.300	04/02/2018	6,348,377	1,217	0
	KROGER CO CP		03/29/2018	2.200	04/02/2018	6,248,472	1,146	0
	OGLETHORPE POWER CORP CP		03/28/2018	2.250	04/05/2018	2,181,909	546	0
	ONE GAS INC CP		03/26/2018	1.850	04/03/2018	1,599,342	493	0
	POM CP		03/29/2018	2.250	04/02/2018	2,999,250	563	0
	SINOPEC CP		03/27/2018	1.950	04/10/2018	9,992,417	2,708	0
	UNITEDHEALTH GROUP INC CP		03/20/2018	1.930	04/02/2018	4,996,515	3,217	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						56,696,943	23,086	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						56,696,943	23,086	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						56,696,943	23,086	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						56,696,943	23,086	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	12/26/2013	0.000	XXX	25,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		03/28/2018	0.000	XXX	12,399,424	0	9,286
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						12,424,424	0	9,286
922906-30-0	Vanguard Federal Money Market Inv		03/31/2018		XXX	1,263,484	0	4,235
8699999. Subtotal - All Other Money Market Mutual Funds						1,263,484	0	4,235
8899999 - Total Cash Equivalents						70,384,851	23,086	13,521